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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company

NAIC Group Code	4832 (Current) 4832 (Prior)
NAIC Company Code	67105
Employer's ID Number	41-0451140
Organized under the Laws of	MN
State of Domicile or Port of Entry	MN
Country of Domicile	United States of America
Licensed as business type:	Life, Accident & Health [X] Fraternal Benefit Societies [ ]
Incorporated/Organized	09/15/1885
Commenced Business	09/15/1885
Statutory Home Office	250 Marquette Avenue, Suite 900 (Street and Number), Minneapolis, MN, US 55401 (City or Town, State, Country and Zip Code)
Main Administrative Office	5780 Powers Ferry Road, NW (Street and Number)
	Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code), 770-980-5100 (Area Code) (Telephone Number)
Mail Address	5780 Powers Ferry Road, NW (Street and Number or P.O. Box), Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code)
Primary Location of Books and Records	250 Marquette Avenue, Suite 900 (Street and Number)
	Minneapolis, MN, US 55401 (City or Town, State, Country and Zip Code), 612-372-5432 (Area Code) (Telephone Number)
Internet Website Address	www.voya.com
Statutory Statement Contact	Lora Williams (Name), 770-980-6526 (Area Code) (Telephone Number)
	FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President	Robert Lawrence Grubka	SVP and Treasurer	Michelle P Luk
Secretary	Melissa Ann O'Donnell	SVP and Appointed Actuary	Kyle Andrew Puffer

OTHER

Michael Robert Katz, SVP & Chief Financial Officer	Tony Donghui Oh, SVP & Chief Accounting Officer	Francis Gerard O'Neill, SVP & Chief Risk Officer
My Chi To, EVP & Chief Legal Officer	Matthew Toms, Senior Vice President	Amelia Jane Vaillancourt, Senior Vice President

DIRECTORS OR TRUSTEES

Youssef Ahmed Blal, Director	Robert Lawrence Grubka, Director and Chairman	Neha Vinod Jain, Director
Michael Robert Katz, Director	Francis Gerard O'Neill, Director	Amelia Jane Vaillancourt, Director
Mona Marie Zielke, Director		

State of New York/New York/New York
County of New York/New York/New York 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.

Robert Lawrence Grubka President	Melissa Ann O'Donnell Secretary	Michelle P Luk Treasurer
Subscribed and sworn to before me this 24th day of July 2024	Subscribed and sworn to before me this 24th day of July 2024	Subscribed and sworn to before me this 24th day of July 2024
7/24	7/24	7/24

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..........

ANTHONY JINGY ZHANG
Notary Public - State of New York
NO. 01ZH0012682
Qualified in New York County
My Commission Expires Aug 25, 2027

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ANTHONY JINGY ZHANG NOTARY PUBLIC NO. 01ZH0012682 QUALIFIED IN NEW YORK COUNTY COMM. EXPIRES 08-25-2027 STATE OF NEW YORK

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	6,903,755,499	0	6,903,755,499	6,948,978,886
2.	Stocks:				
	2.1 Preferred stocks	60,493,106	0	60,493,106	53,359,231
	2.2 Common stocks	538,668,055	0	538,668,055	544,383,242
3.	Mortgage loans on real estate:				
	3.1 First liens	1,019,663,497	0	1,019,663,497	1,061,531,986
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	42,691,631	0	42,691,631	43,391,174
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 87,264,762), cash equivalents ($ 124,431,000) and short-term investments ($ 138,512,188)	350,207,950	0	350,207,950	307,989,813
6.	Contract loans (including $ 0 premium notes)	167,235,246	24,119	167,211,127	172,740,749
7.	Derivatives	67,814,105	0	67,814,105	93,284,858
8.	Other invested assets	663,778,734	0	663,778,734	648,118,989
9.	Receivables for securities	12,967,386	0	12,967,386	10,296,238
10.	Securities lending reinvested collateral assets	135,275,315	0	135,275,315	115,700,301
11.	Aggregate write-ins for invested assets	0	0	0	206,106
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,962,550,525	24,119	9,962,526,406	9,999,981,573
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	72,967,106	307,484	72,659,622	73,677,302
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(504,612,394)	7,662,643	(512,275,036)	(438,834,916)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	9,756,698	0	9,756,698	8,122,753
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	587,291,610	0	587,291,610	601,391,943
	16.2 Funds held by or deposited with reinsured companies	2,348,818	0	2,348,818	2,348,818
	16.3 Other amounts receivable under reinsurance contracts	254,733,219	0	254,733,219	171,212,190
17.	Amounts receivable relating to uninsured plans	2,712,616	0	2,712,616	1,935,036
18.1	Current federal and foreign income tax recoverable and interest thereon	7,600,883	0	7,600,883	13,780,592
18.2	Net deferred tax asset	419,260,725	215,331,308	203,929,417	188,677,369
19.	Guaranty funds receivable or on deposit	1,652,708	0	1,652,708	1,908,097
20.	Electronic data processing equipment and software	48,121	48,121	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	2,660,814	0	2,660,814	26,207,522
24.	Health care ($ 0) and other amounts receivable	269,487	269,487	0	0
25.	Aggregate write-ins for other than invested assets	64,097,465	9,872,304	54,225,161	75,378,423
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,883,338,402	233,515,465	10,649,822,937	10,725,786,702
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,585,990,661	0	2,585,990,661	2,398,225,157
28.	Total (Lines 26 and 27)	13,469,329,063	233,515,465	13,235,813,598	13,124,011,859
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	0	0	0	206,106
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	206,106
2501.	Margin call collateral	52,181,458	0	52,181,458	74,150,636
2502.	Lifeline deposits receivable	1,983,734	0	1,983,734	1,121,181
2503.	Miscellaneous assets	9,932,273	9,872,304	59,968	106,605
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)	64,097,465	9,872,304	54,225,161	75,378,423

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 5,826,601,686 less $ 0 included in Line 6.3 (including $ 261,763,032 Modco Reserve)	5,826,601,686	6,154,343,482
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	72,421,269	67,065,799
3. Liability for deposit-type contracts (including $ 17,471,070 Modco Reserve)	996,691,303	1,016,832,571
4. Contract claims:		
4.1 Life	182,127,382	171,835,178
4.2 Accident and health	566,379,006	427,201,772
5. Policyholders' dividends/refunds to members $ 20,058 and coupons $ 0 due and unpaid	20,058	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 $ 0 Modco)	(3,508,638)	(3,835,102)
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	56,853	157,507
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $ 33,671,909 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	40,873,373	35,920,860
9.3 Other amounts payable on reinsurance, including $ 11,800,495 assumed and $ 18,636,816 ceded	30,437,311	94,894,319
9.4 Interest Maintenance Reserve	19,008,208	2,400,024
10. Commissions to agents due or accrued-life and annuity contracts $ 15,725,625 , accident and health $ 32,538,414 and deposit-type contract funds $ 0	48,264,039	64,432,386
11. Commissions and expense allowances payable on reinsurance assumed	1,717,618	1,626,244
12. General expenses due or accrued	23,525,430	27,699,913
13. Transfers to Separate Accounts due or accrued (net) (including $ (1,308,151) accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,277,324	949,772
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,554,948	11,349,728
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	7,683,605	7,147,160
17. Amounts withheld or retained by reporting entity as agent or trustee	148,651	286,999
18. Amounts held for agents' account, including $ 1,714,465 agents' credit balances	1,714,465	1,009,811
19. Remittances and items not allocated	117,630,861	105,082,202
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	414,547	408,498
22. Borrowed money $ 3,000,078 and interest thereon $ 2,313	3,002,390	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	161,462,078	168,520,197
24.02 Reinsurance in unauthorized and certified ($ 0) companies	28,689,633	21,364,560
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	475,576,152	521,419,570
24.04 Payable to parent, subsidiaries and affiliates	40,204,186	36,137,076
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	47,892,589	49,803,644
24.09 Payable for securities	95,289,939	12,524,125
24.10 Payable for securities lending	135,275,315	115,700,301
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	162,932,476	166,981,585
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,086,364,056	9,279,260,183
27. From Separate Accounts Statement	2,585,990,661	2,398,225,157
28. Total liabilities (Lines 26 and 27)	11,672,354,717	11,677,485,340
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	100,000	100,000
31. Aggregate write-ins for other than special surplus funds	394,971,273	406,592,996
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	7,619,650	7,619,650
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	1,158,367,959	1,029,813,874
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 80,000 shares preferred (value included in Line 30 $ 100,000)	100,000	100,000
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,560,858,881	1,443,926,519
38. Totals of Lines 29, 30 and 37	1,563,458,881	1,446,526,519
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,235,813,598	13,124,011,859
DETAILS OF WRITE-INS		
2501. Margin call collateral	65,792,986	93,871,752
2502. Lifeline deposits payable	42,073,097	30,339,251
2503. Unclaimed property	40,599,086	31,231,480
2598. Summary of remaining write-ins for Line 25 from overflow page	14,467,306	11,539,102
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	162,932,476	166,981,585
3101. Deferred gain on reinsurance	394,971,273	406,592,996
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)	394,971,273	406,592,996
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	691,676,166	612,535,190	1,206,152,072
2.	Considerations for supplementary contracts with life contingencies	2,077,015	3,566,930	6,529,042
3.	Net investment income	247,435,505	235,378,901	501,851,688
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,650,996)	1,519,741	3,185,692
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	162,225,396	221,646,217	390,746,682
7.	Reserve adjustments on reinsurance ceded	18,953,435	(68,698,267)	(184,735,480)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	30,116,266	30,366,091	60,649,683
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	3,297,771	1,248,972	3,780,122
9.	Totals (Lines 1 to 8.3)	1,150,130,558	1,037,563,776	1,988,159,500
10.	Death benefits	61,245,632	56,181,115	103,270,595
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	(117,211)	0
12.	Annuity benefits	28,702,798	28,793,026	63,129,176
13.	Disability benefits and benefits under accident and health contracts	387,833,480	217,219,676	414,768,489
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	447,852,237	385,534,334	795,955,694
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	16,661,365	18,383,420	34,030,267
18.	Payments on supplementary contracts with life contingencies	3,649,785	2,984,202	5,783,852
19.	Increase in aggregate reserves for life and accident and health contracts	(322,386,326)	(241,849,285)	(534,751,543)
20.	Totals (Lines 10 to 19)	623,558,971	467,129,276	882,186,529
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	184,707,670	167,264,612	334,577,965
22.	Commissions and expense allowances on reinsurance assumed	3,336,150	3,287,842	6,356,752
23.	General insurance expenses and fraternal expenses	196,547,417	187,202,436	361,052,684
24.	Insurance taxes, licenses and fees, excluding federal income taxes	47,931,673	42,541,156	84,371,193
25.	Increase in loading on deferred and uncollected premiums	2,270,325	(98,668)	1,315,076
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(86,664,852)	(62,858,634)	(132,078,734)
27.	Aggregate write-ins for deductions	8,709,606	5,952,024	28,045,361
28.	Totals (Lines 20 to 27)	980,396,960	810,420,044	1,565,826,826
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	169,733,598	227,143,732	422,332,674
30.	Dividends to policyholders and refunds to members	477,002	778,791	1,277,182
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	169,256,595	226,364,941	421,055,492
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,454,110	21,426,443	18,502,624
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)	166,802,485	204,938,498	402,552,869
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,091,870) (excluding taxes of $ 1,879,442 transferred to the IMR)	2,203,151	4,283,810	(1,959,499)
35.	Net income (Line 33 plus Line 34)	169,005,636	209,222,308	400,593,369
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,446,526,519	1,784,318,536	1,784,318,536
37.	Net income (Line 35)	169,005,636	209,222,308	400,593,369
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,352,337	(1,130,498)	472,671	16,448,663
39.	Change in net unrealized foreign exchange capital gain (loss)	575,345	466,020	(344,577)
40.	Change in net deferred income tax	(14,784,334)	(25,264,415)	(18,495,693)
41.	Change in nonadmitted assets	32,209,717	(60,462,425)	(31,885,971)
42.	Change in liability for reinsurance in unauthorized and certified companies	(7,325,074)	(7,520,679)	4,629,315
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	44,985,217
44.	Change in asset valuation reserve	7,058,119	2,909,700	26,891,405
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	(8,706,479)
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(11,621,724)	(11,744,708)	(23,488,431)
52.	Dividends to stockholders	(57,000,000)	(746,500,000)	(746,500,000)
53.	Aggregate write-ins for gains and losses in surplus	(54,826)	(257,397)	(1,918,835)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	116,932,362	(638,678,924)	(337,792,017)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,563,458,881	1,145,639,612	1,446,526,519
	DETAILS OF WRITE-INS			
08.301.	Fee income	3,270,739	1,070,592	3,636,158
08.302.	Miscellaneous income	27,032	178,380	143,964
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)	3,297,771	1,248,972	3,780,122
2701.	Funds withheld interest expense	5,780,663	7,773,939	11,514,755
2702.	Gains released from IMR	3,886,905	3,550,306	9,900,143
2703.	Miscellaneous expense	210,091	470,736	916,226
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,168,052)	(5,842,957)	5,714,237
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	8,709,606	5,952,024	28,045,361
5301.	Amortization of pension	112,940	0	(1,414,632)
5302.	Amortization of other post-employment benefits	(167,765)	(257,397)	(504,203)
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)	(54,826)	(257,397)	(1,918,835)

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	756,487,855	674,244,102	1,247,540,490
2.	Net investment income	257,676,340	254,848,349	513,021,819
3.	Miscellaneous income	89,840,750	207,341,002	435,276,491
4.	Total (Lines 1 to 3)	1,104,004,945	1,136,433,453	2,195,838,800
5.	Benefit and loss related payments	827,879,100	725,722,292	1,652,492,720
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(86,992,404)	(62,975,002)	(131,329,689)
7.	Commissions, expenses paid and aggregate write-ins for deductions	446,368,606	458,795,872	805,757,804
8.	Dividends paid to policyholders	130,481	336,885	1,075,976
9.	Federal and foreign income taxes paid (recovered) net of $ 74,372 tax on capital gains (losses)	(4,938,027)	11,406,818	25,006,778
10.	Total (Lines 5 through 9)	1,182,447,756	1,133,286,866	2,353,003,589
11.	Net cash from operations (Line 4 minus Line 10)	(78,442,812)	3,146,587	(157,164,789)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	544,296,502	1,221,118,220	1,902,136,174
	12.2 Stocks	1,048,915	2,700,000	91,217,041
	12.3 Mortgage loans	73,257,726	83,559,324	135,153,129
	12.4 Real estate	0	0	0
	12.5 Other invested assets	15,543,424	35,597,503	83,313,735
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,003)	18,362	18,079
	12.7 Miscellaneous proceeds	108,442,672	57,906,460	32,131,603
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	742,579,236	1,400,899,869	2,243,969,761
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	522,289,685	680,072,999	1,015,658,006
	13.2 Stocks	9,003,646	1,000,414	4,061,764
	13.3 Mortgage loans	36,260,844	72,625,640	95,787,026
	13.4 Real estate	0	0	0
	13.5 Other invested assets	30,203,591	19,523,720	41,042,486
	13.6 Miscellaneous applications	22,246,162	34,816,003	7,001,454
	13.7 Total investments acquired (Lines 13.1 to 13.6)	620,003,927	808,038,776	1,163,550,736
14.	Net increase (or decrease) in contract loans and premium notes	(5,530,326)	(4,549,174)	(10,399,536)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	128,105,635	597,410,267	1,090,818,562
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	3,002,390	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(20,141,269)	(59,970,287)	(116,988,194)
	16.5 Dividends to stockholders	57,000,000	401,500,000	746,500,000
	16.6 Other cash provided (applied)	66,694,193	(45,792,455)	(134,497,896)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(7,444,686)	(507,262,742)	(997,986,090)
	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)	42,218,137	93,294,113	(64,332,318)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	307,989,813	372,322,131	372,322,131
	19.2 End of period (Line 18 plus Line 19.1)	350,207,950	465,616,243	307,989,813

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	355,991,243	383,534,780	739,751,138
2.	Group life	334,185,627	307,448,950	602,004,622
3.	Individual annuities	36,249,874	42,662,679	79,228,578
4.	Group annuities	9,216,041	11,432,718	23,395,639
5.	Accident & health	1,383,416,618	1,134,417,247	2,269,177,380
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	2,119,059,404	1,879,496,374	3,713,557,357
9.	Deposit-type contracts	235,343,579	35,168,897	335,338,334
10.	Total (Lines 8 and 9)	2,354,402,983	1,914,665,272	4,048,895,691

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of ReliaStar Life Insurance Company (the "Company" or "RLI") are presented on the basis of accounting practices prescribed or permitted by the Minnesota Department of Commerce.

The Minnesota Department of Commerce recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. 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 Minnesota. The Commissioner of the Minnesota Department of Commerce has the right to permit other specific practices that deviate from prescribed practices.

The Company, with the explicit permission of the Minnesota Department of Commerce - Insurance Division, utilizes a straight-line amortization method over the estimated life of the reinsured business of 25 years to calculate the quarterly amortization on the deferred gain resulting from the January 4, 2021 reinsurance treaty with Security Life of Denver Colorado ("SLD"), to determine the amount to be recognized as income, instead of on a net tax basis as earnings emerge as required by NAIC Statement of Statutory Accounting Principles ("SSAP") No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance* ("SSAP No. 61R"). There is no impact to the Company's total capital and surplus as a result of this permitted practice. The Company's net income was decreased by an estimated $10,041,637 and $8,539,263 as of June 30, 2024 and December 31, 2023 respectively as a result of the permitted practice. The Company's risk-based capital would not have triggered a regulatory event had the Company not used this permitted practice.

In the third quarter of 2022, the Company, with permission of the Minnesota Department of Commerce – Insurance Division, reclassified $2,321,217,500 from "Aggregate write-ins for other than special surplus funds" to "Unassigned funds" to defer on a prospective basis the net gain resulted from recapture and contemporaneous ceding of in-force business, as part of the January 4, 2021, Individual Life Transaction. The net deferred gain is calculated based on SSAP 61R. The permitted practice had no impact on the Company's net income or total capital and surplus. The Company's risk-based capital would not have triggered a regulatory event had the Company not used this permitted practice.

	SSAP#	F/S Page	F/S Line #	2024	2023
Net Income:					
(1) RLI State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 169,005,636	$ 400,593,369
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
Deferred gain amortization	61R	4	6	(10,041,637)	(8,539,263)
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 179,047,273	$ 409,132,632
Surplus:					
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,563,458,881	$ 1,446,526,519
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,563,458,881	$ 1,446,526,519

C. Accounting Policy

(2) Bonds not backed by other loans are stated at either amortized cost using the yield to worst method or the lower of cost or fair market value. The Company does not have any SVO-Identified investments as defined in SSAP No. 26R, *Bonds-Revised*.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The prospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the retrospective adjustments methodology is utilized, including agency and non-agency pools.

The Company made no significant changes to its accounting policies or practices as of June 30, 2024.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2024 financial statement presentation.

D. Going Concern

None

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors
None

3. Business Combinations and Goodwill
None

4. Discontinued Operations
None

5. Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities are obtained from third party services, broker dealer survey values or internal estimates.

(2) The following table discloses in aggregate the Other than Temporary Impairment ("OTTI") recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"), as of June 30, 2024 due to intent to sell or inability or lack of intent to hold to recovery.

		(1)	(2)		(3)
		Amortized Cost Basis Before Other-than-Temporary Impairment	**Other-than-Temporary Impairment Recognized in Loss**		
			(2a) Interest	**(2b) Non-interest**	**Fair Value**
	OTTI recognized 1st Quarter				
a.	Intent to sell	$ 2,016,153	$ 77,072	$ —	$ 1,939,081
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter (a+b)	$ 2,016,153	$ 77,072	$ —	$ 1,939,081
	OTTI recognized 2nd Quarter				
d.	Intent to sell	$ 3,273,035	$ 1,315,759	$ —	$ 1,957,276
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter (d+e)	$ 3,273,035	$ 1,315,759	$ —	$ 1,957,276
m.	Annual Aggregate Total (c+f+i+l)		$ 1,392,831	$ —	

(3) The following table discloses in detail the OTTI's recognized by the Company in accordance with structured securities subject to SSAP No. 43R for reporting period April 1, 2024 to June 30, 2024.

(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**
92913BAJ7	$ 124,325	$ 113,015	$ 11,310	$ 113,015	$ 113,015	6/30/2024
92914QAJ3	48,729	40,272	8,457	40,272	40,272	6/30/2024
92917EAC2	137,929	84,728	53,201	84,728	84,729	6/30/2024
Total			$ 72,968			

(4) The following table shows all impaired securities at June 30, 2024 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	$	2,655,850
2. 12 Months or Longer	$	319,380,314

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	185,468,705
2. 12 Months or Longer	$	1,477,031,961

(5) If the fair value of a loan-backed or structured security is less than its amortized cost basis at the balance sheet date, the Company determines whether the impairment is other-than-temporary. Amortized cost basis includes adjustments made to the cost of an investment for accretion, amortization, collection of cash and previous OTTI recognized as a realized loss.

The general categories of information that the Company considers in reaching the conclusion that an impairment is other-than-temporary are as follows:

Intent to Sell - if the Company intends to sell the loan-backed or structured security (that is, it has decided to sell the security), an OTTI is considered to have occurred.

Intent and Ability to Hold - if the Company does not intend to sell the loan-backed or structured security, the Company determines whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred.

Recovery of the Amortized Cost Basis - if the Company does not expect to recover the entire amortized cost basis of the security, the Company would be unable to assert that it will recover its amortized cost basis even if it does not intend to sell the security and the entity has the intent and ability to hold. Therefore, in those situations, an OTTI shall be considered to have occurred. In assessing whether the entire amortized cost basis of the security will be recovered, the Company compares the present value of cash flows expected to be collected from the security with the amortized cost basis of the security. If present value of cash flows expected to be collected is less than the amortized cost basis of the security, the entire amortized cost basis of the security will not be recovered (that is, a non-interest related decline exists), and an OTTI shall be considered to have occurred.

The Company conducts a thorough quarterly review of all loan-backed and structured security holdings to conclude if the amortized cost basis of those securities is recoverable. This review is documented at a detailed level and encompasses numerous factors and assumptions. The overall credit tracking process yields a variety of key data that supports the impairment decision making process. The review process and related assumptions are updated quarterly based on trends in the marketplace.

As part of the quarterly review, the Company identifies securities whose ratio of credit enhancement to serious delinquency does not exhibit ample protection against principal loss. Those securities are put through a more detailed analysis which covers, among other factors, (a) an analysis of the underlying collateral characteristics; (b) a review of the historical performance of the collateral in the deal; (c) structural analysis of the security; and (d) cash flow scenario analysis.

The prospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities as well as securities that have experienced an OTTI. For certain securities, including Agency-backed securities, the retrospective adjustment method is used to determine amortize cost.

The market values for loan-backed and structured securities are obtained as follows:

1. For securities that are considered marketable - market values are received from third party pricing services or by obtaining a bid price from brokerage firms engaged in the business of trading those securities.
2. For securities that were privately placed and for which no ready market exists - the Company establishes fair market values using a matrix pricing system which considers key factors such as credit quality, industry sector, size of the issuer and transaction structure. A limited portion of the private placement portfolio is priced independently of the matrix system as described above.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3) Collateral Received

	Fair Value
b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 135,275,315

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company may periodically enter into a reverse repurchase secured borrowing agreement as a temporary bridge liquidity facility to better match operational cash flow needs. In such cases, the Company will pledge investment grade corporate bonds to an approved dealer counterparty. As part of the agreement, the dealer will apply haircuts depending on specific collateral characteristics, and only advance funds against the lendable value (i.e., over-collateralized loan) of the collateral. The effective reverse repurchase borrowing rate will be market dependent, but in line with similar short-term collateralized lending rates.

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER
a. Bilateral (YES/NO)	NO	YES
b. Tri-Party (YES/NO)	NO	NO

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1. Open – No Maturity	$ —	$ —
2. Overnight	—	—
3. 2 Days to 1 Week	—	—
4. > 1 Week to 1 Month	—	3,000,078
5. > 1 Month to 3 Months	—	—
6. > 3 Months to 1 Year	—	—
7. > 1 Year	—	—
b. Ending Balance		
1. Open – No Maturity	$ —	$ —
2. Overnight	—	—
3. 2 Days to 1 Week	—	—
4. > 1 Week to 1 Month	—	3,000,078
5. > 1 Month to 3 Months	—	—
6. > 3 Months to 1 Year	—	—
7. > 1 Year	—	—

(4) No securities sold and/or acquired resulted in default.

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount	$ —	$ 3,000,078
b. Ending Balance	—	3,000,078

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – FV	$ —	$ 3,000,078	$ —	$ —
b. LB & SS – FV	—	—	—	—
c. Preferred Stock – FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans – FV	—	—	—	—
f. Real Estate – FV	—	—	—	—
g. Derivatives – FV	—	—	—	—
h. Other Invested Assets – FV	—	—	—	—
i. Total Assets – FV (Sum of a through h)	—	$ 3,000,078	—	—

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Bonds – FV	$ —	$ —	$ —	$ —
b. LB & SS – FV	—	—	—	—
c. Preferred Stock – FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans – FV	—	—	—	—
f. Real Estate – FV	—	—	—	—
g. Derivatives – FV	—	—	—	—
h. Other Invested Assets – FV	—	—	—	—
i. Total Assets – FV (Sum of a through h)	—	—	—	—

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1.Cash	$ —	$ —
2.Securities (FV)	—	3,447,956
3.Securities (BACV)	XXX	XXX
4.Nonadmitted Subset (BACV)	XXX	XXX
b. Ending Balance		
1.Cash	$ —	$ —
2.Securities (FV)	—	3,447,956
3.Securities (BACV)	—	—
4.Nonadmitted Subset (BACV)	—	—

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. Overnight and Continuous	$ —	$ —
b. 30 Days or Less	—	—
c. 31 to 90 Days	—	—
d. > 90 Days	—	3,447,956

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1.Cash	$ —	$ —
2.Secutities (FV)	—	3,447,956
b. Ending Balance		
1.Cash	$ —	$ —
2.Secutities (FV)	—	3,447,956

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1.Repo Securities Sold/Acquired with Cash Collateral	$ —	$ 3,000,078
2.Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—
b. Ending Balance		
1.Repo Securities Sold/Acquired with Cash Collateral	$ —	$ 3,000,078
2.Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—

H. Repurchase Agreements Transactions Accounted for as a Sale
None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
None

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

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

6. Joint Ventures, Partnerships and Limited Liability Companies
No significant change

7. Investment Income
No significant change

8. Derivative Instruments
A. Derivatives under SSAP No. 86-*Derivatives*
(8) None

B. Derivatives under SSAP No. 108-*Derivatives Hedging Variable Annuity Guarantees*
None

9. Income Taxes
No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates

B. Transactions

On March 8, 2024, the Company declared an ordinary dividend in the amount of $57,000,000, which was paid to Voya Holdings Inc. ("Voya Holdings") on March 25, 2024.

On March 25, 2024, the Company received an ordinary dividend of $21,000,000 from its subsidiary, ReliaStar Life Insurance Company of New York ("RNY").

D. Amounts Due To/From Related Parties

As of March 31, 2024, the company had a $30,254,215 outstanding payable to RNY, which was paid as part of the intercompany settlement process, on May 30, 2024.

As of June 30, 2024, the Company had $108,048,960 outstanding receivable including principal and interest from Voya Financial, Inc. and no outstanding payable, under a reciprocal loan agreement between the Company and Voya Financial, Inc.

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has conducted business activity (issued funding agreements) with the FHLB. It is part of the Company's strategy to utilize these funds for spread lending purposes. The Company has determined the estimated maximum borrowing capacity as $4,000,0000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The limit across all programs is 30% of the general and separate accounts total assets of the Company, one quarter in arrears.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	8,033,900	8,033,900	—
(c) Activity Stock	22,500,000	22,500,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	30,533,900	30,533,900	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 622,271,915	XXX	XXX

2. Prior year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	8,561,000	8,561,000	—
(c) Activity Stock	22,500,000	22,500,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	31,061,000	31,061,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 661,287,024	XXX	XXX

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	8,033,900	8,033,900	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2024

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 708,277,762	$ 923,575,064	$ 500,000,000
2. Current Year General Account Total Collateral Pledged	$ 708,277,762	$ 923,575,064	$ 500,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ 751,053,781	$ 944,852,080	$ 500,000,000

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)	$ 708,277,762	$ 923,575,064	$ 500,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 708,277,762	$ 923,575,064	$ 500,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 751,053,781	$ 944,852,080	$ 500,000,000

(4) Borrowing from FHLB

a. Amount as of June 30, 2024

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	500,000,000	500,000,000	—	504,366,591
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 500,000,000	$ 500,000,000	$ —	$ 504,366,591

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	500,000,000	500,000,000	—	504,915,801
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 500,000,000	$ 500,000,000	$ —	$ 504,915,801

b. Maximum Amount During 2024

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	500,000,000	500,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 500,000,000	$ 500,000,000	—

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

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering certain U.S. employees. As of June 30, 2024, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans are as follows at June 30, 2024 and December 31, 2023:

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	434,076	900,726	49,289	112,889	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	112,940	—	(155,274)	(329,975)	—	—
f. Prior service cost or credit	—	—	(12,491)	(177,178)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 547,016	$ 900,726	$ (118,476)	$ (394,264)	$ —	$ —

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

D. Dividend Paid

On March 8, 2024, the Company declared an ordinary dividend in the amount of $57,000,000, which was paid to Voya Holdings on March 25, 2024.

14. Liabilities, Contingencies, and Assessments

No significant change

15. Leases

No significant change

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change

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

None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change

20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of June 30, 2024:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Foreign	$ —	$ 2,016	$ —	$ —	$ 2,016
Residential mortgage-backed	—	152	—	—	152
Total Bonds	$ —	$ 2,168	$ —	$ —	$ 2,168
Preferred stock	2,876,800	—	32,044,621	—	34,921,421
Common stock	2,702,433	30,533,898	3,719,713	—	36,956,044
Other invested assets	—	694,596	—	—	694,596
Cash, cash equivalents and short-term investment	—	1,244	—	—	1,244
Derivatives assets					
Equity contracts	—	3,206,752	—	—	3,206,752
Foreign exchange contracts	—	114,839	—	—	114,839
Interest rate contracts	165,469	60,076,158	—	—	60,241,627
Total Derivatives	$ 165,469	$ 63,397,749	$ —	$ —	$ 63,563,218
Separate account assets	2,575,945,826	10,044,835	—	—	2,585,990,661
Total assets at fair value/NAV	$ 2,581,690,528	$ 104,674,490	$ 35,764,334	$ —	$ 2,722,129,352
b. Liabilities at fair value					
Supplementary contracts and immediate annuities	$ —	$ —	$ 41,563,045	$ —	$ 41,563,045
Deposit type contracts	—	408,878,976	—	—	408,878,976
Derivatives liabilities					
Equity contracts	—	2,431,110	—	—	2,431,110
Foreign exchange contracts	—	1,978	—	—	1,978
Interest rate contracts	—	44,844,340	—	—	44,844,340
Total Derivatives	$ —	$ 47,277,428	$ —	$ —	$ 47,277,428
Total liabilities at fair value	$ —	$ 456,156,404	$ 41,563,045	$ —	$ 497,719,449

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of April 1, 2024 to June 30, 2024:

Description	Beginning balance at April 1, 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 June 30, 2024
a. Assets										
Preferred Stock	$ 32,441,909	$ —	$ —	$ —	$ (397,288)	$ —	$ —	$ —	$ —	$ 32,044,621
Common Stock	3,627,889	—	—	—	91,824	—	—	—	—	3,719,713
Separate account assets	628,719	—	(600,214)	—	(28,505)	—	—	—	—	—
Total Assets	$ 36,698,517	$ —	$ (600,214)	$ —	$ (333,969)	$ —	$ —	$ —	$ —	$ 35,764,334
b. Liabilities										
Supplementary contracts and immediate annuities	$ 42,674,338	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (1,111,293)	$ 41,563,045
Total Liabilities	$ 42,674,338	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (1,111,293)	$ 41,563,045

Transfers out of Level 3 during the period of April 1, 2024 to June 30, 2024 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes, when prices are not available from one of the commercial pricing services, are reflected as transfers into Level 3. These securities are generally less liquid with very limited trading activity or where less transparency exists corroborating the inputs to the valuation methodologies. When securities are valued using more widely available information, the securities are transferred out of Level 3 and into Level 1 or 2, as appropriate.

(3) The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument.

Financial assets and liabilities recorded at fair value on the balance sheet are categorized as follows:

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.

- Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:

  - Quoted prices for similar assets or liabilities in active markets;
  - Quoted prices for identical or similar assets or liabilities in non-active markets;
  - Inputs other than quoted market prices that are observable; and
  - Inputs that are derived principally from or corroborated by observable market data through correlation or other means.

- Level 3 - Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These valuations, whether derived internally or obtained from a third party, use critical assumptions that are not widely available to estimate market participant expectations in valuing the asset or liability.

(4) Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

Derivatives are carried at fair value, which is determined using the Company's derivative accounting system in conjunction with observable key financial data from third-party sources, such as yield curves, exchange rates, S&P 500 Index prices, Secured Overnight Financing Rate ("SOFR") and Overnight Index Swap Rates ("OIS"). For those derivatives that are unable to be valued by the accounting system, the Company typically utilizes values established by third-party brokers. Derivatives which qualify for special hedge accounting treatment are reported in a manner that is consistent with the accounting for the hedged asset or liability.

(5) See Note 20A(1-4) for disclosures on derivative assets and liabilities.

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures

The following table shows all financial instruments and the level within the fair value or NAV hierarchy in which the fair value measurements fall as of June 30, 2024:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 6,238,400,898	$ 6,903,755,499	$ 69,972,358	$ 5,783,925,113	$ 384,503,427	$ —	$ —
Preferred stock	58,222,100	60,493,106	2,876,800	—	55,345,300	—	—
Common stock	36,956,044	36,956,044	2,702,433	30,533,898	3,719,713	—	—
Mortgage loans	964,206,615	1,019,663,497	—	—	964,206,615	—	—
Contract loans	167,211,127	167,211,127	—	167,211,127	—	—	—
Other invested assets	132,627,058	140,667,846	—	132,627,058	—	—	—
Cash equivalents and short-term investments	262,945,832	262,943,188	141,286,926	121,648,328	10,578	—	—
Derivatives							
Equity contracts	3,206,752	3,206,752	—	3,206,752	—	—	—
Foreign exchange contracts	6,388,125	4,365,726	—	6,388,125	—	—	—
Interest rate contracts	61,009,845	60,241,627	165,469	60,844,376	—	—	—
Separate account assets	2,585,990,661	2,585,990,661	2,575,945,826	10,044,835	—	—	—
Total Assets	$ 10,517,165,057	$ 11,245,495,073	$ 2,792,949,812	$ 6,316,429,612	$ 1,407,785,633	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 84,489,356	$ 83,445,736	$ —	$ —	$ 84,489,356	$ —	$ —
Deposit type contracts	915,822,845	913,245,567	—	915,822,845	—	—	—
Derivatives							
Credit contracts	265,429	63,610	—	265,429	—	—	—
Equity contracts	2,431,110	2,431,110	—	2,431,110	—	—	—
Foreign exchange contracts	(131,157)	553,529	—	(131,157)	—	—	—
Interest rate contracts	51,762,549	44,844,340	21,588	51,740,961	—	—	—
Total Liabilities	$ 1,054,640,132	$ 1,044,583,892	$ 21,588	$ 970,129,188	$ 84,489,356	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value

None

E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100R, *Fair Value*

None

21. Other Items

No significant change

22. Events Subsequent

Type I – Recognized Subsequent Events

The Company is not aware of any events occurring subsequent to June 30, 2024 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to June 30, 2024 through August 9, 2024, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events

On July 15, 2024, the Company declared an ordinary dividend in the amount of $345,000,000. The dividend was paid on July 26, 2024, after giving notice to the the Minnesota Department of Commerce - Insurance Division.

The Company is not aware of any other events occurring subsequent to June 30, 2024 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to June 30, 2024 through August 9, 2024, the date the statutory financial statements were available to be issued.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act ("ACA")

None

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Changes in Incurred Losses and Loss Adjustment Expenses of prior years

Reserves as of December 31, 2023 were $520,801,953. As of June 30, 2024, $514,485,953 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $131,252,128 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group and individual health insurance, stop loss, group term life and disability lines of insurance. Therefore, there has been a $124,936,128 unfavorable prior-year development since December 31, 2023. The change in prior year related reserves is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this change, the Company experienced no unfavorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

As a result of a modified coinsurance reinsurance agreement on the Individual Excess Risk (IER) Stop Loss block of business, the entire claim liability is held by the Company; while only twenty percent of the paid claims impact the Company's financials. After adjusting this claim liability for the reinsurance, the development for prior year reserves is $22,831,582 unfavorable.

B. Significant Changes in Methodologies and Assumptions

None

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant change

30. Premium Deficiency Reserves

No significant change

31. Reserves for Life Contracts and Annuity Contracts

No significant change

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

34. Premium & Annuity Considerations Deferred and Uncollected

No significant change

35. Separate Accounts

No significant change

36. Loss/Claim Adjustment Expenses

No significant 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 [X] No [ ]

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. 0001108874

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 [X] N/A [ ]
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. 12/31/2019

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. 12/31/2019

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). 06/09/2021

6.4 By what department or departments?
Minnesota ......

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 [X] No [ ] N/A [ ]

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
Voya Alternative Asset Management LLC	New York, NY	NO	NO	NO	YES
Voya Financial Partners, LLC	Windsor, CT	NO	NO	NO	YES
Voya Financial Advisors, Inc.	Windsor, CT	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Advisors, LLC	Windsor, CT	NO	NO	NO	YES
Czech Asset Management L.P.	New York, NY	NO	NO	NO	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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

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 [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Investments in other pledged collateral of $35,284,595

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 41,905,640

13. Amount of real estate and mortgages held in short-term investments: $ 0

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	$ 69,999,413	$ 74,542,057
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 507,354,527	$ 501,712,012
14.24	Short-Term Investments	$ 100,030,336	$ 108,000,000
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 66,842,583	$ 73,757,718
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 744,226,859	$ 758,011,787
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 100,030,336	$ 108,000,000

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. $ 135,282,544
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 135,275,315
16.3 Total payable for securities lending reported on the liability page. $ 135,275,315

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, New York, NY 10286

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
Voya Investment Management LLC	A
BlackRock Financial Management, Inc.	U
Global Atlantic Re LTD	U
Athene Asset Management LLC	U
Blackstone Alternative Asset Management L.P.	U
Pomona Management LLC	A
Voya Investment Management Co. LLC	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
108934	Voya Investment Management LLC	MZJU01BGQ7J1KULQSB89	SEC	DS
107105	BlackRock Financial Management, Inc.	549300LVXIVJKE13M84	SEC	NO
	Global Atlantic Re LTD		not registered	DS
143161	Athene Asset Management LLC	549300L3R6C4MA4YKN89	SEC	DS
107580	Blackstone Alternative Asset Management L.P.	549300R4EZHU6DUS3S67	SEC	NO
148269	Pomona Management LLC	5493002H3ILGB6MTJE02	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

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

18.2 If no, list exceptions:
09539*AA9
60040#AA0
34107#AA5
34107@AA7
05632*AA3
05632@AA1

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 [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 1,013,302,540
1.14 Total Mortgages in Good Standing	$ 1,013,302,540
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 6,360,957
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,019,663,497
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$ 0
1.62 Residential Mortgages	$ 0
1.63 Commercial Mortgages	$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent	75.232 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	35.111 %

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 $ 0

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 $ 0

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
00000	AA-3191307	06/01/2024	CAVELLO BAY REINS LTD	BMU	YRT/G	OL	Unauthorized		
00000	88-2482838	10/12/2023	VBRE Incorporated Cell 1, Inc.	NC	COFW/G	OH	Unauthorized		
80802	38-1082080	01/01/2024	Sun Life Assurance Company of Canada	MI	OTH/G	SD	Authorized		
00000	AA-3191307	06/01/2024	CAVELLO BAY REINS LTD	BMU	OTH/G	OH	Unauthorized		

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	7,775,493	190,217	15,305,819	0	23,271,529	0
2. Alaska AK	L	1,167,047	(227,242)	6,823,326	0	7,763,131	0
3. Arizona AZ	L	11,443,268	93,674	19,519,830	0	31,056,772	36,365
4. Arkansas AR	L	4,376,501	265,526	11,581,967	0	16,223,995	0
5. California CA	L	88,440,742	7,469,009	174,531,572	0	270,441,323	62,822
6. Colorado CO	L	17,042,709	(215,775)	35,151,526	0	51,978,460	0
7. Connecticut CT	L	11,796,750	42,544	12,992,916	0	24,832,210	0
8. Delaware DE	L	4,459,617	36,014	2,630,317	0	7,125,949	0
9. District of Columbia DC	L	882,412	58,206	3,779,504	0	4,720,122	0
10. Florida FL	L	34,001,059	7,949,078	80,222,341	0	122,172,477	160,790
11. Georgia GA	L	27,044,087	3,112,146	77,714,731	0	107,870,964	74,653
12. Hawaii HI	L	1,964,937	781,861	122,091	0	2,868,889	0
13. Idaho ID	L	2,439,921	130,314	2,309,760	0	4,879,995	0
14. Illinois IL	L	56,895,365	1,356,565	84,458,426	0	142,710,356	0
15. Indiana IN	L	6,643,609	101,947	39,624,955	0	46,370,511	0
16. Iowa IA	L	9,585,468	171,296	15,177,809	0	24,934,573	235,000,000
17. Kansas KS	L	6,090,323	154,031	14,368,206	0	20,612,560	0
18. Kentucky KY	L	4,678,692	389,353	23,839,781	0	28,907,826	0
19. Louisiana LA	L	10,958,141	194,653	7,679,688	0	18,832,482	0
20. Maine ME	L	1,436,303	62,530	2,378,812	0	3,877,644	0
21. Maryland MD	L	17,176,553	674,418	17,831,945	0	35,682,916	0
22. Massachusetts MA	L	21,848,065	338,467	29,496,147	0	51,682,679	0
23. Michigan MI	L	19,312,518	3,703,820	18,006,624	0	41,022,962	0
24. Minnesota MN	L	31,822,083	1,882,989	23,284,100	0	56,989,172	0
25. Mississippi MS	L	3,086,292	300,182	7,186,690	0	10,573,164	0
26. Missouri MO	L	15,489,501	57,878	28,983,157	0	44,530,536	0
27. Montana MT	L	3,206,747	202,207	2,779,258	0	6,188,212	0
28. Nebraska NE	L	4,863,896	2,651	10,150,106	0	15,016,653	0
29. Nevada NV	L	7,271,451	2,141,194	16,551,044	0	25,963,689	0
30. New Hampshire NH	L	2,782,324	300	8,549,129	0	11,331,753	0
31. New Jersey NJ	L	17,602,034	115,747	26,298,924	0	44,016,705	0
32. New Mexico NM	L	1,919,775	1,237,021	1,294,621	0	4,451,417	0
33. New York NY	Q	2,982,036	10,652	6,315,829	0	9,308,518	0
34. North Carolina NC	L	24,120,479	1,902,744	57,246,573	0	83,269,795	0
35. North Dakota ND	L	4,248,290	10,244	2,385,350	0	6,643,883	0
36. Ohio OH	L	26,453,219	1,432,064	68,494,350	0	96,379,633	0
37. Oklahoma OK	L	5,351,259	221,756	10,078,588	0	15,651,603	0
38. Oregon OR	L	4,923,738	464,607	9,358,524	0	14,746,869	0
39. Pennsylvania PA	L	24,703,214	265,146	51,831,660	0	76,800,020	0
40. Rhode Island RI	L	1,716,415	4,770	5,736,165	0	7,457,350	0
41. South Carolina SC	L	7,862,313	1,586,727	15,022,791	0	24,471,831	8,949
42. South Dakota SD	L	2,772,630	16,790	1,927,735	0	4,717,154	0
43. Tennessee TN	L	12,712,158	609,720	27,212,042	0	40,533,920	0
44. Texas TX	L	59,790,218	2,404,263	113,424,466	0	175,618,947	0
45. Utah UT	L	5,317,964	312,982	21,727,916	0	27,358,863	0
46. Vermont VT	L	917,062	0	7,250,806	0	8,167,869	0
47. Virginia VA	L	16,414,585	2,220,158	47,908,726	0	66,543,469	0
48. Washington WA	L	8,478,123	612,559	21,857,362	0	30,948,044	0
49. West Virginia WV	L	1,029,400	465,690	2,940,186	0	4,435,276	0
50. Wisconsin WI	L	16,137,116	102,092	74,585,467	0	90,824,676	0
51. Wyoming WY	L	637,540	45,705	2,893,806	0	3,577,051	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	113,806	0	0	0	113,806	0
54. Puerto Rico PR	L	1,269,104	0	1,327	0	1,270,431	0
55. U.S. Virgin Islands VI	N	8,427	0	344	0	8,771	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	1,841	826	67	0	2,734	0
58. Aggregate Other Aliens OT	XXX	819,652	3,600	0	0	823,252	0
59. Subtotal	XXX	684,284,274	45,465,915	1,368,825,204	0	2,098,575,393	235,343,579
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,186,589	0	0	0	3,186,589	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	806,939	0	0	0	806,939	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	688,277,802	45,465,915	1,368,825,204	0	2,102,568,921	235,343,579
96. Plus Reinsurance Assumed	XXX	37,319,206	582,684	0	0	37,901,890	0
97 Totals (All Business)	XXX	725,597,008	46,048,599	1,368,825,204	0	2,140,470,811	235,343,579
98. Less Reinsurance Ceded	XXX	587,821,106	4,260,676	793,811,024	0	1,385,892,807	0
99. Totals (All Business) less Reinsurance Ceded	XXX	137,775,901	41,787,923	575,014,180	0	754,578,004	235,343,579
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	819,652	3,600	0	0	823,252	0
58002.	XXX						
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	819,652	3,600	0	0	823,252	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 52
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 1
5. N - None of the above - Not allowed to write business in the state 4

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Benefitfocus, Inc.		46-2346314		DE
Benefitfocus.com, Inc.		57-1099948		SC
BenefitStore, LLC		27-3519176		SC
Tango Health, Inc.		26-2060323		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
Security Life Assignment Corporation		84-1437826		CO
Voya Holdings Inc.		02-0488491		CT
VIM Holdings LLC		88-3236443		DE
Voya Custom Investments LLC		27-2278894		DE
Voya Benefits Company, LLC		83-0965809		DE
Benefit Strategies, LLC		26-0003294		NH
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Voya Special Investments, Inc.		85-1775946		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
RiverRoch LLC		84-3548142		DE
Oconee Real Estate Holdings IV - ARB LLC		93-3381941		DE
Oconee Real Estate Holdings VI - GREEN LLC		93-4037989		DE
Oconee Real Estate Holdings VIII - PORTRAIT LLC		99-0574688		DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, LLC		06-1465377		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
Czech Asset Management, L.P.		45-3236373		DE
VAAM (Cayman) Ltd.				CYM
Czech GP, LLC		45-3559304		DE
SJC Direct Lending Fund III GP, L.P.		37-1824603		DE
SJC Direct Lending Revolver Fund III GP, L.P.		86-2546922		DE
SJC Direct Lending Fund IV GP, L.P.		36-4822589		DE
SJC Capital Finance Fund III GP, LLC		84-4300363		DE
SJC Capital Finance Fund IV GP, LLC		82-1609649		DE
Voya MSR Opportunities GP LLC		87-1891874		DE
VAAM GP LLC		87-2198755		DE
Voya Renewable Energy Infrastructure Debt GP I LP		87-1885741		DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya CML GP LLC				DE
Voya Pomona Holdings LLC		13-4152011		DE
Pomona G.P. Holdings LLC		13-4150600		DE
Opportunity Investor P Associates, L.P.				DE
Opportunity Investor P, L.P.				DE
Opportunity Investor P Secondary Associates, LLC				DE
Opportunity Investor P Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Associates V, LP		13-4197230		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Associates VII, L.P.		26-1701070		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Energy Partners US, L.P.				DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Energy Partners, L.P.				DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co-Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates LLC		20-0554145		DE

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Pomona Voya (US) Holdings Associates V, LLC				DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Co-Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Voya Pomona Asia Pacific G.P. Limited				CYM
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Pomona Voya Asia Pacific Associates, LLC				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Voya Enhanced Middle Market Credit GP I LP				DE
Voya Enhanced Middle Market Credit Fund I LP				DE
Voya Enhanced Middle Market Credit Fund I Originator LLC				DE
Voya Enhanced Middle Market Credit Fund I (RNF) LP				DE
Pomona Management LLC		13-4149700		DE
Pomona Capital Asia Limited				HKG
Pomona Europe, Ltd.				GBR
Pomona Europe Advisers Limited				GBR
Voya Realty Group LLC		13-4003969		DE
Voya Investment Management Co. LLC		88-3236443		DE
Voya Investment Management (UK) Limited				GBR
Voya Investment Trust Co.		06-1440627		CT
Voya Investment Management Services (UK) Limited				GBR
Voya Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
Voya Special Investments, Inc.		85-1775946		DE
RiverRoch LLC		84-3548142		DE
Oconee Real Estate Holdings IV - ARB LLC		93-3381941		DE
Oconee Real Estate Holdings V - CASC LLC		93-4060472		DE
Oconee Real Estate Holdings VI - GREEN LLC		93-4037989		DE
Oconee Real Estate Holdings VII - CANOPY LLC		99-0609295		DE
Oconee Real Estate Holdings VIII - PORTRAIT LLC		99-0574688		DE
Oconee Real Estate Holdings IX - PHOENIX LLC		99-1490642		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Voya Financial Partners, LLC		06-1375177		DE
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Voya Institutional Plan Services, LLC		04-3516284		DE
Voya Retirement Advisors, LLC		22-1862786		NJ
Voya Payroll Management, Inc.		52-2197204		DE
Voya Services Company		52-1317217		DE
Voya Global Services Private Limited				IND
VFI India Holdings LLC		93-1766128		DE
Voya Special Investments, Inc.		85-1775946		DE

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)	*
4832	VOYA FINANCIAL		26-0003294				Benefit Strategies, LLC	NH	NIA	Voya Benefits Company, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-2346314				Benefitfocus, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		57-1099948				Benefitfocus.com, Inc.	SC	NIA	Benefitfocus, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-3519176				BenefitStore, LLC	SC	NIA	Benefitfocus.com, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		45-3236373				Czech Asset Management, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		45-3559304				Czech GP, LLC	DE	NIA	Czech Asset Management, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-3381941				Oconee Real Estate Holdings IV - ARB LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	16.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-3381941				Oconee Real Estate Holdings IV - ARB LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-3381941				Oconee Real Estate Holdings IV - ARB LLC	DE	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4060472				Oconee Real Estate Holdings V - CASC LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	44.800	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4060472				Oconee Real Estate Holdings V - CASC LLC	DE	NIA	Third Party Shareholders	Ownership	55.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4037989				Oconee Real Estate Holdings VI - GREEN LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	38.500	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4037989				Oconee Real Estate Holdings VI - GREEN LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	12.500	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4037989				Oconee Real Estate Holdings VI - GREEN LLC	DE	NIA	Third Party Shareholders	Ownership	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-0609295				Oconee Real Estate Holdings VII - CANOPY LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	10.130	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-0609295				Oconee Real Estate Holdings VII - CANOPY LLC	DE	NIA	Third Party Shareholders	Ownership	89.870	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-0574688				Oconee Real Estate Holdings VIII - PORTRAIT LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	34.150	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-0574688				Oconee Real Estate Holdings VIII - PORTRAIT LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	16.630	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-0574688				Oconee Real Estate Holdings VIII - PORTRAIT LLC	DE	NIA	Third Party Shareholders	Ownership	49.220	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-1490642				Oconee Real Estate Holdings IX - PHOENIX LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	51.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-1490642				Oconee Real Estate Holdings IX - PHOENIX LLC	DE	NIA	Third Party Shareholders	Ownership	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	

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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)	*
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Energy Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	

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4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-3548142				RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-3548142				RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-3548142				RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	35.500	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1824603				SJC Capital Finance Fund III GP, LLC	DE	NIA	Czech Asset Management, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-2546922				SJC Capital Finance Fund IV GP, LLC	DE	NIA	Czech Asset Management, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		36-4822589				SJC Direct Lending Fund III GP, L.P.	DE	NIA	Czech GP, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-4300363				SJC Direct Lending Fund IV GP, L.P.	DE	NIA	Czech GP, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		82-1609649				SJC Direct Lending Revolver Fund III GP, L.P.	DE	NIA	Czech GP, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-2060323				Tango Health, Inc.	DE	NIA	Benefitfocus.com, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VAAM (Cayman) Ltd.	CYM	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-2198755				VAAM GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-1766128				VFI India Holdings LLC	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		88-3236443				VIM Holdings LLC	DE	NIA	Voya Holdings Inc.	Ownership	76.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		88-3236443				VIM Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	24.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	99.000	Voya Financial, Inc.	NO	

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4832	VOYA FINANCIAL						Voya Global Services Private Limited	IND	NIA	VFI India Holdings LLC	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I LP	DE	NIA	Voya Enhanced Middle Market Credit GP I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I (RNF) LP	DE	NIA	Voya Enhanced Middle Market Credit GP I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I Originator LLC	DE	NIA	Voya Enhanced Middle Market Credit Fund I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		88-3236443		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management Services (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-1891874				Voya MSR Opportunities GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	

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4832	VOYA FINANCIAL		87-1885741				Voya Renewable Energy Infrastructure Debt GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	0.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	ReliaStar Life Insurance Company	Ownership	49.900	Voya Financial, Inc.	YES	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	49.900	Voya Financial, Inc.	YES	

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?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1.

2.

3.

5.

6.

7.

8.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Miscellaneous liabilities	12,459,527	9,637,254
2505.	Liability of pension benefits	2,994,294	2,994,294
2506.	Derivative payable	1,521,153	1,386,283
2507.	Suspense and clearing account	147,878	176,816
2508.	Liability of other post-employment benefits	(2,655,545)	(2,655,545)
2597.	Summary of remaining write-ins for Line 25 from overflow page	14,467,306	11,539,102

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.	Reinsurance expense	0	0	132,873
2705.	Other contingency expense	0	13,200,000	31,716,605
2706.	Assumed modified coinsurance reserves	(1,168,052)	(19,042,957)	(26,135,242)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,168,052)	(5,842,957)	5,714,237

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	43,391,175	46,561,120
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	(207)
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	699,543	3,169,738
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	42,691,632	43,391,175
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	42,691,632	43,391,175

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	1,061,531,985	1,111,217,310
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	33,812,921	86,705,110
	2.2 Additional investment made after acquisition	2,447,923	9,081,917
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	6,784	15,957
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	78,134,664	144,589,516
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,452	3,853
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	894,940
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,019,663,497	1,061,531,985
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,019,663,497	1,061,531,985
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,019,663,497	1,061,531,985

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	648,118,995	703,129,273
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	10,118,023	12,143,191
	2.2 Additional investment made after acquisition	24,962,506	38,335,682
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	10,477	11,001
5.	Unrealized valuation increase/(decrease)	(2,841,299)	(21,911,424)
6.	Total gain (loss) on disposals	(193,027)	806,404
7.	Deduct amounts received on disposals	15,543,424	83,313,735
8.	Deduct amortization of premium and depreciation	774,775	1,225,643
9.	Total foreign exchange change in book/adjusted carrying value	(78,734)	144,246
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	663,778,741	648,118,995
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	663,778,741	648,118,995

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	7,546,721,313	8,577,892,358
2.	Cost of bonds and stocks acquired	549,938,954	1,024,166,311
3.	Accrual of discount	7,608,382	30,936,801
4.	Unrealized valuation increase/(decrease)	(6,531,100)	38,407,336
5.	Total gain (loss) on disposals	(12,088,431)	(30,562,544)
6.	Deduct consideration for bonds and stocks disposed of	564,440,638	1,999,128,093
7.	Deduct amortization of premium	15,257,982	57,436,891
8.	Total foreign exchange change in book/adjusted carrying value	(1,723,074)	4,961,069
9.	Deduct current year's other than temporary impairment recognized	1,760,442	43,843,371
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	449,598	1,328,337
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,502,916,580	7,546,721,313
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	7,502,916,580	7,546,721,313

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)	4,201,289,794	315,043,921	322,297,354	(3,066,587)	4,201,289,794	4,190,969,775	0	4,241,918,314
2. NAIC 2 (a)	2,449,821,026	101,515,058	77,259,127	(4,689,896)	2,449,821,026	2,469,387,061	0	2,497,822,149
3. NAIC 3 (a)	202,379,682	13,999,381	6,792,822	2,005,343	202,379,682	211,591,584	0	209,458,210
4. NAIC 4 (a)	60,684,815	2,454,860	10,920,352	(2,717,797)	60,684,815	49,501,526	0	73,245,515
5. NAIC 5 (a)	8,915,315	13,372	389,253	4,211,062	8,915,315	12,750,496	0	9,007,294
6. NAIC 6 (a)	70,069	0	0	(2,823)	70,069	67,246	0	77,723
7. Total Bonds	6,923,160,701	433,026,592	417,658,908	(4,260,697)	6,923,160,701	6,934,267,687	0	7,031,529,205
PREFERRED STOCK								
8. NAIC 1	11,071,685	9,000,000	0	0	11,071,685	20,071,685	0	11,571,685
9. NAIC 2	41,101,709	0	0	(681,488)	41,101,709	40,420,221	0	41,782,146
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	2,400	0	0	(1,200)	2,400	1,200	0	5,400
14. Total Preferred Stock	52,175,794	9,000,000	0	(682,688)	52,175,794	60,493,106	0	53,359,231
15. Total Bonds and Preferred Stock	6,975,336,495	442,026,592	417,658,908	(4,943,385)	6,975,336,495	6,994,760,793	0	7,084,888,436

(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 $ 26,746,120 ; NAIC 2 $ 3,753,173 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 11,652 ; NAIC 6 $ 1,244

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	138,512,188	XXX	138,512,188	4,378,521	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	181,189,461	191,451,687
2.	Cost of short-term investments acquired	19,843,845,785	23,831,993,294
3.	Accrual of discount	1,479,822	1,477,438
4.	Unrealized valuation increase/(decrease)	(7,219)	0
5.	Total gain (loss) on disposals	6,047	21,748
6.	Deduct consideration received on disposals	19,888,001,708	23,843,754,706
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)	138,512,188	181,189,461
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	138,512,188	181,189,461

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)	43,481,214
2.	Cost Paid/(Consideration Received) on additions	(3,064,511)
3.	Unrealized Valuation increase/(decrease)	5,033,051
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	22,082,032
6.	Considerations received/(paid) on terminations	48,467,805
7.	Amortization	(1,519,618)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	2,377,153
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	19,921,516
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	19,921,516

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	7,205,982			
	3.14 Section 1, Column 18, prior year	2,637,576	4,568,406	4,568,406	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	7,205,982			
	3.24 Section 1, Column 19, prior year plus	2,637,576			
	3.25 SSAP No. 108 adjustments	0	4,568,406	4,568,406	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		23,661		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	23,661			
	4.23 SSAP No. 108 adjustments	0	23,661		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574# HC4	CMBX.NA.8.AA	1	7,000,000	7,063,216	6,268,528	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	(1,215)	(91,317)	44965L-AL-8	ILPT TR SERIES 2019-SURF CLASS C Adj % Due 2/11/2041 Mo-1	1	7,064,431	6,359,845
000000000	CMBX.NA.8.AA	1	3,500,000	3,479,466	2,587,409			CDS: (CMBX.NA.8.AA)	0	0	49308V-AE-7	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS C 144A Adj % Due 9/16/2052 Mo-1	1	3,479,466	2,587,409
12574#HJ9	CMBX.NA.15.AAA	1	4,000,000	4,016,932	2,933,419	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(31,198)	(87,056)	129890-AL-3	CALI MORTGAGE TRUST SERIES 2019-101C CLASS D 144A Adj % Due 3/10/2039 Mo-1	1	4,048,130	3,020,475
000000000	CMBX.NA.15.AAA	1	1,000,000	1,006,027	968,977			CDS: (CMBX.NA.15.AAA)	0	0	94989T-BE-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS B Adj % Due 9/15/2058 Mo-1	1	1,006,027	968,977
12574#HJ9	CMBX.NA.15.AAA	1	3,000,000	2,969,589	2,433,654	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(31,198)	(87,056)	06541K-BF-4	BANK SERIES 2018-BN12 CLASS C Adj % Due 5/15/2061 Mo-1	1	3,000,787	2,520,710
000000000	CMBX.NA.15.AAA	1	3,000,000	3,078,763	2,522,064			CDS: (CMBX.NA.15.AAA)	0	0	74166G-AE-9	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AG 144A 4% Due 4/15/2038 Mo-1	1	3,078,763	2,522,064
9999999999 - Totals				21,613,993	17,714,051	XXX	XXX	XXX	(63,611)	(265,429)	XXX	XXX	XXX	21,677,604	17,979,480

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	22,537,230	3	21,624,734	0	0	0	0	3	22,537,230
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	912,496	XXX	10,741	XXX	0	XXX	0	XXX	923,237
7. Ending Inventory	3	21,624,734	3	21,613,993	0	0	0	0	3	21,613,993

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	19,921,516	
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)		19,921,516
4.	Part D, Section 1, Column 6	67,814,105	
5.	Part D, Section 1, Column 7	(47,892,589)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	16,298,377	
8.	Part B, Section 1, Column 13	(21,588)	
9.	Total (Line 7 plus Line 8)		16,276,790
10.	Part D, Section 1, Column 9	71,016,884	
11.	Part D, Section 1, Column 10	(54,740,094)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	54,915,587	
14.	Part B, Section 1, Column 20	899,900	
15.	Part D, Section 1, Column 12	55,815,487	
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	53,371,195	139,080,000
2.	Cost of cash equivalents acquired	1,558,369,938	2,618,482,981
3.	Accrual of discount	90,867	466,700
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	(5,740)
6.	Deduct consideration received on disposals	1,487,401,000	2,704,652,746
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)	124,431,000	53,371,195
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	124,431,000	53,371,195

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	Location 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
NONE								
0399999 - Totals								

SCHEDULE A - PART 3

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

1 Description of Property	Location 2 City	Location 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	8 Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 9 Current Year's Depre-ciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encum-brances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	14 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encum-brances	20 Taxes, Repairs and Expenses Incurred
NONE																			
0399999 - Totals																			

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
30191	Tempe	AZ		05/06/2022	8.679	0	38,900	2,598,316
30280	San Leandro	CA		04/26/2024	6.150	1,700,000	0	4,280,600
30179	Colorado Springs	CO		04/19/2022	8.929	0	14,690	3,842,011
30236	Rincon (Savannah)	GA		04/04/2023	7.500	0	1,091,981	18,263,415
30294	Lansing	MI		06/21/2024	9.292	1,454,919	0	2,586,277
30284	Charlotte	NC		05/16/2024	8.729	3,079,710	0	6,188,986
30231	Commack	NY		03/21/2023	9.429	0	98,750	2,126,667
30296	Oklahoma City	OK		06/24/2024	6.220	2,500,000	0	5,952,381
30118	Anderson	SC		10/26/2021	8.644	0	5,324	3,041,139
30302	Smyrna	TN		06/25/2024	8.695	1,184,346	0	2,658,654
30134	Houston	TX		12/15/2021	8.794	0	8,950	3,317,568
30186	Houston	TX		05/18/2022	8.629	0	2,653	845,992
30188	Houston	TX		05/18/2022	8.629	0	1,648	836,423
0599999. Mortgages in good standing - Commercial mortgages-all other						9,918,975	1,262,897	56,538,427
0899999. Total Mortgages in good standing						9,918,975	1,262,897	56,538,427
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						9,918,975	1,262,897	56,538,427

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
29839	San Francisco	CA		06/26/2019	06/03/2024	2,065,976	0	0	0	0	0	0	2,007,674	2,031,111	0	0	0
28728	WILMINGTON	DE		05/17/2012	06/03/2024	140,933	0	0	0	0	0	0	23,690	70,827	0	0	0
29094	HEBRON	KY		08/08/2014	06/06/2024	436,992	0	0	0	0	0	0	433,337	434,806	0	0	0
29003	NEW YORK	NY		05/12/2014	05/14/2024	4,871,226	0	0	0	0	0	0	4,823,997	4,835,874	0	0	0
30195	Clearfield	UT		06/08/2022	04/11/2024	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
0199999. Mortgages closed by repayment						8,515,128	0	0	0	0	0	0	8,288,697	8,372,618	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		1,038,151	0	0	0	0	0	0	0	18,967	0	0	0
29170	FT SMITH	AR		04/29/2015		372,100	0	0	0	0	0	0	0	4,826	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		476,069	0	0	0	0	0	0	0	6,175	0	0	0
28926	PHOENIX	AZ		04/01/2014		1,784,896	0	0	0	0	0	0	0	34,672	0	0	0
28955	NOGALES	AZ		12/06/2013		182,228	0	0	0	0	0	0	0	3,587	0	0	0
28956	NOGALES	AZ		12/06/2013		139,579	0	0	0	0	0	0	0	2,748	0	0	0
29561	SCOTTSDALE	AZ		04/03/2017		4,239,150	0	0	0	0	0	0	0	58,407	0	0	0
29780	Phoenix	AZ		10/16/2018		440,698	0	0	0	0	0	0	0	3,526	0	0	0
30020	Tempe	AZ		05/14/2021		1,884,475	0	0	0	0	0	0	0	12,029	0	0	0
30096	Phoenix	AZ		09/17/2021		1,594,214	0	0	0	0	0	0	0	8,786	0	0	0
26814	FOUNTAIN VALLEY	CA		10/30/2013		634,172	0	(721)	0	0	(721)	0	0	12,279	0	0	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
27775	LAKE FOREST	CA		10/04/2005		1,511,735	0	0	0	0	0	0	0	46,087	0	0	0
28033	LOS ANGELES	CA		02/02/2007		358,829	0	0	0	0	0	0	0	38,460	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		204,791	0	0	0	0	0	0	0	5,623	0	0	0
28491	COSTA MESA	CA		09/15/2011		1,719,670	0	0	0	0	0	0	0	22,943	0	0	0
28562	FOSTER CITY	CA		01/20/2012		9,043,973	0	0	0	0	0	0	0	81,879	0	0	0
28832	MALIBU	CA		02/26/2013		1,113,902	0	0	0	0	0	0	0	40,451	0	0	0
28835	LOS ANGELES	CA		02/26/2013		1,676,169	0	0	0	0	0	0	0	60,861	0	0	0
28850	LOS ANGELES	CA		02/26/2013		746,573	0	0	0	0	0	0	0	27,107	0	0	0
28887	LOS ANGELES	CA		05/30/2013		1,015,132	0	0	0	0	0	0	0	8,527	0	0	0
28902	LONG BEACH	CA		06/26/2013		1,268,339	0	0	0	0	0	0	0	65,283	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		2,117,206	0	0	0	0	0	0	0	108,975	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		8,685,014	0	0	0	0	0	0	0	103,938	0	0	0
28932	ROSEVILLE	CA		08/13/2013		6,445,265	0	0	0	0	0	0	0	40,091	0	0	0
28939	SANTA MONICA	CA		12/06/2013		1,008,071	0	0	0	0	0	0	0	19,844	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		833,597	0	0	0	0	0	0	0	16,409	0	0	0
28945	PLACENTI	CA		12/06/2013		717,281	0	0	0	0	0	0	0	14,120	0	0	0
28946	SAN DIEGO	CA		12/06/2013		379,965	0	0	0	0	0	0	0	7,480	0	0	0
28947	SAN DIEGO	CA		12/06/2013		286,913	0	0	0	0	0	0	0	5,648	0	0	0
28948	EL CAJON	CA		12/06/2013		310,136	0	0	0	0	0	0	0	6,107	0	0	0
28949	STANTON	CA		12/06/2013		201,614	0	0	0	0	0	0	0	3,969	0	0	0
28950	SAN DIEGO	CA		12/06/2013		193,860	0	0	0	0	0	0	0	3,816	0	0	0
28951	LA MESA	CA		12/06/2013		145,395	0	0	0	0	0	0	0	2,862	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		2,365,399	0	0	0	0	0	0	0	36,675	0	0	0
29007	SAN DIEGO	CA		05/09/2014		335,035	0	0	0	0	0	0	0	6,180	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		1,651,205	0	0	0	0	0	0	0	68,413	0	0	0
29049	TORRANCE	CA		08/06/2014		4,933,741	0	0	0	0	0	0	0	56,064	0	0	0
29068	SACRAMENTO	CA		07/30/2014		8,828,831	0	0	0	0	0	0	0	100,397	0	0	0
29070	TORRANCE	CA		08/06/2014		464,809	0	0	0	0	0	0	0	5,282	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		809,100	0	0	0	0	0	0	0	6,291	0	0	0
29100	RESADA	CA		10/14/2014		784,846	0	0	0	0	0	0	0	8,776	0	0	0
29112	SANTA MONICA	CA		11/05/2014		1,441,984	0	0	0	0	0	0	0	25,914	0	0	0
29129	LA JOLLA	CA		06/01/2015		4,044,389	0	0	0	0	0	0	0	33,970	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		123,101	0	0	0	0	0	0	0	28,267	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		10,152,778	0	0	0	0	0	0	0	358,059	0	0	0
29161	LA PUENTE	CA		03/06/2015		6,022,385	0	0	0	0	0	0	0	212,392	0	0	0
29163	EL MONTE	CA		03/06/2015		965,285	0	0	0	0	0	0	0	34,043	0	0	0
29165	COVINA	CA		03/06/2015		3,153,855	0	0	0	0	0	0	0	111,227	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		2,698,293	0	0	0	0	0	0	0	20,705	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,522,882	0	0	0	0	0	0	0	16,662	0	0	0
29263	YORBA LINDA	CA		12/15/2015		9,718,070	0	0	0	0	0	0	0	69,580	0	0	0
29314	CULVER CITY	CA		12/08/2015		2,755,690	0	0	0	0	0	0	0	20,193	0	0	0
29321	ROSEVILLE	CA		01/05/2016		396,485	0	0	0	0	0	0	0	3,958	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		4,953,077	0	0	0	0	0	0	0	78,563	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		4,394,696	0	0	0	0	0	0	0	43,500	0	0	0
29462	SAN DIEGO	CA		08/03/2016		1,148,489	0	0	0	0	0	0	0	6,045	0	0	0
29562	COVINA	CA		04/03/2017		3,374,922	0	0	0	0	0	0	0	46,500	0	0	0
29563	CARLSBAD	CA		04/03/2017		5,928,372	0	0	0	0	0	0	0	86,700	0	0	0
29602	San Francisco	CA		07/13/2017		18,615,537	0	0	0	0	0	0	0	123,786	0	0	0
29603	Garden Grove	CA		06/29/2017		349,040	0	0	0	0	0	0	0	3,041	0	0	0
29607	Los Angeles	CA		08/11/2017		617,342	0	0	0	0	0	0	0	39,273	0	0	0
29630	Rialto	CA		11/01/2017		415,271	0	0	0	0	0	0	0	3,876	0	0	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
29674	Rancho Cucamonga	CA		01/31/2018		418,907	0	0	0	0	0	0	0	3,847	0	0	0
29732	NORTHRIDGE	CA		07/24/2018		503,688	0	0	0	0	0	0	0	5,163	0	0	0
29785	Harbor City	CA		11/21/2018		1,467,613	0	0	0	0	0	0	0	8,434	0	0	0
29795	Long Beach	CA		12/14/2018		442,570	0	0	0	0	0	0	0	3,337	0	0	0
29821	Anaheim	CA		03/28/2019		434,215	0	0	0	0	0	0	0	3,953	0	0	0
29825	Antelope	CA		04/26/2019		883,194	0	0	0	0	0	0	0	6,973	0	0	0
29987	San Diego	CA		11/19/2020		1,403,162	0	0	0	0	0	0	0	8,533	0	0	0
30060	San Diego	CA		08/13/2021		750,986	0	0	0	0	0	0	0	5,709	0	0	0
30253	Los Angeles	CA		09/06/2023		7,783,612	0	0	0	0	0	0	0	25,235	0	0	0
30271	Buena Park	CA		02/06/2024		0	0	0	0	0	0	0	0	6,003	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		219,768	0	0	0	0	0	0	0	6,429	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		5,133,084	0	0	0	0	0	0	0	168,957	0	0	0
2916102	LA PUENTE	CA		03/06/2015		3,044,051	0	0	0	0	0	0	0	100,196	0	0	0
2916302	EL MONTE	CA		03/06/2015		488,314	0	0	0	0	0	0	0	16,073	0	0	0
2916502	COVINA	CA		03/06/2015		1,594,170	0	0	0	0	0	0	0	52,473	0	0	0
3004020	ANAHEIM	CA		06/29/1990		188,138	0	0	0	0	0	0	0	16,613	0	0	0
3004030	ANAHEIM	CA		06/29/1990		188,138	0	0	0	0	0	0	0	16,613	0	0	0
28829	DENVER	CO		01/09/2013		4,956,656	0	0	0	0	0	0	0	148,098	0	0	0
29081	PARKER	CO		07/29/2014		1,384,472	0	0	0	0	0	0	0	88,046	0	0	0
29093	BOULDER	CO		12/24/2014		3,394,123	0	0	0	0	0	0	0	37,814	0	0	0
29117	LITTLETON	CO		05/01/2015		2,217,803	0	0	0	0	0	0	0	23,971	0	0	0
29339	ASPEN	CO		01/06/2016		2,500,645	0	0	0	0	0	0	0	41,088	0	0	0
29708	Denver	CO		06/28/2018		429,958	0	0	0	0	0	0	0	3,655	0	0	0
29841	Denver	CO		09/25/2019		1,806,459	0	0	0	0	0	0	0	9,262	0	0	0
2909302	BOULDER	CO		11/23/2015		1,183,081	0	0	0	0	0	0	0	10,256	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		94,991	0	0	0	0	0	0	0	1,870	0	0	0
29045	VERNON	CT		07/15/2014		3,130,689	0	0	0	0	0	0	0	58,983	0	0	0
29050	VERNON	CT		07/15/2014		692,047	0	0	0	0	0	0	0	13,038	0	0	0
29051	VERNON	CT		07/15/2014		922,730	0	0	0	0	0	0	0	17,385	0	0	0
29080	GREENWICH	CT		10/10/2014		812,726	0	0	0	0	0	0	0	6,259	0	0	0
29413	STAMFORD	CT		07/20/2016		2,892,218	0	0	0	0	0	0	0	20,185	0	0	0
2880904	WESTPORT	CT		12/19/2012		1,608,700	0	0	0	0	0	0	0	12,114	0	0	0
2881004	WESTPORT	CT		12/19/2012		1,005,437	0	0	0	0	0	0	0	7,572	0	0	0
2881204	NORWALK	CT		12/19/2012		1,279,647	0	0	0	0	0	0	0	9,636	0	0	0
28936	WASHINGTON	DC		10/10/2013		3,036,479	0	0	0	0	0	0	0	19,373	0	0	0
28976	WASHINGTON	DC		12/05/2013		6,511,414	0	0	0	0	0	0	0	48,331	0	0	0
29115	WASHINGTON	DC		10/31/2014		1,622,991	0	0	0	0	0	0	0	12,570	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,521,309	0	0	0	0	0	0	0	39,397	0	0	0
29359	NEWARK	DE		01/11/2016		2,715,342	0	0	0	0	0	0	0	16,346	0	0	0
29878	Newark	DE		12/18/2019		5,608,425	0	0	0	0	0	0	0	66,482	0	0	0
29890	Newark	DE		12/18/2019		3,779,068	0	0	0	0	0	0	0	44,797	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		4,136,615	0	0	0	0	0	0	0	34,463	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		821,434	0	0	0	0	0	0	0	19,586	0	0	0
28762	ORLANDO	FL		07/02/2012		1,823,582	0	0	0	0	0	0	0	43,482	0	0	0
28901	WELLINGTON	FL		08/01/2013		4,017,957	0	0	0	0	0	0	0	52,480	0	0	0
28921	ORLANDO	FL		07/30/2013		6,371,274	0	0	0	0	0	0	0	78,941	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		3,185,637	0	0	0	0	0	0	0	39,471	0	0	0
28927	BRADENTON	FL		04/01/2014		1,903,889	0	0	0	0	0	0	0	36,983	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		131,825	0	0	0	0	0	0	0	2,595	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		77,544	0	0	0	0	0	0	0	1,526	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		85,298	0	0	0	0	0	0	0	1,679	0	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29109	MIAMI	FL		01/02/2015		3,196,891	0	0	0	0	0	0	0	14,286	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		418,335	0	0	0	0	0	0	0	7,365	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		245,025	0	0	0	0	0	0	0	4,314	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		454,192	0	0	0	0	0	0	0	7,996	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		346,620	0	0	0	0	0	0	0	6,102	0	0	0
29179	ORANGE PARK	FL		03/30/2015		223,510	0	0	0	0	0	0	0	3,935	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,004,004	0	0	0	0	0	0	0	17,675	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		627,502	0	0	0	0	0	0	0	11,047	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		617,940	0	0	0	0	0	0	0	10,879	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		227,096	0	0	0	0	0	0	0	3,998	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		549,812	0	0	0	0	0	0	0	9,679	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		454,192	0	0	0	0	0	0	0	7,996	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		585,669	0	0	0	0	0	0	0	10,311	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		346,620	0	0	0	0	0	0	0	6,102	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		338,254	0	0	0	0	0	0	0	5,955	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		540,728	0	0	0	0	0	0	0	9,519	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		305,982	0	0	0	0	0	0	0	5,387	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		281,958	0	0	0	0	0	0	0	4,964	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		468,774	0	0	0	0	0	0	0	8,253	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		427,897	0	0	0	0	0	0	0	7,533	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		500,209	0	0	0	0	0	0	0	8,806	0	0	0
29212	MIAMI	FL		05/08/2015		2,082,184	0	0	0	0	0	0	0	35,993	0	0	0
29228	GREENACRES	FL		06/24/2015		5,252,812	0	0	0	0	0	0	0	31,895	0	0	0
29320	MAITLAND	FL		01/13/2016		2,114,887	0	0	0	0	0	0	0	33,734	0	0	0
29340	NAPLES	FL		02/10/2016		1,949,790	0	0	0	0	0	0	0	58,926	0	0	0
29495	LAKE WORTH	FL		01/09/2017		428,439	0	0	0	0	0	0	0	2,995	0	0	0
29534	CORAL GABLES	FL		02/08/2017		3,242,086	0	0	0	0	0	0	0	18,653	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		371,521	0	0	0	0	0	0	0	5,496	0	0	0
29779	Palmetto	FL		10/16/2018		1,377,180	0	0	0	0	0	0	0	11,018	0	0	0
29801	Palm Bay	FL		03/15/2019		2,668,847	0	0	0	0	0	0	0	20,077	0	0	0
29803	Daytona Beach	FL		01/30/2019		446,401	0	0	0	0	0	0	0	3,196	0	0	0
29805	Orlando	FL		01/30/2019		2,928,346	0	0	0	0	0	0	0	33,652	0	0	0
29808	Orlando	FL		01/30/2019		1,630,721	0	0	0	0	0	0	0	18,740	0	0	0
29850	Miami	FL		08/01/2019		2,287,181	0	0	0	0	0	0	0	13,112	0	0	0
29921	Orlando	FL		01/16/2020		695,191	0	0	0	0	0	0	0	5,405	0	0	0
29947	Orlando	FL		01/16/2020		71,354	0	0	0	0	0	0	0	555	0	0	0
29948	Orlando	FL		01/16/2020		264,689	0	0	0	0	0	0	0	2,058	0	0	0
29949	Orlando	FL		01/16/2020		105,672	0	0	0	0	0	0	0	822	0	0	0
29950	Orlando	FL		01/16/2020		153,241	0	0	0	0	0	0	0	1,191	0	0	0
29951	Orlando	FL		01/16/2020		271,485	0	0	0	0	0	0	0	2,111	0	0	0
29952	Orlando	FL		01/16/2020		95,478	0	0	0	0	0	0	0	742	0	0	0
30207	Medley	FL		08/10/2022		3,847,538	0	0	0	0	0	0	0	32,006	0	0	0
4038720	TAMPA	FL		02/07/1997		407,650	0	0	0	0	0	0	0	53,941	0	0	0
28604	BRUNSWICK	GA		04/20/2012		3,592,913	0	0	0	0	0	0	0	86,067	0	0	0
29092	MCDONOUGH	GA		08/08/2014		1,139,120	0	0	0	0	0	0	0	25,820	0	0	0
29135	DULUTH	GA		12/23/2014		306,320	0	0	0	0	0	0	0	70,340	0	0	0
29831	Marietta	GA		06/06/2019		3,411,884	0	0	0	0	0	0	0	36,850	0	0	0
29979	Morrow	GA		08/27/2020		6,189,615	0	0	0	0	0	0	0	67,183	0	0	0
28833	HONOLULU	HI		02/26/2013		2,558,742	0	0	0	0	0	0	0	92,919	0	0	0
29609	Honolulu	HI		07/27/2017		5,624,856	0	0	0	0	0	0	0	38,951	0	0	0
29807	Nampa	ID		01/24/2019		1,712,332	0	0	0	0	0	0	0	8,359	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28862	CHICAGO	IL		04/04/2013		1,998,501	0	0	0	0	0	0	0	44,263	0	0	0
28920	WARREN	IL		08/23/2013		839,930	0	0	0	0	0	0	0	72,972	0	0	0
29337	CHICAGO	IL		01/06/2016		1,897,858	0	0	0	0	0	0	0	6,274	0	0	0
29583	CHICAGO	IL		04/20/2017		1,133,933	0	0	0	0	0	0	0	5,145	0	0	0
30037	Chicago	IL		12/14/2021		5,230,983	0	0	0	0	0	0	0	36,810	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,282,703	0	0	0	0	0	0	0	8,707	0	0	0
29091	PLAINFIELD	IN		08/08/2014		1,231,920	0	0	0	0	0	0	0	27,920	0	0	0
30077	Evansville	IN		10/06/2021		2,313,367	0	0	0	0	0	0	0	23,528	0	0	0
28532	LEAWOOD	KS		01/17/2012		11,288,493	0	0	0	0	0	0	0	97,237	0	0	0
28787	LEAWOOD	KS		10/25/2012		6,506,009	0	0	0	0	0	0	0	56,946	0	0	0
29118	WICHITA	KS		11/18/2014		2,596,325	0	0	0	0	0	0	0	97,288	0	0	0
29983	Overland Park	KS		10/23/2020		886,998	0	0	0	0	0	0	0	9,783	0	0	0
29087	HEBRON	KY		08/08/2014		1,306,461	0	0	0	0	0	0	0	29,614	0	0	0
29097	HEBRON	KY		08/08/2014		609,207	0	0	0	0	0	0	0	606,159	0	0	0
29875	Richmond	KY		10/16/2019		1,772,197	0	0	0	0	0	0	0	20,735	0	0	0
29880	Louisville	KY		10/16/2019		2,562,949	0	0	0	0	0	0	0	23,730	0	0	0
29893	Kenner	LA		11/01/2019		3,203,546	0	0	0	0	0	0	0	19,663	0	0	0
2679804	BEVERLY	MA		12/19/2012		6,936,958	0	0	0	0	0	0	0	52,446	0	0	0
28479	FREDERICK	MD		09/28/2011		1,039,215	0	0	0	0	0	0	0	27,306	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		11,284,501	0	0	0	0	0	0	0	74,776	0	0	0
29453	HYATTSVILLE	MD		06/24/2016		1,441,103	0	0	0	0	0	0	0	22,198	0	0	0
29898	Ellicott City	MD		10/28/2019		3,087,474	0	0	0	0	0	0	0	60,155	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		664,731	0	0	0	0	0	0	0	3,861	0	0	0
28984	ANN ARBOR	MI		12/18/2013		1,735,233	0	0	0	0	0	0	0	11,218	0	0	0
29943	Livonia	MI		05/25/2021		1,818,436	0	0	0	0	0	0	0	19,193	0	0	0
30057	Sterling Heights	MI		07/02/2021		5,618,578	0	0	0	0	0	0	0	32,718	0	0	0
30193	Auburn Hills	MI		06/14/2022		968,540	0	0	0	0	0	0	0	5,831	0	0	0
30238	Van Buren Township	MI		03/06/2023		5,343,431	0	0	0	0	0	0	0	179,498	0	0	0
29099	MINNETONKA	MN		11/03/2014		1,223,988	0	0	0	0	0	0	0	9,316	0	0	0
29632	Woodbury	MN		10/12/2017		479,286	0	0	0	0	0	0	0	2,608	0	0	0
29705	Saint Paul	MN		04/20/2018		3,026,868	0	0	0	0	0	0	0	24,463	0	0	0
29885	Sartell	MN		11/01/2019		2,117,515	0	0	0	0	0	0	0	25,400	0	0	0
29999	Saint Paul	MN		12/17/2020		1,605,254	0	0	0	0	0	0	0	14,931	0	0	0
29086	SOUTHAVEN	MS		08/08/2014		1,356,144	0	0	0	0	0	0	0	30,960	0	0	0
28028	NAGS HEAD	NC		12/27/2006		577,225	0	0	0	0	0	0	0	43,616	0	0	0
28924	CEDAR POINT	NC		04/01/2014		849,937	0	0	0	0	0	0	0	10,242	0	0	0
28925	NEWPORT	NC		04/01/2014		2,354,744	0	0	0	0	0	0	0	28,375	0	0	0
28974	RALEIGH	NC		11/25/2013		3,964,353	0	0	0	0	0	0	0	28,669	0	0	0
29454	CHARLOTTE	NC		07/06/2016		1,996,144	0	0	0	0	0	0	0	13,896	0	0	0
29455	CHARLOTTE	NC		07/06/2016		564,228	0	0	0	0	0	0	0	1,768	0	0	0
29619	Wilmington	NC		10/05/2017		441,355	0	0	0	0	0	0	0	2,764	0	0	0
29753	Candler	NC		08/31/2018		3,325,138	0	0	0	0	0	0	0	69,573	0	0	0
29857	Lincolnton	NC		09/25/2019		1,276,260	0	0	0	0	0	0	0	14,764	0	0	0
29940	Graham	NC		02/25/2020		1,294,284	0	0	0	0	0	0	0	14,858	0	0	0
29941	Graham	NC		02/25/2020		2,157,140	0	0	0	0	0	0	0	24,764	0	0	0
29986	Charlotte	NC		10/15/2020		1,392,001	0	0	0	0	0	0	0	9,368	0	0	0
30183	Fayetteville	NC		04/19/2022		478,545	0	0	0	0	0	0	0	33,608	0	0	0
30196	Hendersonville	NC		07/14/2022		957,413	0	0	0	0	0	0	0	8,363	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		193,666	0	0	0	0	0	0	0	14,634	0	0	0
29001	ELKHORN	NE		02/21/2014		2,605,887	0	0	0	0	0	0	0	63,863	0	0	0
28866	MORRISON	NJ		05/08/2013		2,496,692	0	0	0	0	0	0	0	73,104	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
29043	BURLINGTON	NJ		07/01/2014		3,653,724	0	0	0	0	0	0	0	27,849	0	0	0
29116	HOLMDEL	NJ		01/15/2015		3,730,709	0	0	0	0	0	0	0	40,480	0	0	0
29120	KINNELON	NJ		12/15/2014		1,419,262	0	0	0	0	0	0	0	11,080	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,066,291	0	0	0	0	0	0	0	8,324	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,686,020	0	0	0	0	0	0	0	20,969	0	0	0
29497	SUMMIT	NJ		02/15/2017		404,079	0	0	0	0	0	0	0	4,032	0	0	0
29544	HOBOKEN	NJ		02/27/2017		403,976	0	0	0	0	0	0	0	4,035	0	0	0
29605	Morristown	NJ		07/28/2017		4,380,847	0	0	0	0	0	0	0	21,816	0	0	0
29658	New Milford	NJ		12/14/2017		1,055,944	0	0	0	0	0	0	0	6,875	0	0	0
29810	Livingston	NJ		03/27/2019		2,111,657	0	0	0	0	0	0	0	11,374	0	0	0
29931	East Rutherford	NJ		11/22/2019		1,733,802	0	0	0	0	0	0	0	39,320	0	0	0
30000	Wayne Township	NJ		11/09/2020		2,542,532	0	0	0	0	0	0	0	19,849	0	0	0
30004	West Windsor	NJ		02/10/2021		1,384,459	0	0	0	0	0	0	0	11,066	0	0	0
2881104	WESTFIELD	NJ		12/19/2012		566,701	0	0	0	0	0	0	0	4,268	0	0	0
28391	LAS VEGAS	NV		03/30/2011		270,695	0	0	0	0	0	0	0	3,756	0	0	0
29033	LAS VEGAS	NV		06/05/2014		1,325,526	0	0	0	0	0	0	0	1,310,261	0	0	0
29855	Henderson	NV		07/10/2019		2,865,584	0	0	0	0	0	0	0	15,227	0	0	0
30029	Las Vegas	NV		04/27/2021		2,172,325	0	0	0	0	0	0	0	12,081	0	0	0
30115	Henderson	NV		11/05/2021		939,867	0	0	0	0	0	0	0	7,764	0	0	0
30184	Las Vegas	NV		06/09/2022		1,267,796	0	0	0	0	0	0	0	5,939	0	0	0
30263	Las Vegas	NV		02/02/2024		0	0	0	0	0	0	0	0	21,208	0	0	0
20009	WOODHAVEN	NY		07/28/2014		594,037	0	45	0	0	45	0	0	4,438	0	0	0
28705	SCARSDALE	NY		12/27/2012		6,677,317	0	0	0	0	0	0	0	84,516	0	0	0
28871	NEW YORK	NY		05/09/2013		12,433,010	0	0	0	0	0	0	0	94,318	0	0	0
28914	RYE	NY		08/27/2013		826,379	0	0	0	0	0	0	0	4,973	0	0	0
28915	RYE	NY		08/27/2013		1,123,379	0	0	0	0	0	0	0	6,759	0	0	0
28916	RYE	NY		08/27/2013		3,868,611	0	0	0	0	0	0	0	23,280	0	0	0
28953	Cohoes	NY		12/06/2013		232,632	0	0	0	0	0	0	0	4,579	0	0	0
29014	NEW YORK	NY		05/08/2014		4,709,009	0	0	0	0	0	0	0	38,884	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		12,099,042	0	0	0	0	0	0	0	95,145	0	0	0
29405	LAKEWOOD	NY		05/16/2016		356,111	0	44	0	0	44	0	0	5,507	0	0	0
29763	Brooklyn	NY		08/09/2018		358,845	0	0	0	0	0	0	0	7,592	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,368,693	0	0	0	0	0	0	0	32,931	0	0	0
28961	CINCINNATI	OH		12/06/2013		85,298	0	0	0	0	0	0	0	1,679	0	0	0
29242	OLMSTEAD FALLS	OH		12/28/2015		1,174,990	0	0	0	0	0	0	0	8,417	0	0	0
28919	EUGENE	OR		08/13/2013		585,131	0	0	0	0	0	0	0	16,001	0	0	0
29829	Portland	OR		04/08/2019		4,433,012	0	0	0	0	0	0	0	34,595	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011		1,000,317	0	0	0	0	0	0	0	83,733	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		1,572,093	0	0	0	0	0	0	0	93,491	0	0	0
28900	HORSHAM	PA		06/28/2013		3,288,659	0	0	0	0	0	0	0	112,877	0	0	0
28979	NEW CASTLE	PA		12/09/2013		1,045,879	0	0	0	0	0	0	0	46,450	0	0	0
29046	ALLENTOWN	PA		09/11/2014		6,957,182	0	7	0	0	7	0	0	77,249	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		354,331	0	0	0	0	0	0	0	9,533	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		512,744	0	0	0	0	0	0	0	13,795	0	0	0
29151	LANCASTER	PA		02/02/2015		270,951	0	0	0	0	0	0	0	7,290	0	0	0
29152	LANCASTER	PA		02/02/2015		316,808	0	0	0	0	0	0	0	8,523	0	0	0
29153	CAMP HILL	PA		02/02/2015		349,114	0	0	0	0	0	0	0	9,393	0	0	0
29156	CAMP HILL	PA		02/02/2015		131,310	0	0	0	0	0	0	0	3,533	0	0	0
29524	EAST UNION TOWNSHIP	PA		12/16/2016		601,412	0	0	0	0	0	0	0	16,372	0	0	0
29537	JENKINS TOWNSHIP	PA		01/25/2017		8,416,102	0	0	0	0	0	0	0	263,703	0	0	0
29538	PITTSTON TOWNSHIP	PA		01/25/2017		8,434,407	0	0	0	0	0	0	0	226,924	0	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29539	JENKINS TOWNSHIP	PA		01/25/2017		9,526,634	0	0	0	0	0	0	0	256,310	0	0	0
29540	HANOVER	PA		01/25/2017		8,677,125	0	0	0	0	0	0	0	233,454	0	0	0
29664	Hazleton	PA		01/11/2018		2,500,177	0	0	0	0	0	0	0	58,013	0	0	0
29755	Warrington	PA		09/27/2018		1,498,286	0	0	0	0	0	0	0	27,539	0	0	0
30032	Exton	PA		05/06/2021		4,361,930	0	0	0	0	0	0	0	23,844	0	0	0
30090	Hazle Township	PA		10/22/2021		148,759	0	0	0	0	0	0	0	4,191	0	0	0
30091	Pittston Township	PA		10/22/2021		2,541,147	0	0	0	0	0	0	0	70,787	0	0	0
30092	Hanover	PA		10/22/2021		4,685,088	0	0	0	0	0	0	0	130,509	0	0	0
30093	Pittston Township	PA		10/22/2021		1,970,110	0	0	0	0	0	0	0	54,880	0	0	0
30094	Jenkins Township	PA		10/22/2021		2,667,265	0	0	0	0	0	0	0	74,300	0	0	0
30095	Hazleton	PA		10/22/2021		610,038	0	0	0	0	0	0	0	14,945	0	0	0
30172	Pittsburgh	PA		05/05/2022		485,649	0	0	0	0	0	0	0	2,489	0	0	0
30215	Pittston	PA		10/20/2022		1,422,758	0	0	0	0	0	0	0	18,588	0	0	0
28923	SPARTANBURG	SC		08/23/2013		1,634,760	0	0	0	0	0	0	0	34,238	0	0	0
29836	Lake Wylie	SC		06/25/2019		432,874	0	0	0	0	0	0	0	4,228	0	0	0
29867	Greenville	SC		10/29/2019		1,277,065	0	0	0	0	0	0	0	14,917	0	0	0
29904	Charleston	SC		01/02/2020		1,292,284	0	0	0	0	0	0	0	14,748	0	0	0
29959	Mt. Pleasant	SC		02/13/2020		4,931,725	0	0	0	0	0	0	0	23,411	0	0	0
28079	MURFREESBORO	TN		06/22/2007		2,986,637	0	0	0	0	0	0	0	36,721	0	0	0
30161	Johnson City	TN		03/10/2022		2,249,374	0	0	0	0	0	0	0	19,783	0	0	0
28763	AUSTIN	TX		09/28/2012		2,814,089	0	0	0	0	0	0	0	50,025	0	0	0
28858	HOUSTON	TX		02/27/2013		1,505,577	0	0	0	0	0	0	0	33,380	0	0	0
28960	VICTORIA	TX		12/06/2013		116,316	0	0	0	0	0	0	0	2,290	0	0	0
29089	GRAPEVINE	TX		08/08/2014		456,498	0	0	0	0	0	0	0	10,347	0	0	0
29090	GRAPEVINE	TX		08/08/2014		1,609,196	0	0	0	0	0	0	0	36,477	0	0	0
29130	HOUSTON	TX		12/09/2014		4,415,413	0	0	0	0	0	0	0	28,065	0	0	0
29166	LUFKIN	TX		04/29/2015		574,566	0	0	0	0	0	0	0	7,452	0	0	0
29169	WACO	TX		04/29/2015		246,242	0	0	0	0	0	0	0	3,194	0	0	0
29274	WOODLANDS	TX		12/17/2015		269,537	0	0	0	0	0	0	0	2,772	0	0	0
29276	WOODLANDS	TX		12/17/2015		416,197	0	0	0	0	0	0	0	4,280	0	0	0
29277	CONROE	TX		12/17/2015		626,276	0	0	0	0	0	0	0	6,441	0	0	0
29278	WOODLANDS	TX		12/17/2015		340,890	0	0	0	0	0	0	0	3,506	0	0	0
29279	SPRING	TX		12/17/2015		229,895	0	0	0	0	0	0	0	2,364	0	0	0
29280	WOODLANDS	TX		12/17/2015		669,877	0	0	0	0	0	0	0	6,889	0	0	0
29282	COPPELL	TX		12/17/2015		190,262	0	0	0	0	0	0	0	1,957	0	0	0
29283	SPRING	TX		12/17/2015		126,836	0	0	0	0	0	0	0	1,304	0	0	0
29284	MANSFIELD	TX		12/17/2015		269,544	0	0	0	0	0	0	0	2,772	0	0	0
29325	SAN ANTONIO	TX		09/01/2016		3,003,363	0	0	0	0	0	0	0	20,144	0	0	0
29500	HOUSTON	TX		05/31/2018		2,675,866	0	3,129	0	0	3,129	0	0	41,767	0	0	0
29617	Mesquite	TX		08/30/2017		192,015	0	0	0	0	0	0	0	2,491	0	0	0
29645	Baytown	TX		12/07/2017		719,773	0	0	0	0	0	0	0	13,447	0	0	0
29876	Woodlands	TX		10/29/2019		1,786,842	0	0	0	0	0	0	0	33,777	0	0	0
29879	Baytown	TX		11/06/2019		10,570,004	0	0	0	0	0	0	0	164,311	0	0	0
30002	Denton	TX		12/18/2020		1,220,411	0	0	0	0	0	0	0	7,224	0	0	0
30219	Kingwood	TX		12/01/2022		3,450,648	0	0	0	0	0	0	0	12,915	0	0	0
30262	Grapevine	TX		02/02/2024		0	0	0	0	0	0	0	0	17,352	0	0	0
30274	Granbury	TX		02/13/2024		0	0	0	0	0	0	0	0	2,973	0	0	0
2885802	HOUSTON	TX		02/04/2016		759,975	0	0	0	0	0	0	0	16,094	0	0	0
28905	SANDY	UT		07/19/2013		2,939,725	0	0	0	0	0	0	0	39,148	0	0	0
28937	DRAPER	UT		10/28/2014		1,311,393	0	73	0	0	73	0	0	7,827	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		1,412,910	0	0	0	0	0	0	0	22,439	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
29496	MURRAY	UT		11/09/2016		1,453,721	0	0	0	0	0	0	0	22,317	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		1,678,396	0	0	0	0	0	0	0	16,845	0	0	0
29778	West Valley City	UT		10/16/2018		349,804	0	0	0	0	0	0	0	2,799	0	0	0
30024	Provo	UT		03/17/2021		3,002,422	0	0	0	0	0	0	0	19,327	0	0	0
30052	Provo	UT		05/26/2021		3,112,334	0	0	0	0	0	0	0	19,572	0	0	0
30076	Lehi	UT		09/27/2021		1,497,234	0	0	0	0	0	0	0	24,391	0	0	0
30159	Taylorsville	UT		04/11/2022		1,446,275	0	0	0	0	0	0	0	8,739	0	0	0
2954602	Salt Lake City	UT		05/01/2017		1,557,854	0	0	0	0	0	0	0	15,560	0	0	0
28595	NORFOLK	VA		04/03/2012		989,213	0	0	0	0	0	0	0	68,061	0	0	0
28876	RICHMOND	VA		05/08/2013		4,139,419	0	0	0	0	0	0	0	29,838	0	0	0
28952	HAMPTON	VA		12/06/2013		283,035	0	0	0	0	0	0	0	5,572	0	0	0
28962	FAIRFAX	VA		12/06/2013		426,492	0	0	0	0	0	0	0	8,395	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		1,725,502	0	0	0	0	0	0	0	11,373	0	0	0
29492	CHANTILLY	VA		11/09/2016		424,389	0	0	0	0	0	0	0	3,075	0	0	0
29685	Urbanna	VA		02/15/2018		903,521	0	0	0	0	0	0	0	11,227	0	0	0
29686	Topping	VA		02/15/2018		542,113	0	0	0	0	0	0	0	6,736	0	0	0
28761	SEATTLE	WA		06/01/2012		9,025,570	0	0	0	0	0	0	0	68,202	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,243,982	0	0	0	0	0	0	0	8,822	0	0	0
29412	LYNWOOD	WA		06/28/2016		2,963,042	0	0	0	0	0	0	0	21,055	0	0	0
29657	Olympia	WA		12/01/2017		439,300	0	0	0	0	0	0	0	2,864	0	0	0
29828	Bellingham	WA		03/28/2019		456,678	0	0	0	0	0	0	0	454,113	0	0	0
29837	Seattle	WA		06/26/2019		1,832,212	0	0	0	0	0	0	0	10,505	0	0	0
29920	Seatac	WA		01/30/2020		963,338	0	0	0	0	0	0	0	5,219	0	0	0
28798	HOWARD	WI		11/15/2012		1,522,116	0	0	0	0	0	0	0	19,856	0	0	0
29072	HOWARD	WI		07/28/2014		844,202	0	0	0	0	0	0	0	9,284	0	0	0
29121	MILWAUKEE	WI		02/20/2015		8,874,742	0	0	0	0	0	0	0	156,923	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,048,555	0	0	0	0	0	0	0	20,978	0	0	0
0299999. Mortgages with partial repayments						726,787,364	0	2,578	0	0	2,578	0	0	13,116,898	0	0	0
29975	BOSTON	MA		06/17/2020		4,876,938	0	0	0	0	0	0	0	4,876,938	0	0	0
0499999. Mortgages transferred						4,876,938	0	0	0	0	0	0	0	4,876,938	0	0	0
0599999 - Totals						740,179,431	0	2,578	0	0	2,578	0	8,288,697	26,366,455	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BALP98-82-0	MESA WEST RE INC FUND IV LP	WILMINGTON		MESA WEST RE INC FUND IV LP		03/17/2017		0	675,000	0	0	0.740
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	675,000	0	0	XXX
BALP20-00-6	HARVEST PARTNERS VIII LP	WILMINGTON	DE	HARVEST PARTNERS VIII LP		11/27/2019	3	0	1,204	0	82,294	0.020
BALP20-04-8	NAUTIC PARTNERS IX KP	WILMINGTON	DE	NAUTIC PARTNERS IX KP		02/21/2020		0	9,573	0	294,286	0.130
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX		04/07/2020	3	0	11,774	0	135,857	0.030
BALP20-15-4	GRYPHON PARTNERS VI LP	WILMINGTON	DE	GRYPHON PARTNERS VI LP		12/18/2020	3	0	33,092	0	474,279	0.210
BALP20-16-2	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP		12/30/2020	3	0	36,464	0	974,742	0.020
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP		01/06/2021	3	0	29,334	0	94,266	0.010
BALP20-18-8	EQT IX (NO2) USD SCSP LP	WILMINGTON	DE	EQT IX (NO2) USD SCSP LP		02/05/2021	3	0	16,637	0	73,268	0.030
BALP20-19-6	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	ARES CORPORATE OPP FUND VI LP		03/01/2021	3	0	75,000	0	425,000	0.040
BALP20-21-2	GUIDEPOST GROWTH EQUITY III-A LP	WILMINGTON	DE	GUIDEPOST GROWTH EQUITY III-A LP		03/10/2021	3	0	50,000	0	312,500	1.040
BALP20-24-6	VSS STRUCTURED CAPITAL LP IV LP	WILMINGTON	DE	VSS STRUCTURED CAPITAL LP IV LP		07/01/2021	3	0	149,591	0	1,259,650	0.450
BALP20-26-1	PEAK ROCK CAPITAL FUND III LP	WILMINGTON	DE	PEAK ROCK CAPITAL FUND III LP		07/13/2021	3	0	109,053	0	1,086,662	0.110
BALP20-27-9	INSIGHT PARTNERS XII LP	WILMINGTON	DE	INSIGHT PARTNERS XII LP		07/15/2021	3	0	85,000	0	377,500	0.010
BALP20-28-7	EQT INFRASTRUCTURE EQT V	WILMINGTON	DE	EQT INFRASTRUCTURE EQT V		08/13/2021	3	0	269,717	0	568,748	0.050
BALP20-29-5	THE RESOLUTE FUND V LP	WILMINGTON	DE	THE RESOLUTE FUND V LP		09/07/2021	3	0	10,361	0	287,103	0.050
BALP20-32-9	CHARLESBANK EQUITY FUND X	WILMINGTON	DE	CHARLESBANK EQUITY FUND X		09/27/2021	3	0	146,301	0	1,102,096	0.100
BALP20-33-7	GENSTAR CAPITAL PARTNERS X	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X		10/04/2021	3	0	9,483	0	142,677	0.030
BALP20-34-5	BERKSHIRE FUND X	WILMINGTON	DE	BERKSHIRE FUND X		11/16/2021	3	0	71,990	0	1,798,729	0.120
BALP20-35-2	TA XIV-A LP	WILMINGTON	DE	TA XIV-A LP		12/03/2021	3	0	262,500	0	225,000	0.040
BALP20-36-0	CVC CAPITAL PARTNERS LTD VIII LTD	WILMINGTON	DE	CVC CAPITAL PARTNERS LTD VIII LTD		12/14/2021	3	0	126,307	0	217,814	0.010
BALP20-37-8	ROARK CAPITAL PARTNERS VI	WILMINGTON	DE	ROARK CAPITAL PARTNERS VI		01/03/2022	3	0	300,944	0	852,991	0.060
BALP20-40-2	NAUTIC PARTNERS X LP	WILMINGTON	DE	NAUTIC PARTNERS X LP		01/21/2022	3	0	145,612	0	808,971	0.100
BALP20-43-6	KKR GLBL INFRASTRUCTURE INVEST IV	WILMINGTON	DE	KKR GLBL INFRASTRUCTURE INVEST IV		04/21/2022		0	9,503	0	1,430,733	0.020
BALP20-46-9	NEW MOUNTAIN GUARDIAN IV BDC LLC	WILMINGTON	DE	NEW MOUNTAIN GUARDIAN IV BDC LLC		06/23/2022	3	0	187,500	0	843,750	0.230
BALP20-47-7	THE VERITAS CAPITAL FUND VIII LP	WILMINGTON	DE	THE VERITAS CAPITAL FUND VIII LP		07/01/2022	3	0	365,112	0	735,542	0.020
BALP20-48-5	HG SATURN 3 A LP	WILMINGTON	DE	HG SATURN 3 A LP		07/01/2022	3	0	157,916	0	1,526,340	0.020
BALP20-56-8	PERMIRA VIII	LUXEMBOURG	LUX	PERMIRA VIII		03/20/2023	3	0	108,204	0	1,276,920	0.010
BALP20-60-0	AUDAX PRIVATE EQUITY FUND VII-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND VII-A LP		08/07/2023	3	0	179,621	0	1,668,408	0.130
BALP20-61-8	GREEN EQUITY INVESTORS IX LP	WILMINGTON	DE	GREEN EQUITY INVESTORS IX LP		08/15/2023	3	0	261,535	0	1,782,242	0.040
BALP20-63-4	ALTOR FUND VI	STOCKHOLM	SWE	ALTOR FUND VI		08/22/2023	3	0	37,513	0	2,262,153	0.070
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FD V		09/15/2023		0	10,832	0	1,638,826	0.010
BALP20-66-7	FRANCISCO PARTNERS VII LP	GRAND CAYMAN	CYM	FRANCISCO PARTNERS VII LP		11/08/2023	3	0	15,000	0	1,970,000	0.000
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS XI LP		11/07/2023	3	0	9,863	0	2,489,411	0.020
BALP20-68-3	ALPINE INVESTORS IX LP	WILMINGTON	DE	ALPINE INVESTORS IX LP		12/15/2023	3	0	76,459	0	1,622,663	0.090
BALP95-75-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	0	82,280	0	574,439	0.080
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	BOSTON	MA	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	0	32,113	0	233,575	0.070
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		0	30,370	0	851,616	0.080
BALP98-31-7	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	0	26,302	0	333,264	0.430
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV LP		09/13/2019		0	25,285	0	182,581	0.010
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	0	8,193	0	377,252	0.060
BALP98-45-7	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	0	1,225	0	101,356	0.070
BALP98-50-7	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR		05/21/2018	3	0	10,650	0	331,164	0.220
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/28/2020	3	0	31,410	0	249,850	0.040
BALP98-57-2	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	APOLLO HYBRID VALUE FUND		03/29/2019	3	0	7,575	0	1,541,143	0.170
BALP98-63-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V		02/01/2018	3	0	28,770	0	131,545	0.020
BALP98-64-8	MACQUARIE INFRASTRUCTURE PTNS IV	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PTNS IV		05/17/2018	3	0	23,762	0	44,977	0.020
BALP98-66-3	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL CREDIT FUND II		03/06/2018	3	0	20,495	0	117,157	0.230
BALP98-68-9	BRYNWOOD PARTNERS VIII	WILMINGTON	DE	BRYNWOOD PARTNERS VIII		04/20/2018	3	0	30,700	0	186,101	0.600
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCTURE INVEST III		12/03/2018	3	0	91,908	0	440,768	0.060
BALP98-91-1	GENSTAR CAPITAL PTNRS VIII	WILMINGTON	DE	GENSTAR CAPITAL PTNRS VIII		04/28/2017	3	0	9,844	0	330,172	0.270
BALP98-94-5	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	5,225	0	90,675	0.010
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI		07/17/2017	3	0	82,615	0	300,212	0.040
BALP98-97-8	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP		09/27/2018	3	0	37,327	0	705,191	0.200
BALP98-98-6	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	1,447	0	77,551	0.220

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BALP99-10-9	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	EQT INFRASTRUCTURE III		10/25/2017		0	25,852	0	77,892	0.060
BALP99-22-4	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII		09/01/2016	3	0	11,111	0	497,935	0.120
BALP99-53-9	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP		06/02/2014	3	0	27,264	0	327,928	0.100
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FND IIIB		05/16/2016		0	29,553	0	488,369	0.030
BALP99-67-9	PETERSHILL FUND II LP	NEW YORK	NY	PETERSHILL FUND II LP		05/31/2018	3	0	4,148	0	5,419,003	1.060
BALP99-68-7	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP		12/11/2014	3	0	17,942	0	598,380	1.270
BALP99-74-5	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP		11/03/2014	3	0	6,743	0	412,654	0.470
BALP99-76-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP		02/02/2015	3	0	33,142	0	1,775,344	0.320
BALP20-73-3	OCEANSOUND PARTNERS FUND II LP	WILMINGTON	DE	OCEANSOUND PARTNERS FUND II LP		01/10/2024	3	0	113,163	0	1,315,569	0.420
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	EQT INFRASTRUCTURE VI		01/25/2024	3	0	550,192	0	3,019,818	0.100
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	NORWEST MEZZANINE PARTNERS V LP		02/02/2024	2	0	745	0	1,696,911	2.100
BALP20-77-4	CLAYTON DUBILIER & RICE FUND XII LP	GRAND CAYMAN	CYM	CLAYTON DUBILIER & RICE FUND XII LP		02/07/2024	3	0	283,304	0	1,978,263	0.010
BALP20-78-2	THE RESOLUTE FUND VI LP	NEW YORK	NY	THE RESOLUTE FUND VI LP		03/01/2024	3	0	8,249	0	2,166,782	0.040
BALP20-81-6	H.I.G. WHITEHORSE MIDDLE MARKE LP	WILMINGTON	DE	H.I.G. WHITEHORSE MIDDLE MARKE LP		04/15/2024	2	1,491,011	0	0	1,008,989	0.320
BALP20-83-2	CARLYLE CREDIT OPPORTUNITIES III LP	WILMINGTON	DE	CARLYLE CREDIT OPPORTUNITIES III LP		05/28/2024	2	354,301	0	0	1,468,838	0.000
BALP20-84-0	H.I.G. ADVANTAGE BUYOUT FUND II LP	WILMINGTON	DE	H.I.G. ADVANTAGE BUYOUT FUND II LP		06/27/2024	3	274,936	0	0	975,064	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,120,248	5,067,900	0	61,269,748	XXX
BALP20-25-3	POMONA X LP	WILMINGTON	DE	POMONA X LP		06/30/2021	3	0	1,500,000	0	33,105,056	1.870
2099999. Joint Venture Interests - Common Stock - Affiliated								0	1,500,000	0	33,105,056	XXX
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II		09/22/2021		0	100,727	0	911,720	0.160
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		0	32,922	0	2,372,076	0.060
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS IX LP		10/11/2022		0	180,449	0	1,680,164	0.030
BALP20-53-5	TPG IV LP	WILMINGTON	DE	TPG IV LP		12/22/2022		0	61,873	0	2,013,076	0.040
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNER X		03/24/2023		0	478,641	0	1,892,646	0.010
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		0	9,416	0	457,018	0.010
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III		09/17/2019		0	18,903	0	874,480	0.070
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	882,931	0	10,201,180	XXX
BALP20-82-4	OCONEE REAL ESTATE HOLDINGS VIII	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS VIII		05/01/2024		4,876,938	0	0	0	14.630
2299999. Joint Venture Interests - Real Estate - Affiliated								4,876,938	0	0	0	XXX
BALP70-34-0	VOYA EMMC RNF INTERESTS LP	WILMINGTON	DE	VOYA EMMC RNF INTERESTS LP		01/18/2024	2	0	62,485	0	2,380,034	9.010
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated								0	62,485	0	2,380,034	XXX
92918W-AB-3	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	VOYA REIDF CLASS B SUB NOTES		10/26/2021	2	0	230,611	0	552,435	1.880
BALP20-80-8	PGIM SR LOAN OPPORTUNITIES LP LP	WILMINGTON	DE	PGIM SR LOAN OPPORTUNITIES LP LP		04/25/2024	2	302,500	0	0	697,679	0.940
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated								302,500	230,611	0	1,250,114	XXX
6099999. Total - Unaffiliated								2,422,748	6,856,442	0	72,721,042	XXX
6199999. Total - Affiliated								4,876,938	1,562,485	0	35,485,090	XXX
6299999 - Totals								7,299,686	8,418,927	0	108,206,132	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY

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
BALP98-60-6	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	Capital Distribution	12/27/2017	06/25/2024	830	0	0	0	0	0	0	830	830	0	0	0	0
BALP99-23-2	CLARION PARTNERS DEBT INVEST FUND	WILMINGTON	DE	Capital Distribution	11/20/2015	05/15/2024	1,559,234	0	0	0	0	0	0	1,559,234	1,559,234	0	0	0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							1,560,064	0	0	0	0	0	0	1,560,064	1,560,064	0	0	0	0
BALP00-77-6	BOSTON MILLENNIA FUND II LP	BOSTON	MA	Capital Distribution	12/29/2000	06/05/2024	91,646	0	0	0	0	0	0	91,646	91,646	0	0	0	0
BALP01-20-4	SOLUS LLC	NEW YORK	NY	Capital Distribution	07/01/2014	06/06/2024	59,419	0	0	0	0	0	0	59,419	59,419	0	0	0	0
BALP20-00-6	HARVEST PARTNERS VIII LP	WILMINGTON	DE	Capital Distribution	11/27/2019	05/15/2024	586	0	0	0	0	0	0	586	586	0	0	0	0
BALP20-04-8	NAUTIC PARTNERS IX KP	WILMINGTON	DE	Capital Distribution	02/21/2020	04/22/2024	1,835	0	0	0	0	0	0	1,835	1,835	0	0	0	0
BALP20-12-1	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	Capital Distribution	12/16/2020	05/08/2024	747	0	0	0	0	0	0	747	747	0	0	0	0
BALP20-13-9	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	Capital Distribution	10/21/2020	06/06/2024	151,926	0	0	0	0	0	0	151,926	151,926	0	0	0	0
BALP20-15-4	GRYPHON PARTNERS VI LP	WILMINGTON	DE	Capital Distribution	12/18/2020	06/25/2024	1,457	0	0	0	0	0	0	1,457	1,457	0	0	0	0
BALP20-16-2	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	Capital Distribution	12/30/2020	06/28/2024	5,594	0	0	0	0	0	0	5,594	5,594	0	0	0	0
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	Capital Distribution	01/06/2021	04/11/2024	45,023	0	0	0	0	0	0	45,023	45,023	0	0	0	0
BALP20-26-1	PEAK ROCK CAPITAL FUND III LP	WILMINGTON	DE	Capital Distribution	07/13/2021	04/09/2024	69,129	0	0	0	0	0	0	69,129	69,129	0	0	0	0
BALP20-28-7	EQT INFRASTRUCTURE EQT V	WILMINGTON	DE	Capital Distribution	08/13/2021	04/10/2024	14,732	0	0	0	0	0	0	14,732	14,732	0	0	0	0
BALP20-29-5	THE RESOLUTE FUND V LP	WILMINGTON	DE	Capital Distribution	09/07/2021	06/14/2024	120,828	0	0	0	0	0	0	120,828	120,828	0	0	0	0
BALP20-36-0	CVC CAPITAL PARTNERS LTD VIII LTD	WILMINGTON	DE	Capital Distribution	12/14/2021	05/29/2024	10,716	0	0	0	0	0	0	10,705	10,716	11	0	11	0
BALP20-37-8	ROARK CAPITAL PARTNERS VI	WILMINGTON	DE	Capital Distribution	01/03/2022	05/16/2024	41,620	0	0	0	0	0	0	41,620	41,620	0	0	0	0
BALP20-46-9	NEW MOUNTAIN GUARDIAN IV BDC LLC	WILMINGTON	DE	Capital Distribution	06/23/2022	04/18/2024	23,756	0	0	0	0	0	0	23,756	23,756	0	0	0	0
BALP20-49-3	HARVEST PARTNERS IX LP	WILMINGTON	DE	Capital Distribution	09/01/2022	04/26/2024	4,404	0	0	0	0	0	0	4,404	4,404	0	0	0	0
BALP20-58-4	EQT X NO 2 USD SCSP	LUXEMBOURG	LUX	Capital Distribution	05/24/2023	04/09/2024	6,536	0	0	0	0	0	0	6,536	6,536	0	0	0	0
BALP20-62-6	APOLLO INVESTMENT FUND X	WILMINGTON	DE	Capital Distribution	08/14/2023	06/03/2024	13,726	0	0	0	0	0	0	13,726	13,726	0	0	0	0
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	Capital Distribution	09/15/2023	06/21/2024	22,052	0	0	0	0	0	0	22,052	22,052	0	0	0	0
BALP95-75-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	Capital Distribution	05/12/2017	05/16/2024	625,594	0	0	0	0	0	0	625,594	625,594	0	0	0	0
BALP95-78-4	CVC CREDIT PARTNERS EURO MID-MKT	WILMINGTON	DE	Capital Distribution	05/18/2016	05/23/2024	138,552	0	0	0	0	0	0	138,552	138,552	0	0	0	0
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	Capital Distribution	09/13/2019	05/15/2024	60,389	0	0	0	0	0	0	60,389	60,389	0	0	0	0
BALP98-40-8	CERBERUS RM FUND	GRAND CAYMAN	CYM	Capital Distribution	06/05/2019	05/10/2024	532,798	0	0	0	0	0	0	532,798	532,798	0	0	0	0
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	Capital Distribution	07/03/2019	05/07/2024	9,736	0	0	0	0	0	0	9,736	9,736	0	0	0	0
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	Capital Distribution	05/28/2020	04/10/2024	207,521	0	0	0	0	0	0	207,521	207,521	0	0	0	0
BALP02-07-9	GREEN MOUNTAIN PARTNERS III LP	QUECHEE	VT	Income Recognition	07/11/2002	04/30/2024	(201,714)	0	0	0	0	0	0	(201,714)	(201,714)	0	0	0	0
BALP20-50-1	MERIT CAPITAL FUND VII LP	WILMINGTON	DE	Income Recognition	09/01/2022	04/30/2024	(11,364)	0	0	0	0	0	0	(11,364)	(11,364)	0	0	0	0
BALP20-65-9	GLOBAL INFRASTRUCTURE PARTNERS V	WILMINGTON	DE	Income Recognition	09/28/2023	04/30/2024	(675)	0	0	0	0	0	0	(675)	(675)	0	0	0	0
BALP20-14-7	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	Capital Distribution	11/20/2020	05/17/2024	6,819	0	0	0	0	0	0	6,819	6,819	0	0	0	0
BALP20-14-7	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	Income Recognition	11/20/2020	05/31/2024	(32,562)	0	0	0	0	0	0	(32,562)	(32,562)	0	0	0	0
BALP98-55-6	VISTA EQUITY PARTNERS FUND VII	GRAND CAYMAN	CYM	Capital Distribution	01/24/2019	05/23/2024	6,002	0	0	0	0	0	0	6,002	6,002	0	0	0	0
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	Capital Distribution	03/28/2019	04/19/2024	17,994	0	0	0	0	0	0	17,994	17,994	0	0	0	0
BALP98-57-2	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	Capital Distribution	03/29/2019	06/06/2024	25,836	0	0	0	0	0	0	25,836	25,836	0	0	0	0
BALP98-63-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	Capital Distribution	02/01/2018	06/24/2024	28,210	0	0	0	0	0	0	28,210	28,210	0	0	0	0
BALP98-66-3	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	Capital Distribution	03/06/2018	05/03/2024	21,714	0	0	0	0	0	0	21,714	21,714	0	0	0	0
BALP98-67-1	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	Capital Distribution	06/11/2018	05/29/2024	79,859	0	0	0	0	0	0	79,859	79,859	0	0	0	0
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	Capital Distribution	12/03/2018	04/26/2024	148,668	0	0	0	0	0	0	148,668	148,668	0	0	0	0
BALP98-83-8	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	Capital Distribution	06/15/2017	05/10/2024	1,182,836	0	0	0	0	0	0	1,182,836	1,182,836	0	0	0	0
BALP98-87-9	GCG INVESTORS IV LP	WILMINGTON	DE	Capital Distribution	03/14/2017	04/11/2024	6,818	0	0	0	0	0	0	6,818	6,818	0	0	0	0
BALP98-89-5	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	Capital Distribution	05/30/2017	06/24/2024	354,099	0	0	0	0	0	0	354,099	354,099	0	0	0	0
BALP98-90-3	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	Capital Distribution	09/21/2017	06/21/2024	38,608	0	0	0	0	0	0	38,608	38,608	0	0	0	0
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	Capital Distribution	03/15/2019	04/29/2024	27,086	0	0	0	0	0	0	27,086	27,086	0	0	0	0
BALP98-94-5	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	Capital Distribution	11/29/2017	06/05/2024	120,648	0	0	0	0	0	0	120,648	120,648	0	0	0	0
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	Capital Distribution	07/17/2017	05/06/2024	13,846	0	0	0	0	0	0	13,846	13,846	0	0	0	0
BALP98-96-0	INSIGHT VENTURE PTNRS X LP	GRAND CAYMAN	CYM	Capital Distribution	04/17/2018	04/09/2024	39,535	0	0	0	0	0	0	39,535	39,535	0	0	0	0
BALP98-97-8	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	Capital Distribution	09/27/2018	06/27/2024	76,970	0	0	0	0	0	0	76,970	76,970	0	0	0	0
BALP99-18-2	VISTA EQUITY PARTNERS FUND VI	GRAND CAYMAN	CYM	Capital Distribution	06/28/2016	05/24/2024	15,508	0	0	0	0	0	0	15,508	15,508	0	0	0	0
BALP99-22-4	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	Capital Distribution	09/01/2016	06/21/2024	477,988	0	0	0	0	0	0	477,988	477,988	0	0	0	0
BALP99-33-1	VERITAS CAPITAL FUND V LP	WILMINGTON	DE	Capital Distribution	06/08/2015	05/10/2024	1,470,000	0	0	0	0	0	0	1,470,000	1,470,000	0	0	0	0
BALP99-35-6	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	Capital Distribution	05/11/2015	04/09/2024	32,359	0	0	0	0	0	0	32,359	32,359	0	0	0	0
BALP99-53-9	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	Capital Distribution	06/02/2014	05/06/2024	25,724	0	0	0	0	0	0	25,724	25,724	0	0	0	0
BALP99-54-7	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	Capital Distribution	03/24/2015	04/09/2024	16,280	0	0	0	0	0	0	16,280	16,280	0	0	0	0
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	Capital Distribution	05/16/2016	06/27/2024	80,185	0	0	0	0	0	0	80,185	80,185	0	0	0	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
BALP99-74-5	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	Capital Distribution	11/03/2014	04/29/2024	365	0	0	0	0	0	0	365	365	0	0	0	0
BALP99-75-2	NGP NATURAL RESOURCES XI LP	IRVING	TX	Capital Distribution	11/05/2014	05/21/2024	538,051	0	0	0	0	0	0	538,051	538,051	0	0	0	0
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	Capital Distribution	11/07/2023	05/07/2024	3,870	0	0	0	0	0	0	3,870	3,870	0	0	0	0
BALP20-72-5	SILVER LAKE PARTNERS VII LP	WILMINGTON	DE	Capital Distribution	01/04/2024	06/28/2024	4,745	0	0	0	0	0	0	4,745	4,745	0	0	0	0
BALP20-73-3	OCEANSOUND PARTNERS FUND II LP	WILMINGTON	DE	Capital Distribution	01/10/2024	05/07/2024	529,352	0	0	0	0	0	0	529,352	529,352	0	0	0	0
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	Capital Distribution	01/25/2024	04/11/2024	2,226	0	0	0	0	0	0	2,226	2,226	0	0	0	0
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	Capital Distribution	02/02/2024	04/19/2024	867	0	0	0	0	0	0	867	867	0	0	0	0
BALP20-83-2	CARLYLE CREDIT OPPORTUNITIES III LP	WILMINGTON	DE	Capital Distribution	05/28/2024	05/28/2024	73,138	0	0	0	0	0	0	73,138	73,138	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							7,480,214	0	0	0	0	0	0	7,480,203	7,480,214	11	0	11	0
BALP99-89-3	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	Capital Distribution	01/10/2012	06/21/2024	200,000	0	0	0	0	0	0	200,000	200,000	0	0	0	0
BALP99-92-7	POMONA CAP IX LP	WILMINGTON	DE	Capital Distribution	02/08/2018	06/21/2024	280,922	0	0	0	0	0	0	280,922	280,922	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							480,922	0	0	0	0	0	0	480,922	480,922	0	0	0	0
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	Capital Distribution	12/04/2017	05/28/2024	15,062	0	0	0	0	0	0	15,062	15,062	0	0	0	0
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	Capital Distribution	09/23/2019	05/28/2024	6,629	0	0	0	0	0	0	6,629	6,629	0	0	0	0
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	Capital Distribution	09/17/2019	05/28/2024	17,537	0	0	0	0	0	0	17,537	17,537	0	0	0	0
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	Capital Distribution	10/11/2022	05/28/2024	10,069	0	0	0	0	0	0	10,069	10,069	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							49,297	0	0	0	0	0	0	49,297	49,297	0	0	0	0
92918W-AB-3	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	Capital Distribution	10/26/2021	05/28/2024	3,317	0	0	0	0	0	0	3,317	3,317	0	0	0	0
BALP20-80-8	PGIM SR LOAN OPPORTUNITIES LP LP	WILMINGTON	DE	Capital Distribution	04/25/2024	05/28/2024	179	0	0	0	0	0	0	179	179	0	0	0	0
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							3,496	0	0	0	0	0	0	3,496	3,496	0	0	0	0
6099999. Total - Unaffiliated							9,093,071	0	0	0	0	0	0	9,093,060	9,093,071	11	0	11	0
6199999. Total - Affiliated							480,922	0	0	0	0	0	0	480,922	480,922	0	0	0	0
6299999 - Totals							9,573,993	0	0	0	0	0	0	9,573,982	9,573,993	11	0	11	0

STATEMENT AS OF JUNE 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY

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
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 103 CLASS Z 3.718% 12/16/51		06/01/2024	Interest Capitalization		12,914	12,914	0	1.A
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 121 CLASS Z 3.450% 08/16/51		06/01/2024	Interest Capitalization		8,482	8,482	0	1.A
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2011-86 CLASS Z 3.638% 04/16/53		06/01/2024	Various		12,445	12,445	0	1.A
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 164 CLASS Z 3.502% 07/16/53		06/01/2024	Various		8,807	8,807	0	1.A
38378B-SW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.455% 09/16/53		06/01/2024	Various		1,983	1,983	0	1.A
38378K-R8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-118 CLASS Z 2.721% 01/16/55		06/01/2024	Interest Capitalization		13,758	13,758	0	1.A
38378N-F8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-50 CLASS ZC 3.480% 09/16/55		06/01/2024	Various		26,288	26,288	0	1.A
38378N-HX-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-179 CLASS Z 2.859% 01/16/55		06/01/2024	Interest Capitalization		189,149	189,149	0	1.A
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-14 CLASS Z 3.628% 11/16/53		06/01/2024	Various		132,778	132,778	0	1.A
38378N-WJ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-17 CLASS ZA 3.531% 05/16/55		06/01/2024	Interest Capitalization		125,937	125,937	0	1.A
38378X-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-150 CLASS ZC 3.400% 07/16/56		06/01/2024	Interest Capitalization		38,805	38,805	0	1.A
38379K-F8-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-120 CLASS Z 3.250% 03/16/57		06/01/2024	Interest Capitalization		24,882	24,882	0	1.A
38379K-J6-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.909% 07/16/57		06/01/2024	Interest Capitalization		32,661	32,661	0	1.A
38379R-CB-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-188 CLASS Z 3.000% 07/16/57		06/01/2024	Interest Capitalization		21,405	21,405	0	1.A
38379R-YD-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-69 CLASS Z 2.500% 07/16/59		06/01/2024	Interest Capitalization		14,114	14,114	0	1.A
38379U-AH-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-189 CLASS ZE 3.000% 01/16/57		06/01/2024	Interest Capitalization		12,828	12,828	0	1.A
38379U-NX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-52 CLASS Z 2.999% 03/16/58		06/01/2024	Interest Capitalization		16,295	16,295	0	1.A
38379U-X2-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-158 CLASS Z 2.800% 06/16/58		06/01/2024	Interest Capitalization		62,282	62,282	0	1.A
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60		06/01/2024	Interest Capitalization		30,493	30,493	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60		06/01/2024	Interest Capitalization		70,397	70,397	0	1.A
38380N-MF-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-109 CLASS Z 2.600% 04/16/60		06/01/2024	Interest Capitalization		21,689	21,689	0	1.A
38380P-PY-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-88 CLASS Z 2.650% 04/16/60		06/01/2024	Interest Capitalization		23,170	23,170	0	1.A
38380P-YJ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-111 CLASS Z 2.750% 09/15/62		06/01/2024	Interest Capitalization		19,911	19,911	0	1.A
38380R-4R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-60 CLASS Z 1.750% 05/16/63		06/01/2024	Interest Capitalization		24,898	24,898	0	1.A
38380R-V3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-71 CLASS Z 1.820% 10/16/62		06/01/2024	Interest Capitalization		26,339	26,339	0	1.A
38381D-BE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-70 CLASS Z 1.750% 04/16/63		06/01/2024	Interest Capitalization		13,832	13,832	0	1.A
38381D-BS-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-079 CLASS Z 1.750% 08/16/63		06/01/2024	Interest Capitalization		23,020	23,020	0	1.A
38381D-DV-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-80 CLASS Z 1.500% 12/16/62		06/01/2024	Interest Capitalization		22,330	22,330	0	1.A
38381D-ES-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-88 CLASS Z 1.830% 09/16/62		06/01/2024	Interest Capitalization		38,642	38,642	0	1.A
38381D-KR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-100 CLASS Z 1.750% 06/16/63		06/01/2024	Interest Capitalization		41,136	41,136	0	1.A
38381D-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 21-106 CLASS Z 1.830% 04/16/63		06/01/2024	Interest Capitalization		33,343	33,343	0	1.A
38381D-QK-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-109 CLASS Z 1.500% 12/16/62		06/01/2024	Interest Capitalization		15,651	15,651	0	1.A
38381D-SC-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-101 CLASS Z 1.750% 04/16/63		06/01/2024	Interest Capitalization		27,861	27,861	0	1.A
38381D-UA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-129 CLASS Z 1.750% 06/16/63		06/01/2024	Interest Capitalization		18,362	18,362	0	1.A
38381D-XA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-133 CLASS Z 1.800% 07/16/63		06/01/2024	Interest Capitalization		23,641	23,641	0	1.A
38381D-YB-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-127 CLASS Z 2.000% 10/16/63		06/01/2024	Interest Capitalization		10,565	10,565	0	1.A
38381E-3W-6	GOVERNMENT NATIONAL AGENCY SERIES 2022-53 CLASS Z 2.000% 06/16/64		06/01/2024	Interest Capitalization		51,775	51,775	0	1.A
38381E-7D-4	GOVERNMENT NATIONAL AGENCY SERIES 22-73 CLASS Z 2.000% 07/16/64		06/01/2024	Interest Capitalization		40,663	40,663	0	1.A
38381E-8F-8	GOVERNMENT NATIONAL AGENCY SERIES 2022-91 CLASS Z 2.000% 07/16/64		06/01/2024	Interest Capitalization		98,709	98,709	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		06/01/2024	Interest Capitalization		7,748	7,748	0	1.A
38381E-J8-2	GOVERNMENT NATIONAL AGENCY SERIES 2022-26 CLASS Z 1.500% 02/16/64		06/01/2024	Interest Capitalization		29,054	29,054	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		06/01/2024	Interest Capitalization		36,282	36,282	0	1.A
38381H-JS-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-109 CLASS LZ 2.250% 08/16/64		06/01/2024	Various		58,617	58,617	0	1.A
38384K-DM-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-19 CLASS JF 6.383% 02/20/54		06/28/2024	BMO CAPITAL MARKETS		21,963,769	21,953,478	50,602	1.A
912810-TX-6	US TREASURY N B 4.250% 02/15/54		04/24/2024	Various		3,219,727	3,500,000	28,606	1.A
912810-TZ-1	US TREASURY N B 4.500% 02/15/44		04/10/2024	Various		11,744,531	12,000,000	77,143	1.A
91282C-EY-3	US TREASURY N B 3.000% 07/15/25		06/28/2024	WACHOVIA		3,428,223	3,500,000	48,462	1.A
0109999999. Subtotal - Bonds - U.S. Governments						41,920,191	42,517,419	204,813	XXX

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
452151-LF-8	ILLINOIS ST 5.100% 06/01/33		06/30/2024	Various		15,582	15,582	0	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,582	15,582	0	XXX
3133Q3-L6-6	FREDDIEMAC STRIP SERIES 413 CLASS F44 6.260% 05/25/54		05/22/2024	MORGAN STANLEY & CO. INC.		2,936,295	2,936,295	1,537	1.A
3133Q3-LF-6	FREDDIEMAC STRIP SERIES 413 CLASS F23 6.385% 05/25/54		06/27/2024	MORGAN STANLEY & CO. INC.		24,845,843	24,853,609	30,858	1.A
3133Q3-LG-4	FREDDIEMAC STRIP SERIES 413 CLASS F24 6.410% 05/25/54		06/26/2024	MORGAN STANLEY & CO. INC.		20,934,398	20,923,156	20,865	1.A
3136AQ-XL-9	FANNIE MAE SERIES 2015-89 CLASS AZ 3.500% 12/25/45		06/01/2024	Interest Capitalization		40,782	40,782	0	1.A
3136AR-VY-1	FANNIE MAE SERIES 2016-17 CLASS KZ 3.000% 04/25/46		06/01/2024	Interest Capitalization		24,844	24,844	0	1.A
3136B3-Q6-0	FANNIE MAE SERIES 2019-6 CLASS GZ 4.000% 03/25/59		06/01/2024	Interest Capitalization		25,689	25,689	0	1.A
3136B7-EA-5	FANNIE MAE SERIES 2019-64 CLASS AZ 3.500% 11/25/59		06/01/2024	Interest Capitalization		14,496	14,496	0	1.A
3136BA-B4-5	FANNIE MAE SERIES 2020-49 CLASS CZ 2.000% 07/25/50		06/01/2024	Interest Capitalization		4,049	4,049	0	1.A
3136BL-M3-1	FANNIE MAE SERIES 2022-7 CLASS ZG 3.000% 02/25/52		06/01/2024	Interest Capitalization		18,517	18,517	0	1.A
3137BS-SU-8	FREDDIE MAC SERIES 4634 CLASS ZM 5.000% 11/15/56		06/01/2024	Interest Capitalization		38,911	38,911	0	1.A
3137FD-BN-1	FREDDIE MAC SERIES 4745 CLASS CZ 3.500% 01/15/48		06/01/2024	Interest Capitalization		27,295	27,295	0	1.A
3137FU-B6-0	FREDDIE MAC SERIES 4994 CLASS AZ 2.000% 06/25/50		06/01/2024	Interest Capitalization		4,049	4,049	0	1.A
31418E-T6-7	FNMA POOL MA5072 5.500% 07/01/53		04/11/2024	NOMURA SECURITIES		6,849,094	6,991,101	12,817	1.A
31418E-V8-0	FNMA POOL MA5138 5.500% 09/01/53		04/01/2024	CITIGROUP GLOBAL MARKETS		(105,355)	(105,818)	(162)	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						55,658,907	55,796,975	65,915	XXX
02151G-AB-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 8.945% 10/25/37		04/25/2024	Interest Capitalization		1	1	0	1.A FM
05642*-AC-7	BWC TERMINAL HOLDINGS LLC 0709543D 6.400% 06/28/36		06/27/2024	PRIVATE DIRECT		700,000	700,000	0	2.B Z
124166-AJ-8	BUTTERMILK PARK CLO LTD SERIES 2018-1A CLASS C 144A 7.691% 10/15/31		04/04/2024	JANNEY MONTGOMERY SCOTT		1,045,000	1,045,000	18,493	1.F FE
124166-AW-9	BUTTERMILK PARK CLO LTD SERIES 2018-1A CLASS CR 144A 7.279% 10/15/31		05/17/2024	GOLDMAN SACHS & CO.		5,000,000	5,000,000	0	1.F FE
124166-AY-5	BUTTERMILK PARK CLO LTD SERIES 2018-1A CLASS DR 144A 8.279% 10/15/31		05/17/2024	GOLDMAN SACHS & CO.		2,500,000	2,500,000	0	2.C FE
15135B-AT-8	CENTENE CORP SERIES WI 4.625% 12/15/29		04/15/2024	MITSUBISHI UFJ SECS USA		2,328,800	2,500,000	39,184	2.C FE
174610-BG-9	CITIZENS FINANCIAL GROUP 6.645% 04/25/35		04/18/2024	MORGAN STANLEY & CO. INC.		2,600,000	2,600,000	0	2.A FE
24665F-AC-6	DELEK LOG PART FINANCE SERIES 144A 7.125% 06/01/28		06/24/2024	MITSUBISHI UFJ SECS USA		326,288	330,000	1,568	3.C FE
255123-A*-2	DIVERSIFIED ABS PHASE VIII LLC 7.076% 05/31/44		05/29/2024	PRIVATE DIRECT		1,000,000	1,000,000	0	1.F FE
26873C-AB-8	EMRLD BOR EMRLD CO ISS SERIES 144A 6.750% 07/15/31		06/18/2024	BARCLAYS CAPITAL		85,000	85,000	0	3.C FE
361448-AU-7	GATX CORP 5.200% 03/15/44		04/09/2024	JEFFERIES & COMPANY INC		2,279,568	2,482,000	9,321	2.B FE
39813#-AB-7	GRIDFLEX GENERATION LLC 5.750% 12/31/30		06/28/2024	PRIVATE DIRECT		0	7,771	0	3.C Z
44961@-AB-9	IGPS LOGISTICS LLC IGPSLG 6.400% 04/18/31		04/18/2024	PRIVATE DIRECT		600,000	600,000	0	2.B PL
45344L-AE-3	CRESCENT ENERGY FINANCE SERIES 144A 7.375% 01/15/33		06/13/2024	WACHOVIA		330,000	330,000	0	3.C FE
45765U-AC-7	INSIGHT ENTERPRS SERIES 144A 6.625% 05/15/32		05/15/2024	JP MORGAN SECURITIES LTD		165,000	165,000	0	3.C FE
46592W-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A3 144A 2.500% 02/25/52		05/22/2024	JP MORGAN SECURITIES LTD		1,218,334	1,537,936	2,456	1.A
46658R-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A3 144A 6.000% 11/25/54		06/11/2024	JP MORGAN SECURITIES LTD		497,813	500,000	2,250	1.A FE
46658R-AD-0	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A4 144A 6.000% 11/25/54		06/11/2024	JP MORGAN SECURITIES LTD		994,809	1,000,000	4,500	1.A FE
46658R-AP-3	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A11 144A 6.583% 11/25/54		06/11/2024	JP MORGAN SECURITIES LTD		1,000,000	1,000,000	549	1.A FE
47587*-AA-0	JEN HOLDCO 24 LLC FUNDED JENHOC 8.379% 03/16/29		06/14/2024	PRIVATE DIRECT		5,625,000	5,625,000	0	2.B PL
505742-AR-7	LADDER CAP FIN LLLP CORP SERIES 144A 7.000% 07/15/31		06/21/2024	JP MORGAN SECURITIES LTD		772,888	770,000	0	3.A FE
594918-CW-2	MICROSOFT CORP 2.500% 09/15/50		06/06/2024	Tax Free Exchange		851,198	1,000,000	5,625	1.A FE
680223-AM-6	OLD REPUBLIC INTL CORP 5.750% 03/28/34		04/15/2024	JP MORGAN SECURITIES LTD		1,464,705	1,500,000	4,552	2.B FE
68622F-AA-9	ORGANON & CO ORGANON FOR SERIES 144A 6.750% 05/15/34		05/08/2024	Various		599,000	600,000	0	3.B FE
69120V-AP-6	BLUE OWL CREDIT INCOME 7.750% 09/16/27		04/15/2024	Various		1,781,430	1,750,000	10,872	2.C FE
69437#-AA-2	PGIM SENIOR LOAN OPP FUND II C PSLOMF 7.820% 07/07/31		04/25/2024	DIRECT		2,268,750	2,268,750	19,046	2.C PL
69437#-AB-0	PGIM SENIOR LOAN OPP FUND II C PSLOMF 8.820% 07/07/31		04/25/2024	DIRECT		453,750	453,750	3,809	3.B PL
758750-AP-8	REGAL REXNORD CORP 6.400% 04/15/33		05/02/2024	Tax Free Exchange		1,495,664	1,500,000	4,533	2.C FE
79588T-AF-7	SAMMONS FINANCIAL GROUP SERIES 144A 6.875% 04/15/34		04/26/2024	MORGAN STANLEY & CO. INC.		493,635	500,000	3,056	2.A FE
812127-AC-2	SEALED AIR CORP SERIES 144A 6.500% 07/15/32		06/17/2024	JP MORGAN SECURITIES LTD		220,000	220,000	0	3.B FE
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		04/15/2024	CITADEL		1,621,600	2,500,000	6,111	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
85236F-AA-1	SRM ESCROW ISSUER LLC SERIES 144A 6.000% 11/01/28		06/26/2024	BANK OF AMERICA		538,313	550,000	5,065	3.C FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024-1A CLASS A23 144A 6.505% 07/30/54		05/30/2024	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0	2.B FE
86765K-AB-5	SUNOCO LP SERIES 144A 7.000% 05/01/29		04/16/2024	SUNTRUST		220,000	220,000	0	3.A FE
86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55		04/09/2024	BANK OF AMERICA		749,661	750,000	0	1.F FE
87162W-AL-4	TD SYNNEX CORP 6.100% 04/12/34		04/15/2024	CITIGROUP GLOBAL MARKETS		988,020	1,000,000	847	2.C FE
88033G-DU-1	TENET HEALTHCARE CORP 6.750% 05/15/31		06/25/2024	Tax Free Exchange		440,000	440,000	3,300	3.C FE
89566E-AD-0	TRISTATE GENERATION & TRANSMI SERIES 144A 6.000% 06/15/40		06/12/2024	FTN FINANCIAL CAP MARKETS		2,571,298	2,750,000	70,250	2.A FE
90345W-AD-6	US AIRWAYS 2012-2A PTT 4.625% 06/03/25		04/19/2024	ROBERT W. BAIRD & CO. INC.		551,061	560,163	10,075	2.A FE
90346W-AA-1	US AIRWAYS 2013 1A PTT 3.950% 11/15/25		04/19/2024	OPPENNHEIMER		414,859	426,590	7,395	2.A FE
91135@-AA-3	UNITED POWER INC UNPOW 5.830% 04/25/29		04/25/2024	PRIVATE DIRECT		500,000	500,000	0	1.F FE
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 8.602% 10/01/30		05/28/2024	DIRECT		538,092	538,092	0	2.B PL
989207-AD-7	ZEBRA TECHNOLOGIES CORP SERIES 144A 6.500% 06/01/32		05/22/2024	JP MORGAN SECURITIES LTD		185,000	185,000	0	3.B FE
C9797@-AA-1	WOLVERINE TERMINALS ULC 10.500% 10/31/30		06/28/2024	Various		140,325	221,843	0	3.C PL
C9797@-AA-1	WOLVERINE TERMINALS ULC 10.500% 10/31/30		04/01/2024	Interest Capitalization		(60,000)	(60,000)	0	3.C PL
C9797@-AB-9	WOLVERINE TERMINALS ULC WOLTER 20.000% 04/15/26		06/28/2024	PRIVATE DIRECT		1,666,667	1,722,370	0	2.B PL
00177G-AS-0	AMERICAN MONEY MANAGEMENT SERIES 2022-25A CLASS CR 144A 7.329% 04/15/35	D	06/10/2024	SCOTIA USA INC		750,000	750,000	0	1.F FE
00177J-BQ-7	AMERICAN MONEY MANAGEMENT SERIES 2020-23A CLASS CR2 144A 7.725% 04/17/35	D	04/16/2024	SMBC NIKKO SECURITIES AMERICA		4,500,000	4,500,000	13,322	1.F FE
00889E-AU-9	AIMCO SERIES 2022-18A CLASS CR 144A 7.225% 07/20/37	D	06/18/2024	JP MORGAN SECURITIES LTD		4,750,000	4,750,000	0	1.F FE
00901F-AQ-9	AIMCO SERIES 2021-16A CLASS CR 144A 7.267% 07/17/37	D	06/07/2024	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0	1.F FE
00901F-AS-5	AIMCO SERIES 2021-16A CLASS D1R 144A 8.217% 07/17/37	D	06/07/2024	GOLDMAN SACHS & CO.		750,000	750,000	0	2.C FE
03718N-AC-0	ANTOFAGASTA PLC SERIES 144A 6.250% 05/02/34	D	04/29/2024	CITIGROUP GLOBAL MARKETS		994,140	1,000,000	0	2.B FE
03770W-AG-6	APIDOS CLO LTD SERIES 2024-48A CLASS C 144A 7.365% 07/25/37	D	05/20/2024	BARCLAYS CAPITAL		1,500,000	1,500,000	0	1.F FE
07403C-AN-1	BEAR MOUNTAIN PARK CLO LTD SERIES 2022-1A CLASS CR 144A 7.329% 07/15/37	D	06/14/2024	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	0	1.F FE
09077C-AW-2	BIRCH GROVE CLO LTD SERIES 2022-4A CLASS CR 144A 7.439% 07/15/37	D	06/05/2024	JP MORGAN SECURITIES LTD		500,000	500,000	0	1.E FE
12478C-AY-7	CBAM CLO MANAGEMENT SERIES 2018-8A CLASS CR 144A 7.783% 07/15/37	D	05/10/2024	MORGAN STANLEY & CO. INC.		5,500,000	5,500,000	0	1.F FE
12575W-AG-4	CIFC FUNDING LTD SERIES 2024-3A CLASS C 144A 7.533% 07/21/37	D	05/07/2024	BARCLAYS CAPITAL		2,000,000	2,000,000	0	1.F FE
14315J-BE-8	CARLYLE GLOBAL MARKET STRATEGI SERIES 2017-2A CLASS CR2 144A 7.725% 07/20/37	D	05/13/2024	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	0	1.F FE
14987V-AS-8	CBAM CLO MANAGEMENT SERIES 2019-9A CLASS B2R 144A 6.210% 07/15/37	D	04/08/2024	MORGAN STANLEY & CO. INC.		4,500,000	4,500,000	0	1.C FE
14987V-AU-3	CBAM CLO MANAGEMENT SERIES 2019-9A CLASS CR 144A 8.029% 07/15/37	D	04/08/2024	MORGAN STANLEY & CO. INC.		3,500,000	3,500,000	0	1.F FE
15132H-AJ-0	CENCOSUD SA SERIES 144A 5.950% 05/28/31	D	05/22/2024	BANK OF AMERICA		989,040	1,000,000	0	2.C FE
22823A-AS-5	CROWN CITY CLO SERIES 2023-5A CLASS BR 144A 7.922% 04/20/37	D	04/25/2024	BANK OF AMERICA		1,000,000	1,000,000	0	1.F FE
22823E-AG-3	CROWN CITY CLO SERIES 2024-6A CLASS C 144A 7.623% 07/15/37	D	05/30/2024	MORGAN STANLEY & CO. INC.		6,500,000	6,500,000	0	1.F FE
29244P-AG-4	EMPOWER CLO LTD SERIES 2024-2A CLASS C 144A 7.426% 07/15/37	D	05/24/2024	Mizuho Securities USA Inc		500,000	500,000	0	1.F FE
29287T-AB-5	ENGIE ENERGIA CHILE SA SERIES 144A 6.375% 04/17/34	D	04/10/2024	JP MORGAN SECURITIES LTD		1,978,940	2,000,000	0	2.B FE
35138C-AE-4	FOX HEDGE LP FOXHED 5.608% 11/28/64	D	06/27/2024	PRIVATE DIRECT		5,000,000	5,000,000	0	2.A Z
55819D-BE-5	MADISON PARK FUNDING LTD SERIES 2018-31A CLASS CR 144A 7.589% 07/23/37	D	05/30/2024	BANK OF AMERICA		1,000,000	1,000,000	0	1.E FE
64129U-CJ-2	NEUBERGER BERMAN CLO LTD SERIES 2014-17A CLASS CR3 144A 7.483% 07/22/38	D	06/04/2024	BANK OF AMERICA		3,300,000	3,300,000	0	1.F FE
64131B-AS-2	NEUBERGER BERMAN CLO LTD SERIES 2016-22A CLASS CR2 144A 7.749% 04/15/38	D	04/25/2024	BANK OF AMERICA		3,000,000	3,000,000	0	1.F FE
64131J-BA-3	NEUBERGER BERMAN CLO LTD SERIES 2017-25A CLASS CR2 144A 7.423% 07/18/38	D	06/14/2024	BANK OF AMERICA		3,000,000	3,000,000	0	1.F FE
67402C-BJ-4	OAKTREE CLO LTD SERIES 2019-4A CLASS CRR 144A 7.603% 07/20/37	D	05/28/2024	NOMURA SECURITIES		8,000,000	8,000,000	99,701	1.F FE
67570K-AE-4	OSD CLO 2023 27 LTD SERIES 2023-27A CLASS CR 144A 7.524% 07/16/35	D	04/24/2024	BANK OF AMERICA		1,500,000	1,500,000	0	1.E FE
87927V-AX-6	TELECOM ITALIA CAPITAL SERIES 144A 6.375% 11/15/33	D	05/21/2024	Tax Free Exchange		6,513,285	7,705,000	0	3.C FE
88631Y-AL-1	TIAA CLO LTD SERIES 2018-1A CLASS A1AR 144A 6.465% 01/20/32	D	06/28/2024	Mizuho Securities USA Inc		6,250,000	6,250,000	0	1.A FE
88631Y-AS-6	TIAA CLO LTD SERIES 2018-1A CLASS BR 144A 7.475% 01/20/32	D	06/28/2024	Mizuho Securities USA Inc		3,000,000	3,000,000	0	1.F FE
892725-AW-2	TRAFIGURA SECURITISATION FINAN SERIES 2024-1A CLASS A1 144A 6.460% 11/15/27	D	05/08/2024	SOCIETE GENERALE		3,000,000	3,000,000	0	1.A FE
973142-AW-2	WIND RIVER CLO LTD SERIES 2020-1A CLASS CR 144A 7.833% 07/20/37	D	05/10/2024	MORGAN STANLEY & CO. INC.		6,500,000	6,500,000	0	1.F FE
97315D-AU-1	WIND RIVER CLO LTD SERIES 2022-2A CLASS B1R 144A 7.175% 07/20/35	D	06/05/2024	BANK OF AMERICA		4,500,000	4,500,000	0	1.B FE
97317A-AC-5	WIND RIVER CLO LTD SERIES 2024-1A CLASS B 144A 7.573% 04/20/37	D	04/10/2024	RBC CAPITAL MARKETS		6,500,000	6,500,000	0	1.C FE
BIN24P-WV-8	FUTBOL CLUB BARCELONA 7.850% 09/01/25	B	05/01/2024	PRIVATE DIRECT		1,112,865	1,112,865	0	3.A Z
G1969#-AK-2	BALFOUR BEATTY PLC BBYLN 6.960% 05/28/36	D	05/28/2024	PRIVATE DIRECT		2,000,000	2,000,000	0	2.B PL
G2964#-AA-7	AP GRANGE HOLDINGS LLC APGRAL 6.500% 03/20/45	D	06/11/2024	PRIVATE DIRECT		7,600,000	7,600,000	0	1.G PL
N4001#-AB-8	HES INTERNATIONAL BV CABID 5.090% 06/05/31	B	06/03/2024	PRIVATE DIRECT		10,856,000	10,856,000	0	2.B Z
N4001#-AD-4	HES INTERNATIONAL BV CABID 5.030% 06/05/31	B	06/03/2024	PRIVATE DIRECT		7,056,400	7,056,400	0	2.B Z

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
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						193,162,199	196,504,531	345,880	XXX
125896-BU-3	CMS ENERGY CORP HYB 4.750% 06/01/50		04/22/2024	Mizuho Securities USA Inc		679,688	750,000	14,151	2.C FE
19075Q-AF-9	COBANK ACB 7.250% Perpet.		04/10/2024	MORGAN STANLEY & CO. INC.		2,546,750	2,550,000	262	2.B FE
25746U-DT-3	DOMINION ENERGY INC SERIES A 6.875% 02/01/55		05/06/2024	Mizuho Securities USA Inc		2,000,000	2,000,000	0	2.C FE
30767E-AE-9	FARM CREDIT BK OF TEXAS SERIES 144A 7.750% Perpet.		05/20/2024	JP MORGAN SECURITIES LTD		1,000,000	1,000,000	0	2.B FE
65339K-DB-3	NEXTERA ENERGY CAPITAL HYB 6.750% 06/15/54		06/05/2024	RBC CAPITAL MARKETS		3,000,000	3,000,000	0	2.B FE
65473P-AR-6	NISOURCE INC HYB 6.950% 11/30/54		05/13/2024	WACHOVIA		3,000,000	3,000,000	0	2.C FE
70213B-AC-5	PARTNERRE FINANCE B LLC HYB 4.500% 10/01/50		04/10/2024	UBS		1,825,000	2,000,000	2,750	2.A FE
976657-AH-9	WEC ENERGY GROUP INC 7.696% 05/15/67		04/23/2024	ROBERT W. BAIRD & CO. INC.		2,932,500	3,000,000	44,806	2.B FE
29250N-CF-0	ENBRIDGE INC HYB 7.200% 06/27/54	A	06/24/2024	Mizuho Securities USA Inc		2,000,000	2,000,000	0	2.C FE
780082-AR-4	ROYAL BANK OF CANADA 7.500% 05/02/84	A	04/17/2024	RBC CAPITAL MARKETS		6,500,000	6,500,000	0	2.B FE
89116C-KP-1	TORONTO DOMINION BANK 7.250% 07/31/84	A	06/24/2024	TD SECURITIES USA		3,000,000	3,000,000	0	1.G FE
87088Q-AA-2	SWISS RE SUB FIN PLC SERIES 144A HYB 5.698% 04/05/35	D	04/10/2024	BARCLAYS CAPITAL		977,020	1,000,000	1,108	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						29,460,958	29,800,000	63,077	XXX
92909@-AA-5	VOYA EMMC REVOLV PROM NOTES CL 10.099% 11/30/34		04/23/2024	DIRECT		145,799	145,799	0	2.C PL
92917E-AC-2	VOYA CLO LTD SERIES 2014-1A CLASS ER2 144A 13.936% 04/18/31		04/18/2024	Interest Capitalization		4,729	4,729	0	5.A FE
92913B-AJ-7	VOYA CLO LTD SERIES 2014-2A CLASS ER 144A 13.289% 04/17/30	D	04/17/2024	Interest Capitalization		8,643	8,643	0	5.C FE
92915H-BC-6	VOYA CLO LTD SERIES 2016-3A CLASS BR2 144A 7.577% 10/18/31	D	05/14/2024	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	1.F FE
92917K-AW-4	VOYA CLO LTD SERIES 2018-3A CLASS CR2 144A 7.679% 10/15/31	D	04/24/2024	SCOTIA USA INC		5,000,000	5,000,000	23,800	1.F FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						7,159,171	7,159,171	23,800	XXX
09582*-AC-1	BLUE OWL GP STAKES III FIN A B 06/12/29		06/11/2024	PRIVATE DIRECT		5,000,000	5,000,000	0	1.D Z
10463N-AB-4	BRADSHAW INTERNATIONAL INC REVOLVING COMMITMENT 10/21/26		04/22/2024	PRIVATE DIRECT		166,667	166,667	0	3.B PL
35063Y-AB-1	FOUNDRY JV HOLDCO LLC 11/22/27		04/30/2024	PRIVATE DIRECT		570,132	570,132	0	2.A Z
55067#-AF-7	LUX CREDIT CONSULTANTS LLC 04/29/28		04/29/2024	PRIVATE DIRECT		2,270,322	2,367,297	0	4.C PL
55067#-AG-5	LUX CREDIT CONSULTANTS LLC 04/29/28		06/03/2024	PRIVATE DIRECT		135,225	135,225	0	4.C PL
73940B-AD-7	POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28		06/17/2024	PRIVATE DIRECT		1,477,500	1,500,000	0	2.C PL
75845B-AC-0	REEF GLOBAL MIDCO LLC TERM LOAN 08/19/27		05/10/2024	PRIVATE DIRECT		0	25,630	0	5.B FE
89378X-AH-7	TRANSNETWORK LLC 12/29/30		06/17/2024	PRIVATE DIRECT		49,313	49,313	0	4.B FE
BIN24Y-KM-2	MPT UTAH PORTFOLIO PROJ NUCLEU 04/12/29		06/06/2024	PRIVATE DIRECT		7,940,000	8,000,000	0	2.A Z
P3761*-AA-4	ENERGIA MAYAKAN S DE RL DE CV 03/20/31		05/31/2024	PRIVATE DIRECT		1,307,000	1,307,000	0	2.B Z
BIN24R-D6-0	NAUTILUS ENERGY PARTNERS LLC 06/06/29	D	06/06/2024	PRIVATE DIRECT		1,791,000	1,800,000	0	3.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						20,707,159	20,921,264	0	XXX
2509999997. Total - Bonds - Part 3						348,084,167	352,714,942	703,485	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						348,084,167	352,714,942	703,485	XXX
17260G-2#-9	CION ARES DIVERSIFIED CREDIT F PFD		05/22/2024	PRIVATE DIRECT	180,000.000	4,500,000	0.00	0	1.F PL
17260G-3#-8	CION ARES DIVERSIFIED CREDIT F PFD		05/22/2024	PRIVATE DIRECT	180,000.000	4,500,000	0.00	0	1.F PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						9,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						9,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						9,000,000	XXX	0	XXX
92913T-70-3	VOYAEM MRKTS INDX PORT SERV		05/13/2024	BANK OF NEW YORK	6.780	199		0	.
92913T-87-7	VOYAEM MRKTS INDX PORT SERV		05/13/2024	BANK OF NEW YORK	6.460	436		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						635	XXX	0	XXX
92914H-30-2	VOYA SOLUTION INC PORT ADV		04/12/2024	Tax Free Exchange	311.880	3,011		0	
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						3,011	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						3,646	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY

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 Admini-strative Symbol
5989999999. Total - Common Stocks						3,646	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						9,003,646	XXX	0	XXX
6009999999 - Totals						357,087,813	XXX	703,485	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36202D-KL-4	GNMA II POOL 002999 7.500% 11/20/30		06/01/2024	Paydown		505	505	505	505	0	0	0	0	0	505	0	0	0	16	11/20/2030	1.A
36202F-BA-3	GNMA II POOL 004533 5.000% 09/20/39		06/01/2024	Paydown		286	286	306	306	0	(20)	0	(20)	0	286	0	0	0	6	09/20/2039	1.A
36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40		06/01/2024	Paydown		2,355	2,355	2,467	2,467	0	(112)	0	(112)	0	2,355	0	0	0	44	07/20/2040	1.A
383742-J6-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-32 CLASS SW 2.207% 04/16/38		06/16/2024	Paydown		0	0	8,209	8,281	0	(8,281)	0	(8,281)	0	0	0	0	0	636	04/16/2038	1.A
383742-XQ-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-23 CLASS SL 2.148% 03/16/38		06/16/2024	Paydown		394	394	307	288	0	106	0	106	0	394	0	0	0	3	03/16/2038	1.A
383742-Y3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-35 CLASS SN 0.944% 04/20/38		06/20/2024	Paydown		0	0	661	632	0	(632)	0	(632)	0	0	0	0	0	45	04/20/2038	1.A
38374B-CE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-57 CLASS SB 1.844% 07/16/33		06/16/2024	Paydown		15,775	15,775	10,530	10,682	0	5,093	0	5,093	0	15,775	0	0	0	121	07/16/2033	1.A
38374C-DT-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-75 CLASS SA 4.702% 09/16/33		06/16/2024	Paydown		18,817	18,817	13,030	13,407	0	5,411	0	5,411	0	18,817	0	0	0	352	09/16/2033	1.A
38374D-QQ-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-2 CLASS SV 1.077% 01/16/38		06/16/2024	Paydown		0	0	13,862	12,331	0	(12,331)	0	(12,331)	0	0	0	0	0	594	01/16/2038	1.A
38374E-6P-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-7 CLASS SB 2.414% 12/16/33		06/16/2024	Paydown		6,900	6,900	3,884	4,220	0	2,679	0	2,679	0	6,900	0	0	0	72	12/16/2033	1.A
38374G-TF-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-39 CLASS EA 0.000% 05/16/34		06/01/2024	Paydown		50,410	50,410	40,621	41,563	0	8,847	0	8,847	0	50,410	0	0	0	0	05/16/2034	1.A
38374G-VF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2004 39 CLASS SB 1.757% 05/16/34		06/16/2024	Paydown		0	0	4,826	4,155	0	(4,155)	0	(4,155)	0	0	0	0	0	1,457	05/16/2034	1.A
38374K-KX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-8 CLASS SB 1.347% 01/20/35		06/20/2024	Paydown		0	0	612	558	0	(558)	0	(558)	0	0	0	0	0	75	01/20/2035	1.A
38374L-GA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-45 CLASS DI 1.377% 06/16/35		06/16/2024	Paydown		0	0	10,394	10,757	0	(10,757)	0	(10,757)	0	0	0	0	0	547	06/16/2035	1.A
38374L-GU-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2005 45 CLASS DK 0.229% 06/16/35		06/16/2024	Paydown		24,904	24,904	24,051	24,411	0	493	0	493	0	24,904	0	0	0	21	06/16/2035	1.A
38374M-6J-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-21 CLASS CS 7.932% 05/20/36		06/20/2024	Paydown		13,669	13,669	8,781	8,504	0	5,165	0	5,165	0	13,669	0	0	0	465	05/20/2036	1.A
38374M-WX-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-7 CLASS SI 0.857% 02/20/36		06/20/2024	Paydown		0	0	4,846	5,111	0	(5,111)	0	(5,111)	0	0	0	0	0	279	02/20/2036	1.A
38374M-ZL-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-10 CLASS SM 0.794% 03/20/36		06/20/2024	Paydown		0	0	2,337	2,415	0	(2,415)	0	(2,415)	0	0	0	0	0	113	03/20/2036	1.A
38374V-JT-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-45 CLASS SD 0.744% 06/20/39		06/20/2024	Paydown		0	0	3,349	3,182	0	(3,182)	0	(3,182)	0	0	0	0	0	195	06/20/2039	1.A
38374V-Y7-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-50 CLASS PS 0.744% 06/20/39		06/20/2024	Paydown		0	0	214	231	0	(231)	0	(231)	0	0	0	0	0	71	06/20/2039	1.A
38374V-ZT-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-54 CLASS US 0.857% 04/16/39		06/16/2024	Paydown		0	0	692	529	0	(529)	0	(529)	0	0	0	0	0	54	04/16/2039	1.A
38374X-AG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-14 CLASS NJ 6.500% 03/20/39		06/01/2024	Paydown		0	0	537	505	0	(505)	0	(505)	0	0	0	0	0	157	03/20/2039	1.A
38375B-7A-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-H18 CLASS DI 2.493% 07/20/63		05/20/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	409	07/20/2063	1.A
38375B-GQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H24 CLASS FI 1.581% 10/20/60		06/01/2024	Paydown		0	0	5,763	5,951	0	(5,913)	38	(5,951)	0	0	0	0	0	1,438	10/20/2060	1.A
38375B-JL-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H27 CLASS FI 1.346% 12/20/60		06/01/2024	Paydown		0	0	16,912	14,653	0	(14,653)	0	(14,653)	0	0	0	0	0	3,824	12/20/2060	1.A
38375B-LV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-H13 CLASS AI 1.567% 04/20/61		06/01/2024	Paydown		0	0	11,383	9,846	0	(9,846)	0	(9,846)	0	0	0	0	0	2,798	04/20/2061	1.A
38375C-TM-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-48 CLASS SA 1.207% 04/16/42		06/16/2024	Paydown		0	0	12,431	13,230	0	(13,230)	0	(13,230)	0	0	0	0	0	528	04/16/2042	1.A
38375J-AV-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-69 CLASS SC 1.014% 12/20/36		06/20/2024	Paydown		0	0	247	223	0	(223)	0	(223)	0	0	0	0	0	32	12/20/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
38375J-PB-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-11 CLASS SA 1.347% 03/20/37		06/20/2024	Paydown		0	0	514	438	0	(438)	0	(438)	0	0	0	0	0	94	03/20/2037	1.A
38375J-RW-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-8 CLASS SK 4.367% 03/20/37		06/20/2024	Paydown		66,020	66,020	60,392	59,320	0	6,699	0	6,699	0	66,020	0	0	0	1,237	03/20/2037	1.A
38375K-B4-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-40 CLASS SJ 4.501% 07/16/37		06/16/2024	Paydown		1,426	1,426	633	614	0	812	0	812	0	1,426	0	0	0	27	07/16/2037	1.A
38375K-LS-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-37 CLASS UO 0.000% 06/16/37		06/16/2024	Paydown		19,951	19,951	17,525	17,806	0	2,145	0	2,145	0	19,951	0	0	0	0	06/16/2037	1.A
38375L-NQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-56 CLASS SY 1.177% 10/20/37		06/20/2024	Paydown		0	0	8,731	8,936	0	(8,936)	0	(8,936)	0	0	0	0	0	508	10/20/2037	1.A
38375L-U2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-76 CLASS KZ 5.500% 11/20/37		06/01/2024	Paydown		8,537	8,537	10,226	10,099	0	(1,562)	0	(1,562)	0	8,537	0	0	0	195	11/20/2037	1.A
38375P-KL-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-9 CLASS SC 1.044% 02/20/38		06/20/2024	Paydown		0	0	424	434	0	(434)	0	(434)	0	0	0	0	0	32	02/20/2038	1.A
38375P-XS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-11 CLASS SB 0.947% 02/20/38		06/20/2024	Paydown		0	0	966	980	0	(980)	0	(980)	0	0	0	0	0	54	02/20/2038	1.A
38375Q-3R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-53 VLASS NTS 1.014% 05/20/38		06/20/2024	Paydown		0	0	701	710	0	(710)	0	(710)	0	0	0	0	0	77	05/20/2038	1.A
38375U-SH-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H22 CLASS JI 1.340% 11/20/64		06/01/2024	Paydown		0	0	73,070	73,053	0	(68,916)	4,137	(73,053)	0	0	0	0	0	35,970	11/20/2064	1.A
38375U-WS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H11 CLASS EI 1.308% 04/20/66		06/01/2024	Paydown		0	0	46,556	50,284	0	(47,490)	2,795	(50,285)	0	0	0	0	0	3,431	04/20/2066	1.A
38376C-Q6-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-92 CLASS SA 0.807% 04/16/39		06/16/2024	Paydown		0	0	209	220	0	(220)	0	(220)	0	0	0	0	0	64	04/16/2039	1.A
38376C-ZA-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SC 0.657% 09/16/39		06/16/2024	Paydown		0	0	3,862	3,977	0	(3,977)	0	(3,977)	0	0	0	0	0	159	09/16/2039	1.A
38376C-ZR-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS XS 0.757% 09/16/39		06/16/2024	Paydown		0	0	1,174	1,205	0	(1,205)	0	(1,205)	0	0	0	0	0	74	09/16/2039	1.A
38376F-4F-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-81 CLASS SA 1.294% 09/20/39		06/20/2024	Paydown		0	0	607	617	0	(617)	0	(617)	0	0	0	0	0	40	09/20/2039	1.A
38376F-BM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-61 CLASS GS 0.597% 08/20/39		06/20/2024	Paydown		0	0	1,231	1,278	0	(1,278)	0	(1,278)	0	0	0	0	0	76	08/20/2039	1.A
38376G-3S-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 119 CLASS IO 0.170% 08/16/51		06/01/2024	Paydown		0	0	66	24	0	(24)	0	(24)	0	0	0	0	0	19	08/16/2051	1.A
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2011-86 CLASS Z 3.638% 04/16/53		05/01/2024	CONVERSION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/16/2053	1.A
38376K-YF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-87 CLASS JS 0.944% 09/20/39		06/20/2024	Paydown		0	0	1,313	1,335	0	(1,335)	0	(1,335)	0	0	0	0	0	104	09/20/2039	1.A
38376L-HM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-90 CLASS S 1.194% 06/20/41		06/20/2024	Paydown		0	0	7,780	8,081	0	(8,081)	0	(8,081)	0	0	0	0	0	460	06/20/2041	1.A
38376R-BG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H12 CLASS BI 1.757% 05/20/65		06/01/2024	Paydown		0	0	7,263	7,678	0	(7,678)	0	(7,678)	0	0	0	0	0	796	05/20/2065	1.A
38376R-Q2-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H03 CLASS BI 0.145% 06/20/66		06/01/2024	Paydown		0	0	9,394	11,662	0	(11,662)	0	(11,662)	0	0	0	0	0	1,773	06/20/2066	1.A
38376R-TB-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H09 CLASS JI 1.337% 04/20/66		06/01/2024	Paydown		0	0	8,675	10,496	0	(10,496)	0	(10,496)	0	0	0	0	0	607	04/20/2066	1.A
38376T-Z4-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-4 CLASS SP 1.057% 01/16/39		06/16/2024	Paydown		0	0	4,414	4,594	0	(4,594)	0	(4,594)	0	0	0	0	0	993	01/16/2039	1.A
38376U-Q2-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-68 CLASS SB 0.697% 05/20/47		06/20/2024	Paydown		0	0	29,335	33,277	0	(33,277)	0	(33,277)	0	0	0	0	0	870	05/20/2047	1.A
38376V-RR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-26 CLASS WS 0.797% 02/20/40		06/20/2024	Paydown		0	0	6,008	6,248	0	(6,248)	0	(6,248)	0	0	0	0	0	240	02/20/2040	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
38376Y-T8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-47 CLASS SH 0.714% 07/20/38		06/20/2024	Paydown		0	0	4,045	4,035	0	(4,035)	0	(4,035)	0	0	0	0	0	190	07/20/2038	1.A
38376Y-TE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-43 CLASS QS 0.227% 04/20/40		06/20/2024	Paydown		0	0	4,561	4,741	0	(4,741)	0	(4,741)	0	0	0	0	0	72	04/20/2040	1.A
38377G-ZP-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-68 CLASS GS 1.107% 12/16/39		06/16/2024	Paydown		0	0	6,700	5,440	0	(5,440)	0	(5,440)	0	0	0	0	0	381	12/16/2039	1.A
38377J-4Y-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-113 CLASS SP 1.207% 02/16/40		06/16/2024	Paydown		0	0	1,202	1,236	0	(1,236)	0	(1,236)	0	0	0	0	0	149	02/16/2040	1.A
38377J-M8-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-111 CLASS SA 1.194% 09/20/40		06/20/2024	Paydown		0	0	1,772	1,809	0	(1,809)	0	(1,809)	0	0	0	0	0	94	09/20/2040	1.A
38377L-JM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-116 CLASS NS 1.207% 09/16/40		06/16/2024	Paydown		0	0	3,371	3,487	0	(3,487)	0	(3,487)	0	0	0	0	0	295	09/16/2040	1.A
38377M-F3-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS PS 0.694% 05/20/40		06/20/2024	Paydown		0	0	1,573	1,610	0	(1,610)	0	(1,610)	0	0	0	0	0	254	05/20/2040	1.A
38377N-MM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-151 CLASS SM 0.637% 11/16/40		06/16/2024	Paydown		0	0	1,721	1,789	0	(1,789)	0	(1,789)	0	0	0	0	0	59	11/16/2040	1.A
38377U-L9-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-54 CLASS SC 0.000% 04/20/41		06/20/2024	Paydown		13,042	13,042	12,324	12,396	0	646	0	646	0	13,042	0	0	0	0	04/20/2041	1.A
38377V-GW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-52 CLASS MY 1.197% 04/20/41		06/20/2024	Paydown		0	0	3,670	3,808	0	(3,808)	0	(3,808)	0	0	0	0	0	261	04/20/2041	1.A
38377V-UD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-56 CLASS MO 0.000% 04/20/41		06/20/2024	Paydown		63,724	63,724	37,556	37,181	0	26,543	0	26,543	0	63,724	0	0	0	0	04/20/2041	1.A
38377W-GA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-72 CLASS SA 0.000% 05/16/41		06/16/2024	Paydown		0	0	2,730	2,846	0	(2,846)	0	(2,846)	0	0	0	0	0	0	05/16/2041	1.A
38377Y-DD-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-122 CLASS EI 4.000% 09/16/26		06/01/2024	Paydown		0	0	4,262	3,980	0	(3,980)	0	(3,980)	0	0	0	0	0	2,328	09/16/2026	1.A
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 161 CLASS Z 3.765% 04/16/53		06/01/2024	Paydown		1,577	1,577	1,519	1,481	0	96	0	96	0	1,577	0	0	0	25	04/16/2053	1.A
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 2 CLASS Z 3.419% 12/16/51		06/01/2024	Paydown		2,235	2,235	2,174	2,189	0	46	0	46	0	2,235	0	0	0	26	12/16/2051	1.A
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 19 CLASS Z 3.500% 08/16/52		06/01/2024	Paydown		1,910	1,910	1,839	1,851	0	59	0	59	0	1,910	0	0	0	28	08/16/2052	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 28 CLASS Z 3.250% 01/16/52		06/01/2024	Paydown		1,680	1,680	1,607	1,613	0	67	0	67	0	1,680	0	0	0	23	01/16/2052	1.A
38378B-SW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.455% 09/16/53		05/01/2024	CONVERSION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/16/2053	1.A
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 86 CLASS Z 3.064% 12/16/53		06/01/2024	Paydown		8,735	8,735	8,330	7,540	0	1,195	0	1,195	0	8,735	0	0	0	112	12/16/2053	1.A
38378D-XV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 36 CLASS LS 1.214% 03/20/42		06/20/2024	Paydown		0	0	2,258	2,316	0	(2,316)	0	(2,316)	0	0	0	0	0	227	03/20/2042	1.A
38378F-BM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-10 CLASS TS 0.774% 01/20/43		06/20/2024	Paydown		0	0	989	1,058	0	(1,058)	0	(1,058)	0	0	0	0	0	53	01/20/2043	1.A
38378H-4N-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-124 CLASS KS 0.742% 10/20/42		06/20/2024	Paydown		0	0	6,049	5,349	0	(5,349)	0	(5,349)	0	0	0	0	0	178	10/20/2042	1.A
38378J-MX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-37 CLASS SB 0.787% 03/16/43		06/16/2024	Paydown		0	0	15,849	16,437	0	(16,437)	0	(16,437)	0	0	0	0	0	702	03/16/2043	1.A
38378N-6W-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-89 CLASS B 3.500% 01/16/57		06/01/2024	Paydown		1,138	1,138	1,099	1,109	0	29	0	29	0	1,138	0	0	0	17	01/16/2057	1.A
38378P-NW-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-190 CLASS SA 0.692% 12/20/43		06/20/2024	Paydown		0	0	9,283	9,644	0	(9,644)	0	(9,644)	0	0	0	0	0	396	12/20/2043	1.A
38378P-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-189 CLASS PI 5.000% 06/16/43		06/01/2024	Paydown		0	0	5,833	5,951	0	(5,951)	0	(5,951)	0	0	0	0	0	946	06/16/2043	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
38378V-LC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-104 CLASS ES 0.707% 07/16/43		06/16/2024	Paydown		0	0	5,223	5,351	0	(5,351)	0	(5,351)	0	0	0	0	0	235	07/16/2043	1.A
38378W-6A-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-135 CLASS BS 0.757% 09/16/43		06/16/2024	Paydown		0	0	11,552	12,198	0	(12,198)	0	(12,198)	0	0	0	0	0	406	09/16/2043	1.A
38378W-HG-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS PS 3.889% 08/16/43		06/16/2024	Paydown		14,777	14,777	21,401	21,033	0	(6,255)	0	(6,255)	0	14,777	0	0	0	241	08/16/2043	1.A
38378W-JU-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS FS 4.557% 08/20/43		06/20/2024	Paydown		11,093	11,093	11,840	11,940	0	(847)	0	(847)	0	11,093	0	0	0	197	08/20/2043	1.A
38378W-N5-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-131 CLASS PS 0.707% 09/16/43		06/16/2024	Paydown		0	0	4,224	4,468	0	(4,468)	0	(4,468)	0	0	0	0	0	162	09/16/2043	1.A
38378W-T4-5	GOVERNMENT NATIONAL MORTGAG SERIES 2013-129 CLASS DS 0.694% 04/20/43		06/20/2024	Paydown		0	0	2,417	2,479	0	(2,479)	0	(2,479)	0	0	0	0	0	172	04/20/2043	1.A
38378X-GC-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-110 CLASS B 3.100% 01/16/57		06/01/2024	Paydown		11,344	11,344	10,736	10,755	0	589	0	589	0	11,344	0	0	0	147	01/16/2057	1.A
38378X-LE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-124 CLASS DY 3.500% 05/16/54		06/01/2024	Paydown		83,767	83,767	79,226	80,777	0	2,990	0	2,990	0	83,767	0	0	0	1,007	05/16/2054	1.A
38379A-WZ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-36 CLASS SJ 0.757% 03/16/44		06/16/2024	Paydown		0	0	8,695	9,204	0	(9,204)	0	(9,204)	0	0	0	0	0	268	03/16/2044	1.A
38379B-GA-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-55 CLASS MS 0.757% 04/16/44		06/16/2024	Paydown		0	0	5,015	5,166	0	(5,166)	0	(5,166)	0	0	0	0	0	224	04/16/2044	1.A
38379C-Y4-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-96 CLASS S 0.157% 07/16/44		06/16/2024	Paydown		0	0	7,032	7,384	0	(7,384)	0	(7,384)	0	0	0	0	0	85	07/16/2044	1.A
38379D-CX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-99 CLASS S 0.142% 06/20/44		06/20/2024	Paydown		0	0	7,409	7,835	0	(7,835)	0	(7,835)	0	0	0	0	0	73	06/20/2044	1.A
38379E-2A-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-131 CLASS JS 0.757% 09/16/44		06/16/2024	Paydown		0	0	6,071	6,101	0	(6,101)	0	(6,101)	0	0	0	0	0	191	09/16/2044	1.A
38379H-6H-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-14 CLASS A1 6.000% 10/16/44		06/01/2024	Paydown		0	0	13,954	12,206	0	(12,206)	0	(12,206)	0	0	0	0	0	1,625	10/16/2044	1.A
38379H-ZH-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-185 CLASS BI 5.500% 12/20/44		06/01/2024	Paydown		0	0	9,888	9,683	0	(9,683)	0	(9,683)	0	0	0	0	0	890	12/20/2044	1.A
38379J-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-16 CLASS MS 0.147% 02/20/45		06/20/2024	Paydown		0	0	8,678	9,128	0	(9,128)	0	(9,128)	0	0	0	0	0	89	02/20/2045	1.A
38379K-3R-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-169 CLASS C 3.000% 07/16/57		06/01/2024	Paydown		11,910	11,910	11,006	11,312	0	598	0	598	0	11,910	0	0	0	149	07/16/2057	1.A
38379K-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-140 CLASS B 3.000% 06/16/57		06/01/2024	Paydown		3,331	3,331	3,116	3,199	0	132	0	132	0	3,331	0	0	0	42	06/16/2057	1.A
38379K-GN-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-58 CLASS B 2.900% 07/16/44		06/01/2024	Paydown		110,895	110,895	112,766	111,468	0	(573)	0	(573)	0	110,895	0	0	0	1,341	07/16/2044	1.A
38379R-3T-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-142 CLASS B 3.000% 11/16/59		06/01/2024	Paydown		1,371	1,371	1,315	1,326	0	45	0	45	0	1,371	0	0	0	17	11/16/2059	1.A
38379R-AH-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-183 CLASS C 2.800% 09/16/57		06/01/2024	Paydown		35,083	35,083	31,726	32,960	0	2,123	0	2,123	0	35,083	0	0	0	407	09/16/2057	1.A
38379U-EG-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-26 CLASS C 3.000% 02/16/58		06/01/2024	Paydown		31,270	31,270	29,811	30,289	0	981	0	981	0	31,270	0	0	0	389	02/16/2058	1.A
38379U-FV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-24 CLASS IO 0.583% 09/16/57		06/01/2024	Paydown		0	0	1,539	1,577	0	(1,577)	0	(1,577)	0	0	0	0	0	139	09/16/2057	1.A
38379U-QX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-65 CLASS C 3.000% 01/16/58		06/01/2024	Paydown		978	978	928	943	0	36	0	36	0	978	0	0	0	12	01/16/2058	1.A
38380L-EX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H09 CLASS LI 0.390% 03/20/68		06/01/2024	Paydown		0	0	26,184	37,482	0	(37,482)	0	(37,482)	0	0	0	0	0	5,622	03/20/2068	1.A
38380L-MZ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H18 CLASS GI 0.015% 10/20/68		05/01/2024	Paydown		0	0	4,937	5,759	0	(5,759)	0	(5,759)	0	0	0	0	0	5	10/20/2068	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
38380M-F5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-8 CLASS Z 2.500% 11/16/60		06/01/2024	Paydown		23,916	23,916	20,452	20,614	0	3,302	0	3,302	0	23,916	0	0	0	249	11/16/2060	1.A
38380R-2H-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-63 CLASS BD 1.500% 04/16/61		06/01/2024	Paydown		3,877	3,877	3,236	3,278	0	598	0	598	0	3,877	0	0	0	24	04/16/2061	1.A
38380T-6V-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-192 CLASS SA 0.747% 12/20/47		06/20/2024	Paydown		0	0	40,855	43,648	0	(43,648)	0	(43,648)	0	0	0	0	0	1,049	12/20/2047	1.A
38380V-PF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H04 CLASS JI 1.317% 03/20/68		06/01/2024	Paydown		0	0	46,983	48,693	0	(48,693)	0	(48,693)	0	0	0	0	0	4,274	03/20/2068	1.A
38381Y-DH-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-98 CLASS HS 0.647% 08/20/49		06/20/2024	Paydown		0	0	11,222	12,369	0	(12,369)	0	(12,369)	0	0	0	0	0	334	08/20/2049	1.A
38382A-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-123 CLASS SL 0.697% 10/20/49		06/20/2024	Paydown		0	0	50,244	55,526	0	(55,526)	0	(55,526)	0	0	0	0	0	1,506	10/20/2049	1.A
38382B-SG-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-153 CLASS IJ 5.000% 06/20/47		06/01/2024	Paydown		0	0	23,554	23,904	0	(23,904)	0	(23,904)	0	0	0	0	0	2,729	06/20/2047	1.A
38382Y-6Z-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H13 CLASS IO 0.136% 05/20/73		04/01/2024	Paydown		0	0	8,069	8,335	0	(8,335)	0	(8,335)	0	0	0	0	0	97	05/20/2073	1.A
38382Y-KD-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H19 CLASS IO 0.011% 11/20/71		06/01/2024	Paydown		0	0	12,822	15,818	0	(15,818)	0	(15,818)	0	0	0	0	0	32	11/20/2071	1.A
38382Y-TG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-H11 CLASS CI 0.559% 04/20/72		06/01/2024	Paydown		0	0	64,969	76,551	0	(76,551)	0	(76,551)	0	0	0	0	0	993	04/20/2072	1.A
912810-TX-6	US TREASURY N B 4.250% 02/15/54		04/29/2024	BARCLAYS CAPITAL		3,227,383	3,500,000	3,219,727	0	0	69	0	69	0	3,219,795	0	7,587	7,587	30,649	02/15/2054	1.A
912810-TZ-1	US TREASURY N B 4.500% 02/15/44		05/07/2024	Various		11,798,203	12,000,000	11,744,531	0	0	487	0	487	0	11,745,018	0	53,185	53,185	102,363	02/15/2044	1.A
91282C-BV-2	US TREASURY N/B 0.375% 04/15/24		04/15/2024	Maturity		11,250,000	11,250,000	10,774,297	11,117,572	0	132,428	0	132,428	0	11,250,000	0	0	0	21,094	04/15/2024	1.A
91282C-CG-4	US TREASURY N/B 0.250% 06/15/24		06/15/2024	Maturity		7,000,000	7,000,000	6,663,047	6,852,826	0	147,174	0	147,174	0	7,000,000	0	0	0	8,750	06/15/2024	1.A
91282C-EX-5	US TREASURY N/B 3.000% 06/30/24		06/30/2024	Maturity		500,000	500,000	488,418	494,395	0	5,605	0	5,605	0	500,000	0	0	0	7,500	06/30/2024	1.A
912833-LT-5	STRIPS 0.000% 11/15/24		04/30/2024	NATWEST MARKETS		51,539	53,000	52,441	52,882	0	45	0	45	0	52,926	0	(1,388)	(1,388)	0	11/15/2024	1.A
912834-LR-7	STRIPS 0.000% 08/15/42		06/20/2024	BMO CAPITAL MARKETS		6,121,179	14,379,429	6,000,077	0	0	100,825	0	100,825	0	6,100,902	0	20,277	20,277	0	08/15/2042	1.A
0109999999. Subtotal - Bonds - U.S. Governments						40,615,906	49,350,031	40,306,775	19,931,639	0	(352,760)	6,970	(359,730)	0	40,536,243	0	79,661	79,661	264,846	XXX	XXX
48667Q-AN-5	KAZMUNAIGAZ FIN SUB BV FR SERIES 144A 4.750% 04/19/27	D	06/18/2024	HSBC SECURITIES USA INC.		1,162,920	1,200,000	1,188,240	1,195,483	0	597	0	597	0	1,196,081	0	(33,161)	(33,161)	38,158	04/19/2027	2.B
0309999999. Subtotal - Bonds - All Other Governments						1,162,920	1,200,000	1,188,240	1,195,483	0	597	0	597	0	1,196,081	0	(33,161)	(33,161)	38,158	XXX	XXX
452151-LF-8	ILLINOIS ST 5.100% 06/01/33		06/21/2024	JP MORGAN CHASE		889,990	939,999	936,946	55,317	0	8	0	8	0	950,693	0	(60,703)	(60,703)	27,033	06/01/2033	1.G FE
452151-LF-8	ILLINOIS ST 5.100% 06/01/33		06/01/2024	Redemption 100.0000		134,246	134,246	143,941	94,029	0	(6,564)	0	(6,564)	0	134,246	0	0	0	3,423	06/01/2033	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,024,236	1,074,245	1,080,887	149,346	0	(6,556)	0	(6,556)	0	1,084,939	0	(60,703)	(60,703)	30,456	XXX	XXX
04048R-DS-2	ARIZONA BRD OF RGTS ST UNIV SY SERIES A 6.204% 07/01/30		04/24/2024	MORGAN STANLEY BANK NA		285,684	280,000	326,118	309,345	0	(1,928)	0	(1,928)	0	307,417	0	(21,733)	(21,733)	14,235	07/01/2030	1.C FE
12082T-AL-6	BURBANK CA WTR & PWR ELEC REVE 6.323% 06/01/40		06/24/2024	BANK OF AMERICA		148,260	140,000	165,586	161,861	0	(662)	0	(662)	0	161,198	0	(12,938)	(12,938)	5,016	06/01/2040	1.D FE
130795-Z6-7	CALIFORNIA ST STWD CMNTYS DEV 7.550% 05/15/40		05/15/2024	Call 100.0000		5,000	5,000	6,224	6,076	0	(37)	0	(37)	0	6,039	0	(1,039)	(1,039)	189	05/15/2040	1.C FE
19648G-GT-3	COLORADO ST HSG & FIN AUTH SF SERIES A-1 5.560% 11/01/39		06/24/2024	HILLTOP SECURITIES		437,351	440,000	442,372	0	0	(152)	0	(152)	0	442,219	0	(4,868)	(4,868)	8,902	11/01/2039	1.A FE
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP SERIES 2019-HRP1 CLASS M2 144A 7.599% 11/25/39		06/25/2024	Paydown		793,663	793,663	779,743	785,337	0	8,326	0	8,326	0	793,663	0	0	0	25,478	11/25/2039	2.B FE
30711X-AH-7	FANNIE MAE CAS SERIES 2018-C05 SERIES 14-C02 CLASS 2M2 8.038% 05/25/24		04/25/2024	Paydown		1,249	1,249	1,178	1,235	0	14	0	14	0	1,249	0	0	0	34	05/25/2024	1.A
30711X-AH-7	FANNIE MAE CAS SERIES 2018-C05 SERIES 14-C02 CLASS 2M2 8.038% 05/25/24		05/25/2024	Maturity		54,013	54,013	50,934	53,413	0	601	0	601	0	54,013	0	0	0	1,859	05/25/2024	1.A

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30711X-BU-7	FANNIE MAE CAS SERIES 2018-C05 SERIES 16-C01 CLASS 2M2 12.934% 08/25/28		06/25/2024	Paydown		12,341	12,341	12,943	12,881	0	(540)	0	(540)	0	12,341	0	0	0	651	08/25/2028	1.A
30711X-NV-2	FANNIE MAE CAS SERIES 2018-C05 SERIES 2017-C05 CLASS 1M2C 7.649% 01/25/30		06/26/2024	BANK OF AMERICA		4,155,458	4,054,105	4,004,243	4,028,128	0	(17,111)	0	(17,111)	0	4,011,017	0	144,441	144,441	158,391	01/25/2030	1.A
30711X-NV-2	FANNIE MAE CAS SERIES 2018-C05 SERIES 2017-C05 CLASS 1M2C 7.649% 01/25/30		06/25/2024	Paydown		7,501	7,501	7,409	7,453	0	48	0	48	0	7,501	0	0	0	290	01/25/2030	1.A
30711X-QC-1	FANNIE MAE CAS SERIES 2018-C05 SERIES 2017-C05 CLASS 1ED5 7.649% 01/25/30		06/25/2024	Paydown		135,391	135,391	135,754	136,536	0	(1,145)	0	(1,145)	0	135,391	0	0	0	4,414	01/25/2030	1.A
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38		06/01/2024	Paydown		1,784	1,784	1,935	1,935	0	(151)	0	(151)	0	1,784	0	0	0	48	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38		06/01/2024	Paydown		1,156	1,156	1,223	1,223	0	(67)	0	(67)	0	1,156	0	0	0	26	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40		06/01/2024	Paydown		13,128	13,128	13,690	13,690	0	(561)	0	(561)	0	13,128	0	0	0	246	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40		06/01/2024	Paydown		11,973	11,973	12,455	12,455	0	(483)	0	(483)	0	11,973	0	0	0	230	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40		06/01/2024	Paydown		1,946	1,946	2,071	2,071	0	(125)	0	(125)	0	1,946	0	0	0	41	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40		06/01/2024	Paydown		5,024	5,024	5,352	5,352	0	(327)	0	(327)	0	5,024	0	0	0	98	08/01/2040	1.A
312941-VL-8	FHLMC GOLD POOL A93319 5.000% 08/01/40		06/01/2024	Paydown		3,116	3,116	3,309	3,309	0	(193)	0	(193)	0	3,116	0	0	0	65	08/01/2040	1.A
312942-M2-8	FHLMC GOLD POOL A93977 4.500% 09/01/40		06/01/2024	Paydown		1,236	1,236	1,289	1,285	0	(49)	0	(49)	0	1,236	0	0	0	23	09/01/2040	1.A
31297A-ZR-8	FHLMC POOL A23452 5.500% 06/01/34		06/01/2024	Paydown		318	318	325	324	0	(6)	0	(6)	0	318	0	0	0	7	06/01/2034	1.A
31325U-RK-4	FREDDIE MAC STRIPS SERIES 311 CLASS S1 0.731% 08/15/43		06/15/2024	Paydown		0	0	10,528	10,908	0	(10,908)	0	(10,908)	0	0	0	0	0	209	08/15/2043	1.A
31325V-HF-4	FREDDIEMAC STRIP SERIES 329 CLASS C3 4.500% 06/15/39		06/01/2024	Paydown		0	0	33,734	33,423	0	(33,423)	0	(33,423)	0	0	0	0	0	3,226	06/15/2039	1.A
3132DW-EE-9	FHLMC POOL SD8233 5.000% 07/01/52		06/01/2024	Paydown		203,091	203,091	207,677	207,395	0	(4,303)	0	(4,303)	0	203,091	0	0	0	4,348	07/01/2052	1.A
3132GF-BF-3	FHLMC POOL Q01838 4.000% 06/01/41		06/01/2024	Paydown		719	719	727	727	0	(8)	0	(8)	0	719	0	0	0	12	06/01/2041	1.A
3132HT-M9-4	FREDDIEMAC STRIP SERIES 308 CLASS PO 0.000% 07/15/43		06/01/2024	Paydown		72,983	72,983	46,047	45,062	0	27,921	0	27,921	0	72,983	0	0	0	0	07/15/2043	1.A
3132HT-QK-5	FREDDIEMAC STRIP SERIES 309 CLASS V4 1.133% 08/15/43		06/15/2024	Paydown		39,796	39,796	44,301	44,657	0	(4,861)	0	(4,861)	0	39,796	0	0	0	140	08/15/2043	1.A
3132HT-ZX-7	FREDDIEMAC STRIP SERIES 321 CLASS V4 1.101% 12/15/43		06/15/2024	Paydown		74,874	74,874	79,807	79,757	0	(4,883)	0	(4,883)	0	74,874	0	0	0	261	12/15/2043	1.A
3132HU-BW-2	FREDDIEMAC STRIP SERIES 333 CLASS V6 1.261% 08/15/44		06/15/2024	Paydown		39,512	39,512	44,339	44,591	0	(5,079)	0	(5,079)	0	39,512	0	0	0	163	08/15/2044	1.A
3132HU-CJ-0	FREDDIEMAC STRIP SERIES 332 CLASS V1 1.261% 08/15/44		06/17/2024	Paydown		6,265	6,265	6,790	6,841	0	(576)	0	(576)	0	6,265	0	0	0	25	08/15/2044	1.A
31335B-7G-5	FHLMC GOLD POOL G61795 4.000% 06/01/47		06/01/2024	Paydown		30,510	30,510	31,149	31,149	0	(639)	0	(639)	0	30,510	0	0	0	500	06/01/2047	1.A
31335H-5U-3	FHLMC POOL C90859 5.500% 10/01/24		06/01/2024	Paydown		5,170	5,170	5,291	5,170	0	0	0	0	0	5,170	0	0	0	117	10/01/2024	1.A
313399-AL-1	FREDDIE MAC SERIES 2344 CLASS QO 0.000% 08/15/31		06/15/2024	Paydown		8,261	8,261	7,566	7,671	0	590	0	590	0	8,261	0	0	0	0	08/15/2031	1.A
31339D-YW-2	FREDDIE MAC SERIES 2412 CLASS GS 6.768% 02/15/32		06/15/2024	Paydown		5,048	5,048	3,303	3,315	0	1,734	0	1,734	0	5,048	0	0	0	140	02/15/2032	1.A
31339L-S9-2	FREDDIE MAC SERIES 2390 CLASS SD 2.603% 12/15/31		06/15/2024	Paydown		0	0	189	128	0	(128)	0	(128)	0	0	0	0	0	62	12/15/2031	1.A
31339M-EX-2	FREDDIE MAC SERIES 2389 CLASS SI 2.303% 06/15/31		06/15/2024	Paydown		0	0	132	117	0	(117)	0	(117)	0	0	0	0	0	29	06/15/2031	1.A
31339M-LE-6	FREDDIE MAC SERIES 2408 CLASS SM 2.881% 01/15/32		06/15/2024	Paydown		0	0	101	74	0	(74)	0	(74)	0	0	0	0	0	31	01/15/2032	1.A
3133Q3-JA-0	FREDDIEMAC STRIP SERIES 406 CLASS F33 6.635% 10/25/53		06/25/2024	Paydown		127,552	127,552	127,532	127,454	0	98	0	98	0	127,552	0	0	0	3,505	10/25/2053	1.A
3133Q3-L6-6	FREDDIEMAC STRIP SERIES 413 CLASS F44 6.260% 05/25/54		06/25/2024	Paydown		50,702	50,702	50,702	0	0	0	0	0	0	50,702	0	0	0	265	05/25/2054	1.A
3133Q3-LG-4	FREDDIEMAC STRIP SERIES 413 CLASS F24 6.410% 05/25/54		06/25/2024	Paydown		50,702	50,702	50,702	0	0	0	0	0	0	50,702	0	0	0	271	05/25/2054	1.A

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133TD-PX-8	FHLMC STRUCTURED PASS THROUGH SERIES T-11 CLASS A8 6.500% 01/25/28		06/01/2024	Paydown		12,865	12,865	13,184	13,094	0	(230)	0	(230)	0	12,865	0	0	0	342	01/25/2028	1.A
3133TJ-SA-2	FREDDIE MAC SERIES 2137 CLASS Z 6.000% 03/15/29		06/01/2024	Paydown		8,707	8,707	9,398	9,192	0	(486)	0	(486)	0	8,707	0	0	0	195	03/15/2029	1.A
3133TN-WV-2	FREDDIE MAC SERIES 2232 XCLASS S 3.703% 05/17/30		06/17/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/17/2030	1.A
3133TP-TY-5	FREDDIE MAC SERIES 2254 CLASS S 3.053% 09/15/30		06/15/2024	Paydown		0	0	207	210	0	(210)	0	(210)	0	0	0	0	0	47	09/15/2030	1.A
3133TS-BH-5	FREDDIE MAC SERIES 2293 CLASS S 3.853% 03/15/31		06/15/2024	Paydown		0	0	76	47	0	(47)	0	(47)	0	0	0	0	0	40	03/15/2031	1.A
3133TT-5D-9	FREDDIE MAC SERIES 2319 CLASS SE 2.081% 05/15/31		06/15/2024	Paydown		0	0	154	146	0	(146)	0	(146)	0	0	0	0	0	22	05/15/2031	1.A
3133TU-F8-6	FREDDIE MAC SERIES 2323 CLASS UC 0.800% 10/15/28		06/15/2024	Paydown		0	0	115	63	0	(63)	0	(63)	0	0	0	0	0	66	10/15/2028	1.A
3133TV-3Y-0	FREDDIE MAC SERIES 2353 CLASS SJ 2.731% 06/15/31		06/15/2024	Paydown		0	0	163	154	0	(154)	0	(154)	0	0	0	0	0	35	06/15/2031	1.A
31358S-DV-0	FANNIE MAE SERIES 2000-17 CLASS SB 3.551% 07/25/30		06/25/2024	Paydown		0	0	369	99	0	(99)	0	(99)	0	0	0	0	0	165	07/25/2030	1.A
31358S-F9-7	FANNIE MAE SERIES 2000-44 CLASS SC 3.001% 12/25/30		06/25/2024	Paydown		0	0	19	14	0	(14)	0	(14)	0	0	0	0	0	9	12/25/2030	1.A
31359T-H6-8	FANNIE MAE SERIES 1998-40 CLASS S 3.253% 06/17/28		05/17/2024	Paydown		0	0	13	1	0	(1)	0	(1)	0	0	0	0	0	5	06/17/2028	1.A
31359U-WF-8	FANNIEMAE WHOLE LOAN SERIES 1998-W5 CLASS B2 144A 6.500% 07/25/28		05/01/2024	Paydown		23,429	23,429	23,481	23,524	0	(95)	0	(95)	0	23,429	0	0	0	596	07/25/2028	1.A
31364H-N8-6	FANNIEMAE STRIP SERIES 281 CLASS 2 9.000% 11/25/26		06/01/2024	Paydown		0	0	771	390	0	(390)	0	(390)	0	0	0	0	0	520	11/25/2026	1.A
31364J-X4-0	FANNIE MAE STRIP SERIES 308 CLASS 2 7.500% 09/25/30		06/01/2024	Paydown		0	0	13	12	0	(12)	0	(12)	0	0	0	0	0	4	09/25/2030	1.A
3136A1-LJ-2	FANNIE MAE SERIES 2011-99 CLASS MS 0.551% 10/25/41		06/25/2024	Paydown		0	0	11,111	11,414	0	(11,414)	0	(11,414)	0	0	0	0	0	352	10/25/2041	1.A
3136A1-VV-4	FANNIE MAE SERIES 2011-160 CLASS SM 0.551% 04/25/39		06/25/2024	Paydown		0	0	2,149	2,197	0	(2,197)	0	(2,197)	0	0	0	0	0	87	04/25/2039	1.A
3136A2-3M-3	FANNIE MAE SERIES 2011-144 CLASS JS 1.051% 01/25/42		06/25/2024	Paydown		0	0	4,439	4,723	0	(4,723)	0	(4,723)	0	0	0	0	0	164	01/25/2042	1.A
3136A3-VE-8	FANNIE MAE SERIES 2012-13 CLASS PS 0.551% 03/25/41		06/25/2024	Paydown		0	0	2,272	2,675	0	(1,895)	781	(2,676)	0	0	0	0	0	199	03/25/2041	1.A
3136A4-DX-4	FANNIE MAE SERIES 2012-24 CLASS SA 1.121% 09/25/41		06/25/2024	Paydown		0	0	3,357	3,507	0	(3,507)	0	(3,507)	0	0	0	0	0	174	09/25/2041	1.A
3136A4-HK-8	FANNIE MAE SERIES 2012-20 CLASS SB 1.201% 01/25/31		06/25/2024	Paydown		0	0	2,368	2,105	0	(2,105)	0	(2,105)	0	0	0	0	0	1,301	01/25/2031	1.A
3136A4-NB-1	FANNIE MAE SERIES 2012-19 CLASS SA 1.001% 03/25/42		06/25/2024	Paydown		0	0	15,424	16,199	0	(16,199)	0	(16,199)	0	0	0	0	0	583	03/25/2042	1.A
3136A4-P9-4	FANNIE MAE SERIES 2012-39 CLASS SK 1.051% 04/25/42		06/25/2024	Paydown		0	0	6,666	6,453	0	(6,453)	0	(6,453)	0	0	0	0	0	191	04/25/2042	1.A
3136A5-NH-5	FANNIE MAE SERIES 2012-35 CLASS HS 1.051% 04/25/42		06/25/2024	Paydown		0	0	6,218	6,715	0	(6,715)	0	(6,715)	0	0	0	0	0	219	04/25/2042	1.A
3136A5-QN-9	FANNIE MAE SERIES 2012-33 CLASS SA 0.501% 04/25/42		06/25/2024	Paydown		0	0	8,372	8,805	0	(8,805)	0	(8,805)	0	0	0	0	0	186	04/25/2042	1.A
3136A5-UN-4	FANNIE MAE SERIES 2012-30 CLASS HS 1.001% 04/25/42		06/25/2024	Paydown		0	0	3,660	3,944	0	(3,944)	0	(3,944)	0	0	0	0	0	124	04/25/2042	1.A
3136A5-UU-8	FANNIE MAE SERIES 2012-30 CLASS KE 4.000% 04/25/42		06/01/2024	Paydown		128,888	128,888	138,980	137,009	0	(8,122)	0	(8,122)	0	128,888	0	0	0	2,369	04/25/2042	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					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
3136A5-ZD-1	FANNIE MAE SERIES 2012-54 CLASS GI 4.500% 02/25/41		06/01/2024	Paydown		0	0	4,279	3,924	0	(3,924)	0	(3,924)	0	0	0	0	0	1,188	02/25/2041	1.A
3136A6-TY-0	FANNIE MAE SERIES 2012-63 CLASS AS 0.995% 06/25/42		06/25/2024	Paydown		0	0	9,916	10,594	0	(10,594)	0	(10,594)	0	0	0	0	0	437	06/25/2042	1.A
3136A6-V3-5	FANNIE MAE SERIES 2012-75 CLASS BI 5.000% 07/25/27		06/01/2024	Paydown		0	0	147	161	0	(161)	0	(161)	0	0	0	0	0	148	07/25/2027	1.A
3136A7-LR-1	FANNIE MAE SERIES 2012-79 CLASS SG 0.601% 07/25/42		06/25/2024	Paydown		0	0	11,254	11,977	0	(11,977)	0	(11,977)	0	0	0	0	0	325	07/25/2042	1.A
3136A7-YL-0	FANNIE MAE SERIES 2012-83 CLASS SQ 0.551% 08/25/42		06/25/2024	Paydown		0	0	1,224	1,258	0	(1,258)	0	(1,258)	0	0	0	0	0	33	08/25/2042	1.A
3136A8-NN-6	FANNIE MAE SERIES 2012-100 CLASS NS 1.151% 09/25/42		06/25/2024	Paydown		0	0	1,333	1,349	0	(1,349)	0	(1,349)	0	0	0	0	0	62	09/25/2042	1.A
3136A9-EU-8	FANNIE MAE SERIES 2012-111 CLASS SB 1.151% 10/25/42		06/25/2024	Paydown		0	0	10,253	10,897	0	(10,897)	0	(10,897)	0	0	0	0	0	338	10/25/2042	1.A
3136AA-HY-4	FANNIE MAE SERIES 2012-135 CLASS SB 0.651% 12/25/42		06/25/2024	Paydown		0	0	18,152	18,759	0	(18,759)	0	(18,759)	0	0	0	0	0	583	12/25/2042	1.A
3136AB-D6-7	FANNIE MAE SERIES 2013-5 CLASS IN 3.500% 02/25/33		06/01/2024	Paydown		0	0	19,027	15,579	0	(15,579)	0	(15,579)	0	0	0	0	0	2,310	02/25/2033	1.A
3136AD-Y7-8	FANNIE MAE SERIES 2013-43 CLASS SQ 0.721% 05/25/43		06/25/2024	Paydown		0	0	14,164	14,542	0	(14,542)	0	(14,542)	0	0	0	0	0	544	05/25/2043	1.A
3136AE-QT-7	FANNIE MAE SERIES 2013-55 CLASS AI 3.000% 06/25/33		06/01/2024	Paydown		0	0	36,420	32,178	0	(32,178)	0	(32,178)	0	0	0	0	0	4,187	06/25/2033	1.A
3136AF-RV-8	FANNIE MAE SERIES 2013-73 CLASS SB 0.751% 07/25/43		06/25/2024	Paydown		0	0	17,715	18,173	0	(18,173)	0	(18,173)	0	0	0	0	0	645	07/25/2043	1.A
3136AG-EK-4	FANNIE MAE SERIES 2013-98 CLASS PO 0.000% 09/25/43		06/01/2024	Paydown		65,241	65,241	48,970	48,003	0	17,238	0	17,238	0	65,241	0	0	0	0	09/25/2043	1.A
3136AG-N4-0	FANNIE MAE SERIES 2013-111 CLASS BA 3.000% 11/25/33		06/01/2024	Paydown		192,482	192,482	184,969	186,846	0	5,637	0	5,637	0	192,482	0	0	0	2,481	11/25/2033	1.A
3136AG-YK-2	FANNIE MAE SERIES 2013-101 CLASS AO 0.000% 10/25/43		06/25/2024	Paydown		65,935	65,935	46,878	45,815	0	20,120	0	20,120	0	65,935	0	0	0	0	10/25/2043	1.A
3136AH-EV-8	FANNIE MAE SERIES 2013-121 CLASS SA 0.651% 12/25/43		06/25/2024	Paydown		0	0	118,581	121,702	0	(121,702)	0	(121,702)	0	0	0	0	0	5,545	12/25/2043	1.A
3136AJ-YU-4	FANNIE MAE SERIES 2014-17 CLASS W 5.556% 04/25/44		06/01/2024	Paydown		11,272	11,272	12,682	12,353	0	(1,082)	0	(1,082)	0	11,272	0	0	0	294	04/25/2044	1.A
3136AJ-ZD-1	FANNIE MAE SERIES 2014-15 CLASS PO 0.000% 04/25/44		06/01/2024	Paydown		15,649	15,649	12,835	12,627	0	3,022	0	3,022	0	15,649	0	0	0	0	04/25/2044	1.A
3136AN-3D-7	FANNIE MAE SERIES 2015-34 CLASS EI 6.000% 06/25/45		06/01/2024	Paydown		0	0	26,508	24,839	0	(24,839)	0	(24,839)	0	0	0	0	0	3,181	06/25/2045	1.A
3136AQ-4A-5	FANNIE MAE SERIES 2016-6 CLASS SA 0.601% 02/25/46		06/25/2024	Paydown		0	0	12,338	12,688	0	(12,688)	0	(12,688)	0	0	0	0	0	398	02/25/2046	1.A
3136AQ-GD-6	FANNIE MAE SERIES 2015-77 CLASS GS 0.801% 10/25/45		06/25/2024	Paydown		0	0	70,096	71,868	0	(71,868)	0	(71,868)	0	0	0	0	0	3,564	10/25/2045	1.A
3136AR-ZV-3	FANNIE MAE SERIES 2016-19 CLASS SC 0.651% 04/25/46		06/25/2024	Paydown		0	0	44,472	45,947	0	(45,947)	0	(45,947)	0	0	0	0	0	2,314	04/25/2046	1.A
3136AS-HL-3	FANNIE MAE SERIES 2016-24 CLASS IO 6.000% 05/25/46		06/01/2024	Paydown		0	0	22,981	22,957	0	(22,957)	0	(22,957)	0	0	0	0	0	2,253	05/25/2046	1.A
3136AT-HZ-0	FANNIE MAE SERIES 2016-55 CLASS SC 0.551% 08/25/46		06/25/2024	Paydown		0	0	23,154	24,049	0	(24,049)	0	(24,049)	0	0	0	0	0	506	08/25/2046	1.A
3136AT-VW-1	FANNIE MAE SERIES 2016-62 CLASS GS 0.651% 09/25/46		06/25/2024	Paydown		0	0	7,161	7,397	0	(7,397)	0	(7,397)	0	0	0	0	0	400	09/25/2046	1.A
3136AU-AT-8	FANNIE MAE SERIES 2016-82 CLASS SH 0.651% 11/25/46		06/25/2024	Paydown		0	0	103,633	106,344	0	(106,344)	0	(106,344)	0	0	0	0	0	4,296	11/25/2046	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
3136AU-DM-0	FANNIE MAE SERIES 2016-83 CLASS BS 0.651% 11/25/46		06/25/2024	Paydown		0	0	26,076	26,813	0	(26,813)	0	(26,813)	0	0	0	0	0	1,179	11/25/2046	1.A
3136AU-HU-8	FANNIE MAE SERIES 2016-79 CLASS SA 0.651% 11/25/46		06/25/2024	Paydown		0	0	131,083	134,795	0	(134,795)	0	(134,795)	0	0	0	0	0	5,729	11/25/2046	1.A
3136AU-MG-3	FANNIE MAE SERIES 2016-90 CLASS SA 0.651% 12/25/46		06/25/2024	Paydown		0	0	9,988	10,346	0	(10,346)	0	(10,346)	0	0	0	0	0	532	12/25/2046	1.A
3136B0-QX-7	FANNIE MAE SERIES 2017-109 CLASS IO 4.000% 01/25/38		06/01/2024	Paydown		0	0	28,308	25,086	0	(25,606)	0	(25,606)	0	0	0	0	0	3,349	01/25/2038	1.A
3136B4-FN-3	FANNIE MAE SERIES 2019-14 CLASS SA 0.651% 04/25/49		06/25/2024	Paydown		0	0	32,140	33,054	0	(33,054)	0	(33,054)	0	0	0	0	0	1,443	04/25/2049	1.A
3136B4-PQ-5	FANNIE MAE SERIES 2019-18 CLASS SE 0.700% 05/25/49		06/25/2024	Paydown		0	0	36,441	37,409	0	(37,409)	0	(37,409)	0	0	0	0	0	2,009	05/25/2049	1.A
3136B4-RX-8	FANNIE MAE SERIES 2019-24 CLASS BS 0.651% 05/25/49		06/25/2024	Paydown		0	0	42,257	43,957	0	(43,957)	0	(43,957)	0	0	0	0	0	1,993	05/25/2049	1.A
3136B5-GM-1	FANNIE MAE SERIES 2019-35 CLASS SE 0.701% 07/25/49		06/25/2024	Paydown		0	0	100,425	103,226	0	(103,226)	0	(103,226)	0	0	0	0	0	4,903	07/25/2049	1.A
3136B6-LA-9	FANNIE MAE SERIES 2019-59 CLASS SA 0.601% 10/25/49		06/25/2024	Paydown		0	0	43,961	45,484	0	(45,484)	0	(45,484)	0	0	0	0	0	1,845	10/25/2049	1.A
3136BA-HR-8	FANNIE MAE SERIES 2020-34 CLASS IB 5.000% 06/25/50		06/01/2024	Paydown		0	0	28,004	27,534	0	(27,534)	0	(27,534)	0	0	0	0	0	2,654	06/25/2050	1.A
3136BB-FF-4	FANNIE MAE SERIES 2020-52 CLASS IA 5.500% 08/25/48		06/01/2024	Paydown		0	0	131,810	121,705	0	(121,705)	0	(121,705)	0	0	0	0	0	16,887	08/25/2048	1.A
3136BC-JA-9	FANNIE MAE SERIES 2020-75 CLASS YI 4.000% 11/25/50		06/01/2024	Paydown		0	0	68,065	69,860	0	(69,860)	0	(69,860)	0	0	0	0	0	6,209	11/25/2050	1.A
3136BD-NA-2	FANNIE MAE SERIES 2020-94 CLASS GI 3.500% 01/25/51		06/01/2024	Paydown		0	0	142,253	161,557	0	(161,557)	0	(161,557)	0	0	0	0	0	16,677	01/25/2051	1.A
3136BH-UU-1	FANNIE MAE SERIES 2021-33 CLASS DI 3.500% 06/25/41		06/01/2024	Paydown		0	0	44,878	41,947	0	(41,947)	0	(41,947)	0	0	0	0	0	4,616	06/25/2041	1.A
3136BJ-X3-4	FANNIE MAE SERIES 2021-75 CLASS ID 4.000% 11/25/51		06/01/2024	Paydown		0	0	53,168	53,918	0	(53,918)	0	(53,918)	0	0	0	0	0	4,417	11/25/2051	1.A
3136BL-4E-7	FANNIE MAE SERIES 2022-10 CLASS SB 0.365% 05/25/58		06/25/2024	Paydown		0	0	79,390	81,602	0	(81,602)	0	(81,602)	0	0	0	0	0	1,810	05/25/2058	1.A
3136BM-3Y-2	FANNIE MAE SERIES 2022-33 CLASS SA 0.265% 09/25/38		06/25/2024	Paydown		0	0	55,002	57,678	0	(57,678)	0	(57,678)	0	0	0	0	0	1,516	09/25/2038	1.A
3136BN-H9-0	FANNIE MAE SERIES 2022-50 CLASS SB 0.665% 03/25/41		06/25/2024	Paydown		0	0	104,222	108,668	0	(108,668)	0	(108,668)	0	0	0	0	0	3,769	03/25/2041	1.A
3136BN-LT-1	FANNIE MAE SERIES 2022-37 CLASS SA 144A 0.765% 07/25/52		06/25/2024	Paydown		0	0	164,989	169,227	0	(169,227)	0	(169,227)	0	0	0	0	0	9,151	07/25/2052	1.A
3136FA-RT-9	FANNIEMAE STRIP SERIES 327 CLASS 1 0.000% 09/25/32		06/01/2024	Paydown		20,994	20,994	19,033	19,238	0	1,757	0	1,757	0	20,994	0	0	0	0	09/25/2032	1.A
3136FC-A6-3	FANNIEMAE STRIP SERIES 366 CLASS 8 5.000% 10/25/35		06/01/2024	Paydown		0	0	2,598	2,432	0	(2,432)	0	(2,432)	0	0	0	0	0	287	10/25/2035	1.A
3136FC-QN-9	FANNIEMAE STRIP SERIES 356 CLASS 18 6.000% 12/25/34		06/01/2024	Paydown		0	0	829	757	0	(757)	0	(757)	0	0	0	0	0	186	12/25/2034	1.A
3136FC-T2-2	FANNIEMAE STRIP SERIES 372 CLASS 1 0.000% 08/25/36		06/01/2024	Paydown		5,689	5,689	5,018	5,052	0	637	0	637	0	5,689	0	0	0	0	08/25/2036	1.A
3136FC-ZJ-8	FANNIEMAE STRIP SERIES 365 CLASS 9 5.500% 01/25/36		06/01/2024	Paydown		0	0	904	851	0	(851)	0	(851)	0	0	0	0	0	99	01/25/2036	1.A
3136FE-AA-0	FANNIEMAE STRIP SERIES 370 CLASS 1 0.000% 06/25/36		06/01/2024	Paydown		50,102	50,102	44,648	44,926	0	5,176	0	5,176	0	50,102	0	0	0	0	06/25/2036	1.A
31371L-KY-4	FNMA POOL 255111 5.500% 03/01/34		06/01/2024	Paydown		2,859	2,859	2,816	2,822	0	37	0	37	0	2,859	0	0	0	69	03/01/2034	1.A
31371M-JF-5	FNMA POOL 255962 5.500% 10/01/35		06/01/2024	Paydown		537	537	524	526	0	11	0	11	0	537	0	0	0	12	10/01/2035	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					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
3137A0-U3-7	FREDDIE MAC SERIES 3709 CLASS PO 0.000% 08/15/40		06/01/2024	Paydown		5,394	5,394	3,676	3,663	0	1,731	0	1,731	0	5,394	0	0	0	0	08/15/2040	1.A
3137A2-X4-8	FREDDIE MAC SERIES 3752 CLASS VS 0.000% 11/15/40		06/01/2024	Paydown		6,386	6,386	5,762	5,831	0	555	0	555	0	6,386	0	0	0	0	11/15/2040	1.A
3137A4-LJ-4	FREDDIE MAC SERIES 3770 CLASS GA 4.500% 10/15/40		06/01/2024	Paydown		12,700	12,700	14,008	13,737	0	(1,038)	0	(1,038)	0	12,700	0	0	0	236	10/15/2040	1.A
3137A5-AY-0	FREDDIE MAC SERIES 3797 CLASS S 6.450% 01/15/41		06/15/2024	Paydown		0	0	2,977	3,007	0	(3,007)	0	(3,007)	0	0	0	0	0	182	01/15/2041	1.A
3137A5-AZ-7	FREDDIE MAC SERIES 3797 CLASS SA 6.480% 01/15/41		06/15/2024	Paydown		0	0	4,070	4,139	0	(4,139)	0	(4,139)	0	0	0	0	0	188	01/15/2041	1.A
3137A6-AT-9	FREDDIE MAC SERIES 3798 CLASS SG 6.490% 01/15/41		06/15/2024	Paydown		0	0	3,554	3,645	0	(3,645)	0	(3,645)	0	0	0	0	0	192	01/15/2041	1.A
3137AA-M2-6	FREDDIE MAC SERIES 3859 CLASS JB 5.000% 05/15/41		06/01/2024	Paydown		16,503	16,503	18,123	17,971	0	(1,468)	0	(1,468)	0	16,503	0	0	0	343	05/15/2041	1.A
3137AC-Q6-9	FREDDIE MAC SERIES 3886 CLASS AS 5.920% 07/15/41		06/15/2024	Paydown		0	0	5,819	5,976	0	(5,976)	0	(5,976)	0	0	0	0	0	142	07/15/2041	1.A
3137AG-AN-0	FREDDIE MAC SERIES 3934 CLASS SA 6.400% 07/15/41		06/17/2024	Paydown		0	0	9,575	9,689	0	(9,689)	0	(9,689)	0	0	0	0	0	384	07/15/2041	1.A
3137AJ-BC-7	FREDDIE MAC SERIES 3958 CLASS AS 1.103% 11/15/41		06/15/2024	Paydown		0	0	14,060	14,454	0	(14,454)	0	(14,454)	0	0	0	0	0	707	11/15/2041	1.A
3137AK-5F-4	FREDDIE MAC SERIES 3975 CLASS IC 5.500% 06/15/41		06/01/2024	Paydown		0	0	4,995	4,417	0	(4,417)	0	(4,417)	0	0	0	0	0	590	06/15/2041	1.A
3137AL-H7-7	FREDDIE MAC SERIES 3998 CLASS CS 1.281% 02/15/42		06/15/2024	Paydown		0	0	16,165	16,869	0	(16,869)	0	(16,869)	0	0	0	0	0	663	02/15/2042	1.A
3137AP-DV-9	FREDDIE MAC SERIES 4028 CLASS SN 1.431% 02/15/32		06/17/2024	Paydown		0	0	10,262	10,312	0	(10,312)	0	(10,312)	0	0	0	0	0	1,059	02/15/2032	1.A
3137AQ-7H-5	FREDDIE MAC SERIES 4040 CLASS TO 0.000% 03/15/37		06/01/2024	Paydown		23,148	23,148	20,256	20,291	0	2,856	0	2,856	0	23,148	0	0	0	0	03/15/2037	1.A
3137AQ-UP-1	FREDDIE MAC SERIES 4048 CLASS HE 4.000% 05/15/42		06/01/2024	Paydown		152,169	152,169	165,008	162,166	0	(9,997)	0	(9,997)	0	152,169	0	0	0	2,395	05/15/2042	1.A
3137AR-U8-7	FREDDIE MAC SERIES 4086 CLASS ST 0.781% 07/15/42		06/15/2024	Paydown		0	0	12,750	14,667	0	(14,667)	0	(14,667)	0	0	0	0	0	311	07/15/2042	1.A
3137AS-5L-4	FREDDIE MAC SERIES 4087 CLASS SD 0.331% 07/15/42		06/15/2024	Paydown		0	0	8,731	9,257	0	(9,257)	0	(9,257)	0	0	0	0	0	80	07/15/2042	1.A
3137AT-7E-6	FREDDIE MAE SERIES 4098 CLASS PI 4.000% 04/15/42		06/01/2024	Paydown		0	0	11,666	11,371	0	(11,371)	0	(11,371)	0	0	0	0	0	1,368	04/15/2042	1.A
3137AT-LS-9	FREDDIE MAE SERIES 4097 CLASS KS 0.981% 09/15/31		06/15/2024	Paydown		0	0	2,712	2,652	0	(2,652)	0	(2,652)	0	0	0	0	0	692	09/15/2031	1.A
3137AU-B3-2	FREDDIE MAC SERIES 4103 CLASS SN 0.831% 09/15/42		06/15/2024	Paydown		0	0	21,857	23,797	0	(23,797)	0	(23,797)	0	0	0	0	0	543	09/15/2042	1.A
3137AW-YE-9	FREDDIE MAC SERIES 4139 CLASS SA 0.931% 12/15/42		06/15/2024	Paydown		0	0	11,768	12,147	0	(12,147)	0	(12,147)	0	0	0	0	0	417	12/15/2042	1.A
3137B0-N9-1	FREDDIE MAC SERIES 4176 CLASS CI 3.500% 03/15/28		06/01/2024	Paydown		0	0	5,350	2,813	0	(2,813)	0	(2,813)	0	0	0	0	0	1,528	03/15/2028	1.A
3137B3-WH-7	FREDDIE MAC SERIES 4245 CLASS AS 0.781% 08/15/43		06/15/2024	Paydown		0	0	8,909	9,370	0	(9,370)	0	(9,370)	0	0	0	0	0	218	08/15/2043	1.A
3137B5-FW-8	FREDDIE MAC SERIES 4255 CLASS CS 0.881% 05/15/35		06/15/2024	Paydown		0	0	46,126	47,635	0	(47,635)	0	(47,635)	0	0	0	0	0	2,473	05/15/2035	1.A
3137B6-V3-2	FREDDIE MAC SERIES 4286 CLASS SN 0.781% 12/15/43		06/15/2024	Paydown		0	0	9,474	10,275	0	(10,275)	0	(10,275)	0	0	0	0	0	217	12/15/2043	1.A
3137B6-YQ-8	FREDDIE MAC SERIES 4287 CLASS GY 3.000% 12/15/43		06/01/2024	Paydown		61,076	61,076	57,630	58,251	0	2,825	0	2,825	0	61,076	0	0	0	757	12/15/2043	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
3137B7-MD-8	FREDDIE MAC SERIES 4297 CLASS VS 0.000% 07/15/39		06/15/2024	Paydown		38,170	38,170	35,846	36,423	0	1,748	0	1,748	0	38,170	0	0	0	0	07/15/2039	1.A
3137BB-2P-4	FREDDIE MAC SERIES 4338 CLASS ZX 4.250% 05/15/44		06/01/2024	Paydown		530,243	530,243	577,002	571,461	0	(41,218)	0	(41,218)	0	530,243	0	0	0	9,570	05/15/2044	1.A
3137BF-DA-6	FREDDIE MAC SERIES 4408 CLASS SA 0.000% 01/15/41		06/15/2024	Paydown		8,262	8,262	8,304	8,358	0	(96)	0	(96)	0	8,262	0	0	0	0	01/15/2041	1.A
3137BJ-5H-2	FREDDIE MAC SERIES 4476 CLASS IL 6.000% 05/15/37		06/01/2024	Paydown		0	0	52,658	48,077	0	(48,077)	0	(48,077)	0	0	0	0	0	5,900	05/15/2037	1.A
3137BJ-Q5-5	FREDDIE MAC SERIES 4485 CLASS SA 0.931% 06/15/45		06/15/2024	Paydown		0	0	17,848	19,210	0	(19,210)	0	(19,210)	0	0	0	0	0	464	06/15/2045	1.A
3137BP-NT-2	FREDDIE MAC SERIES 4580 CLASS SH 0.653% 05/15/46		06/15/2024	Paydown		0	0	35,715	36,970	0	(36,970)	0	(36,970)	0	0	0	0	0	1,359	05/15/2046	1.A
3137BR-S8-9	FREDDIE MAC SERIES 4612 CLASS KZ 2.500% 09/15/46		06/15/2024	Paydown		108,174	108,174	96,603	97,722	0	10,453	0	10,453	0	108,174	0	0	0	1,157	09/15/2046	1.A
3137F7-HE-8	FREDDIE MAC SERIES 5052 CLASS IO 3.500% 12/25/50		06/01/2024	Paydown		0	0	66,921	65,984	0	(65,984)	0	(65,984)	0	0	0	0	0	5,740	12/25/2050	1.A
3137F9-3U-3	FREDDIE MAC SERIES 5077 CLASS DI 3.500% 02/25/51		06/01/2024	Paydown		0	0	287,567	281,840	0	(281,840)	0	(281,840)	0	0	0	0	0	23,203	02/25/2051	1.A
3137FA-QF-8	FREDDIE MAC MULTIFAMILY SERIES KW03 CLASS X1 0.918% 06/25/27		06/01/2024	Paydown		0	0	8,311	4,928	0	(4,928)	0	(4,928)	0	0	0	0	0	950	06/25/2027	1.A
3137FB-AK-2	FREDDIE MAC MULTIFAMILY SERIES KIR3 CLASS X 0.192% 08/25/27		06/01/2024	Paydown		0	0	6,483	4,084	0	(4,084)	0	(4,084)	0	0	0	0	0	613	08/25/2027	1.A
3137FD-B8-4	FREDDIE MAC SERIES 4751 CLASS SB 1.031% 01/15/39		06/15/2024	Paydown		0	0	34,077	34,994	0	(34,994)	0	(34,994)	0	0	0	0	0	1,920	01/15/2039	1.A
3137FF-RC-3	FREDDIE MAC SERIES 5083 CLASS LI 3.500% 08/25/49		06/01/2024	Paydown		0	0	212,886	212,245	0	(212,245)	0	(212,245)	0	0	0	0	0	17,260	08/25/2049	1.A
3137FK-AV-8	FREDDIE MAC SERIES 4851 CLASS MS 0.653% 08/15/57		06/15/2024	Paydown		0	0	63,043	64,595	0	(64,595)	0	(64,595)	0	0	0	0	0	1,806	08/15/2057	1.A
3137FK-T5-5	FREDDIE MAC SERIES 4853 CLASS SG 0.652% 04/15/38		06/15/2024	Paydown		0	0	24,879	25,678	0	(25,678)	0	(25,678)	0	0	0	0	0	1,373	04/15/2038	1.A
3137FR-UV-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K106 CLASS X1 1.440% 01/25/30		05/23/2024	BANK OF AMERICA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2030	1.A
3137FR-UV-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K106 CLASS X1 1.440% 01/25/30		06/01/2024	Paydown		0	0	848	672	0	(672)	0	(672)	0	0	0	0	0	52	01/25/2030	1.A
3137FU-4W-1	FREDDIE MAC SERIES 4993 CLASS AI 144A 4.000% 07/25/40		06/01/2024	Paydown		0	0	58,509	55,930	0	(55,930)	0	(55,930)	0	0	0	0	0	6,951	07/25/2040	1.A
3137FX-UZ-9	FREDDIE MAC SERIES 5080 CLASS IK 4.000% 11/25/50		06/01/2024	Paydown		0	0	60,617	59,932	0	(59,932)	0	(59,932)	0	0	0	0	0	5,894	11/25/2050	1.A
3137GA-DJ-3	FREDDIE MAC SERIES 3721 CLASS SB 0.553% 09/15/40		06/15/2024	Paydown		0	0	17,496	17,936	0	(17,936)	0	(17,936)	0	0	0	0	0	699	09/15/2040	1.A
3137H0-H7-6	FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS XI 2.091% 01/25/31		06/01/2024	Paydown		0	0	30,386	23,474	0	(23,474)	0	(23,474)	0	0	0	0	0	2,000	01/25/2031	1.A
3137H0-JE-9	FREDDIE MAC SERIES 5116 CLASS BI 4.000% 01/25/50		06/01/2024	Paydown		0	0	146,584	145,907	0	(145,907)	0	(145,907)	0	0	0	0	0	12,349	01/25/2050	1.A
3137H1-AX-4	FREDDIE MAC SERIES 5122 CLASS IY 3.500% 07/25/51		06/01/2024	Paydown		0	0	74,806	72,578	0	(72,578)	0	(72,578)	0	0	0	0	0	6,443	07/25/2051	1.A
3137H1-FH-4	FREDDIE MAC SERIES 5127 CLASS MI 3.000% 07/25/51		06/01/2024	Paydown		0	0	47,504	47,701	0	(47,701)	0	(47,701)	0	0	0	0	0	3,786	07/25/2051	1.A
3137H4-MG-2	FREDDIE MAC SERIES 5174 CLASS NI 3.500% 12/25/51		06/01/2024	Paydown		0	0	204,346	208,355	0	(208,355)	0	(208,355)	0	0	0	0	0	16,731	12/25/2051	1.A
3137H6-SQ-9	FREDDIE MAC SERIES 5217 CLASS CI 6.000% 07/25/49		06/01/2024	Paydown		0	0	224,811	209,676	0	(209,676)	0	(209,676)	0	0	0	0	0	25,164	07/25/2049	1.A
3138AH-6L-5	FNMA POOL AI4474 5.000% 07/01/41		06/01/2024	Paydown		1,671	1,671	1,783	1,783	0	(112)	0	(112)	0	1,671	0	0	0	35	07/01/2041	1.A
3138AL-PG-6	FNMA POOL AI6722 4.500% 07/01/41		06/01/2024	Paydown		558	558	578	578	0	(20)	0	(20)	0	558	0	0	0	10	07/01/2041	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
3138EN-S8-3	FNMA POOL AL5942 5.000% 07/01/44		06/01/2024	Paydown		48,664	48,664	52,070	52,070	0	(3,406)	0	(3,406)	0	48,664	0	0	0	1,013	07/01/2044	1.A
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45		06/01/2024	Paydown		8,875	8,875	8,819	8,810	0	66	0	66	0	8,875	0	0	0	129	06/01/2045	1.A
3138WF-CS-3	FNMA POOL AS5480 4.500% 07/01/45		06/01/2024	Paydown		8,088	8,088	8,966	8,966	0	(878)	0	(878)	0	8,088	0	0	0	152	07/01/2045	1.A
313920-PQ-7	FANNIE MAE SERIES 2001-34 CLASS SB 3.253% 12/18/28		06/18/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	12/18/2028	1.A
31392B-2K-1	FANNIE MAE SERIES 2002-7 CLASS SB 3.151% 02/25/28		06/25/2024	Paydown		0	0	175	138	0	(138)	0	(138)	0	0	0	0	0	58	02/25/2028	1.A
31392B-6S-0	FANNIE MAE SERIES 2002-10 CLASS QT 4.191% 10/25/31		06/25/2024	Paydown		1,864	1,864	1,220	1,223	0	640	0	640	0	1,864	0	0	0	33	10/25/2031	1.A
31392B-GW-0	FANNIE MAE SERIES 2001-72 CLASS NZ 6.000% 12/25/31		06/01/2024	Paydown		2,575	2,575	3,020	2,967	0	(392)	0	(392)	0	2,575	0	0	0	64	12/25/2031	1.A
31392B-MM-5	FANNIE MAE SERIES 2001-79 CLASS BA 7.000% 03/25/45		06/01/2024	Paydown		17,581	17,581	17,615	17,611	0	(30)	0	(30)	0	17,581	0	0	0	520	03/25/2045	1.A
31392C-AX-2	FANNIE MAE SERIES 2002-14 CLASS IO 0.296% 01/25/42		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	296	01/25/2042	1.A
31392C-P9-9	FANNIE MAE SERIES 2002-34 CLASS S 2.601% 05/25/32		06/25/2024	Paydown		0	0	113	67	0	(67)	0	(67)	0	0	0	0	0	39	05/25/2032	1.A
31392C-RB-2	FANNIE MAE SERIES 2002-21 CLASS SD 2.651% 04/25/32		06/25/2024	Paydown		0	0	355	237	0	(237)	0	(237)	0	0	0	0	0	103	04/25/2032	1.A
31392E-D3-1	FANNIE MAE SERIES 2002-63 CLASS SN 2.551% 10/25/32		06/25/2024	Paydown		0	0	240	228	0	(228)	0	(228)	0	0	0	0	0	50	10/25/2032	1.A
31392E-GM-6	FANNIE MAE SERIES 2002-52 CLASS S 2.651% 09/25/32		06/25/2024	Paydown		0	0	222	158	0	(158)	0	(158)	0	0	0	0	0	92	09/25/2032	1.A
31392E-NB-2	FANNIE MAE SERIES 2002-58 CLASS SW 2.651% 09/25/32		06/25/2024	Paydown		0	0	83	42	0	(42)	0	(42)	0	0	0	0	0	69	09/25/2032	1.A
31392E-SQ-4	FANNIEMAE WHOLE LOAN SERIES 2002-W9 CLASS IO 0.914% 08/25/42		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	857	08/25/2042	1.A
31392E-TZ-3	FANNIE MAE SERIES 2002-59 CLASS CS 2.551% 09/25/32		06/25/2024	Paydown		0	0	305	295	0	(295)	0	(295)	0	0	0	0	0	63	09/25/2032	1.A
31392E-VX-5	FANNIE MAE SERIES 2002-60 CLASS X1 0.511% 02/25/44		06/01/2024	Paydown		0	0	391	276	0	(276)	0	(276)	0	0	0	0	0	273	02/25/2044	1.A
31392G-EF-8	FANNIE MAE SERIES 2002-90 CLASS ST 1.000% 08/25/32		06/25/2024	Paydown		0	0	176	151	0	(151)	0	(151)	0	0	0	0	0	28	08/25/2032	1.A
31392M-GR-7	FREDDIE MAC STRUCT PASS THROUG SERIES T-43 CLASS IO 0.250% 08/25/32		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	263	08/25/2032	1.A
31392M-U4-2	FREDDIE MAC SERIES 2463 CLASS Z 6.000% 06/15/32		06/01/2024	Paydown		6,307	6,307	6,569	6,544	0	(237)	0	(237)	0	6,307	0	0	0	157	06/15/2032	1.A
31392P-5R-2	FREDDIE MAC SERIES 2458 CLASS SE 2.553% 01/15/32		06/15/2024	Paydown		0	0	64	64	0	(64)	0	(64)	0	0	0	0	0	12	01/15/2032	1.A
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33		06/01/2024	Paydown		2,423	2,423	2,889	2,826	0	(403)	0	(403)	0	2,423	0	0	0	61	06/25/2033	1.A
31393D-NX-5	FANNIE MAE SERIES 2003-67 CLASS WA 6.740% 01/25/32		06/25/2024	Paydown		3,701	3,701	4,842	4,680	0	(979)	0	(979)	0	3,701	0	0	0	104	01/25/2032	1.A
31393E-5D-7	FANNIE MAE SERIES 2003-87 CLASS SL 3.651% 07/25/33		06/25/2024	Paydown		8,473	8,473	9,246	9,120	0	(647)	0	(647)	0	8,473	0	0	0	131	07/25/2033	1.A
31393E-KS-7	FANNIE MAE SERIES 2003-71 CLASS DS 0.217% 08/25/33		06/01/2024	Paydown		27,759	27,759	25,231	25,716	0	2,044	0	2,044	0	27,759	0	0	0	26	08/25/2033	1.A
31393L-ED-1	FREDDIE MAC SERIES 2577 CLASS SN 0.550% 02/15/33		06/15/2024	Paydown		0	0	106	103	0	(103)	0	(103)	0	0	0	0	0	21	02/15/2033	1.A
31393T-4S-2	FANNIE MAE SERIES 2003-116 CLASS S 3.201% 11/25/33		06/25/2024	Paydown		3,047	3,047	2,450	2,530	0	517	0	517	0	3,047	0	0	0	41	11/25/2033	1.A
31393U-CF-8	FANNIE MAE SERIES 2003-126 CLASS IB 0.050% 12/25/33		06/25/2024	Paydown		0	0	252	221	0	(221)	0	(221)	0	0	0	0	0	32	12/25/2033	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
31393Y-D6-9	FANNIE MAE SERIES 2004-47 CLASS UI 5.500% 06/25/34		06/01/2024	Paydown		0	0	87	82	0	(82)	0	(82)	0	0	0	0	0	32	06/25/2034	1.A
31393Y-EY-7	FANNIE MAE SERIES 2004-28 CLASS QM 1.701% 01/25/34		06/25/2024	Paydown		0	0	2,167	1,190	0	(1,190)	0	(1,190)	0	0	0	0	0	538	01/25/2034	1.A
31393Y-Q4-0	FANNIE MAE SERIES 2004-46 CLASS ST 1.150% 05/25/34		06/25/2024	Paydown		0	0	4,755	4,007	0	(4,007)	0	(4,007)	0	0	0	0	0	833	05/25/2034	1.A
31393Y-TH-8	FANNIE MAE SERIES 2004-43 CLASS S 3.483% 06/25/34		06/25/2024	Paydown		3,630	3,630	2,094	2,108	0	1,522	0	1,522	0	3,630	0	0	0	53	06/25/2034	1.A
31394A-E4-4	FANNIE MAE SERIES 2004-69 CLASS IP 5.000% 12/25/33		06/01/2024	Paydown		0	0	221	200	0	(200)	0	(200)	0	0	0	0	0	39	12/25/2033	1.A
31394A-J7-2	FANNIE MAE SERIES 2004-66 CLASS XA 5.000% 09/25/34		06/01/2024	Paydown		0	0	1,301	1,119	0	(1,119)	0	(1,119)	0	0	0	0	0	205	09/25/2034	1.A
31394A-NQ-5	FANNIE MAE SERIES 2004-63 CLASS TI 5.000% 08/25/34		06/01/2024	Paydown		0	0	828	751	0	(751)	0	(751)	0	0	0	0	0	165	08/25/2034	1.A
31394A-NR-3	FANNIE MAE SERIES 2004-63 CLASS BI 5.000% 08/25/34		06/01/2024	Paydown		0	0	1,062	922	0	(922)	0	(922)	0	0	0	0	0	174	08/25/2034	1.A
31394A-WT-9	FANNIE MAE SERIES 2004-60 CLASS SE 3.301% 08/25/24		04/25/2024	CONVERSION		0	4	4	4	0	0	0	0	0	4	0	(4)	(4)	0	08/25/2024	1.A
31394A-WT-9	FANNIE MAE SERIES 2004-60 CLASS SE 3.301% 08/25/24		04/25/2024	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	08/25/2024	1.A
31394A-ZQ-2	FANNIE MAE SERIES 2004-71 CLASS TI 5.000% 04/25/34		06/01/2024	Paydown		0	0	854	764	0	(764)	0	(764)	0	0	0	0	0	157	04/25/2034	1.A
31394A-ZS-8	FANNIE MAE SERIES 2004-71 CLASS UI 5.000% 02/25/34		06/01/2024	Paydown		0	0	1,110	987	0	(987)	0	(987)	0	0	0	0	0	194	02/25/2034	1.A
31394B-QX-5	FANNIE MAE SERIES 2004-92 CLASS SD 2.641% 05/25/34		06/25/2024	Paydown		68,767	68,767	60,873	65,856	0	2,912	0	2,912	0	68,767	0	0	0	799	05/25/2034	1.A
31394C-5T-5	FANNIE MAE SERIES 2005-30 CLASS SP 2.301% 11/25/33		06/25/2024	Paydown		8,568	8,568	5,308	5,704	0	2,864	0	2,864	0	8,568	0	0	0	83	11/25/2033	1.A
31394C-JG-8	FANNIE MAE SERIES 2005-19 CLASS SA 1.295% 03/25/35		06/25/2024	Paydown		0	0	2,528	2,323	0	(2,323)	0	(2,323)	0	0	0	0	0	196	03/25/2035	1.A
31394D-FH-8	FANNIE MAE SERIES 2005-29 CLASS SD 1.301% 04/25/35		06/25/2024	Paydown		0	0	565	604	0	(604)	0	(604)	0	0	0	0	0	63	04/25/2035	1.A
31394D-P8-7	FANNIE MAE SERIES 2005-45 CLASS PT 8.000% 10/25/34		06/25/2024	Paydown		8,158	8,158	8,533	8,243	0	(85)	0	(85)	0	8,158	0	0	0	267	10/25/2034	1.A
31394E-ST-6	FANNIE MAE SERIES 2005-59 CLASS UA 0.000% 07/25/35		06/25/2024	Paydown		14,626	14,626	13,222	13,442	0	1,184	0	1,184	0	14,626	0	0	0	0	07/25/2035	1.A
31394F-4L-6	FANNIE MAE SERIES 2005-93 CLASS SH 1.792% 10/25/35		06/25/2024	Paydown		1,641	1,641	624	701	0	940	0	940	0	1,641	0	0	0	12	10/25/2035	1.A
31394F-DT-9	FANNIE MAE SERIES 2005-74 CLASS DM 4.402% 07/25/35		06/25/2024	Paydown		39,085	39,085	45,124	42,938	0	(3,853)	0	(3,853)	0	39,085	0	0	0	722	07/25/2035	1.A
31394F-DV-4	FANNIE MAE SERIES 2005-74 CLASS DI 0.551% 07/25/35		06/25/2024	Paydown		0	0	179	180	0	(180)	0	(180)	0	0	0	0	0	9	07/25/2035	1.A
31394F-WB-7	FANNIE MAE SERIES 2005-90 CLASS AS 1.251% 10/25/35		06/25/2024	Paydown		0	0	4,712	4,846	0	(4,846)	0	(4,846)	0	0	0	0	0	275	10/25/2035	1.A
31394K-KV-5	FREDDIE MAC SERIES 2682 CLASS SB 4.069% 10/15/33		06/15/2024	Paydown		3,023	3,023	1,683	1,701	0	1,321	0	1,321	0	3,023	0	0	0	56	10/15/2033	1.A
31394U-HT-2	FANNIE MAE SERIES 2005-102 CLASS DS 4.814% 11/25/35		06/25/2024	Paydown		250	250	0	0	0	250	0	250	0	250	0	0	0	5	11/25/2035	1.A
31394U-QF-2	FANNIE MAE SERIES 2005-100 CLASS S 1.251% 11/25/35		06/25/2024	Paydown		0	0	7,603	7,566	0	(7,566)	0	(7,566)	0	0	0	0	0	723	11/25/2035	1.A
31394V-EU-0	FANNIE MAE SERIES 2005-122 CLASS SV 4.027% 11/25/35		06/25/2024	Paydown		12,005	12,005	11,850	11,892	0	112	0	112	0	12,005	0	0	0	202	11/25/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31394V-EV-8	FANNIE MAE SERIES 2005-122 CLASS SW 1.151% 11/25/35		06/25/2024	Paydown		0	0	178	191	0	(166)	25	(191)	0	0	0	0	0	64	11/25/2035	1.A
31394V-JJ-0	FANNIE MAE SERIES 2005-114 CLASS SP 4.594% 01/25/36		06/25/2024	Paydown		3,713	3,713	3,065	3,122	0	592	0	592	0	3,713	0	0	0	76	01/25/2036	1.A
31394V-KK-5	FANNIE MAE SERIES 2005-120 CLASS IL 1.031% 01/25/36		06/25/2024	Paydown		0	0	146	135	0	(135)	0	(135)	0	0	0	0	0	25	01/25/2036	1.A
31394V-V5-6	FANNIE MAE SERIES 2006-8 CLASS HK 0.000% 03/25/36		06/01/2024	Paydown		13,548	13,548	12,511	12,609	0	939	0	939	0	13,548	0	0	0	0	03/25/2036	1.A
31394V-Z6-0	FANNIE MAE SERIES 2006-8 CLASS NS 1.179% 03/25/36		06/25/2024	Paydown		0	0	844	715	0	(715)	0	(715)	0	0	0	0	0	244	03/25/2036	1.A
31394X-DP-8	FREDDIE MAC SERIES 2781 CLASS SA 3.406% 04/15/34		06/15/2024	Paydown		17,052	17,052	15,562	15,558	0	1,494	0	1,494	0	17,052	0	0	0	229	04/15/2034	1.A
31394Y-QJ-6	FREDDIE MAC SERIES 2802 CLASS SL 3.846% 04/15/32		06/15/2024	Paydown		8,893	8,893	6,504	6,638	0	2,255	0	2,255	0	8,893	0	0	0	132	04/15/2032	1.A
31394Y-VB-7	FREDDIE MAC SERIES 2795 CLASS ST 1.750% 12/15/32		06/15/2024	Paydown		0	0	1,514	1,353	0	(1,353)	0	(1,353)	0	0	0	0	0	214	12/15/2032	1.A
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34		06/01/2024	Paydown		4,389	4,389	4,714	4,684	0	(294)	0	(294)	0	4,389	0	0	0	101	06/15/2034	1.A
31395B-TT-0	FANNIE MAE SERIES 2006-15 CLASS SP 1.251% 03/25/36		06/25/2024	Paydown		0	0	8,535	8,888	0	(8,888)	0	(8,888)	0	0	0	0	0	505	03/25/2036	1.A
31395B-VW-0	FANNIE MAE SERIES 2006-15 CLASS SB 4.814% 03/25/36		06/25/2024	Paydown		1,006	1,006	0	0	0	1,006	0	1,006	0	1,006	0	0	0	20	03/25/2036	1.A
31395C-SQ-5	FREDDIE MAC SERIES 2828 CLASS GF 8.500% 06/15/34		06/15/2024	Paydown		1,841	1,841	2,001	1,985	0	(144)	0	(144)	0	1,841	0	0	0	65	06/15/2034	1.A
31395C-Y5-4	FREDDIE MAC SERIES 2827 CLASS SH 3.043% 02/15/33		06/15/2024	Paydown		4,397	4,397	3,096	3,107	0	1,291	0	1,291	0	4,397	0	0	0	45	02/15/2033	1.A
31395D-AP-4	FANNIE MAE SERIES 2006-31 CLASS SX 1.251% 05/25/36		06/25/2024	Paydown		0	0	8,996	9,161	0	(9,161)	0	(9,161)	0	0	0	0	0	679	05/25/2036	1.A
31395D-PQ-6	FANNIE MAE SERIES 2006-36 CLASS SA 7.752% 05/25/36		06/25/2024	Paydown		729	729	0	0	0	729	0	729	0	729	0	0	0	24	05/25/2036	1.A
31395D-S4-2	FANNIE MAE SERIES 2006-512 CLASS SP 1.201% 03/25/36		06/25/2024	Paydown		0	0	1,187	1,294	0	(1,220)	74	(1,294)	0	0	0	0	0	188	03/25/2036	1.A
31395D-UE-7	FANNIE MAE SERIES 2006-50 CLASS IJ 1.151% 06/25/36		06/25/2024	Paydown		0	0	2,565	2,777	0	(2,777)	0	(2,777)	0	0	0	0	0	161	06/25/2036	1.A
31395D-UU-1	FANNIE MAE SERIES 2006-50 CLASS KS 4.219% 06/25/36		06/25/2024	Paydown		1,993	1,993	1,258	1,230	0	763	0	763	0	1,993	0	0	0	36	06/25/2036	1.A
31395K-V9-1	FREDDIE MAC SERIES 2906 CLASS SN 4.682% 12/15/34		06/15/2024	Paydown		30,581	30,581	18,852	19,011	0	11,570	0	11,570	0	30,581	0	0	0	639	12/15/2034	1.A
31395M-CV-9	FREDDIE MAC SERIES 2934 CLASS EJ 5.000% 09/15/34		06/01/2024	Paydown		10,834	10,834	11,889	11,778	0	(944)	0	(944)	0	10,834	0	0	0	226	09/15/2034	1.A
31395M-U3-1	FREDDIE MAC SERIES 2922 CLASS IA 6.000% 02/15/35		06/01/2024	Paydown		0	0	747	822	0	(822)	0	(822)	0	0	0	0	0	123	02/15/2035	1.A
31395N-6U-6	FANNIE MAE SERIES 2006-62 CLASS ST 7.000% 04/25/36		06/25/2024	Paydown		8,024	8,024	9,115	8,991	0	(967)	0	(967)	0	8,024	0	0	0	251	04/25/2036	1.A
31395N-AP-2	FANNIE MAE SERIES 2006-44 CLASS PO 0.000% 06/25/36		06/01/2024	Paydown		1,409	1,409	287	319	0	1,090	0	1,090	0	1,409	0	0	0	0	06/25/2036	1.A
31395N-BF-3	FANNIE MAE SERIES 2006-44 CLASS IS 1.151% 06/25/36		06/25/2024	Paydown		0	0	647	398	0	(398)	0	(398)	0	0	0	0	0	213	06/25/2036	1.A
31395N-XW-2	FANNIE MAE SERIES 2006-56 CLASS OG 0.000% 07/25/36		06/25/2024	Paydown		12,957	12,957	11,445	11,600	0	1,357	0	1,357	0	12,957	0	0	0	0	07/25/2036	1.A
31395N-XY-8	FANNIE MAE SERIES 2006-56 CLASS SG 1.301% 07/25/36		06/25/2024	Paydown		0	0	7,561	7,693	0	(7,693)	0	(7,693)	0	0	0	0	0	570	07/25/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31395Q-CP-3	FANNIEMAE STRIP SERIES 410 CLASS C 3.000% 04/25/27		06/01/2024	Paydown		0	0	15,503	9,187	0	(9,187)	0	(9,187)	0	0	0	0	0	4,005	04/25/2027	1.A
31395U-F6-3	FREDDIE MAC SERIES 2980 CLASS SL 1.481% 11/15/34		06/17/2024	Paydown		0	0	15,729	14,995	0	(15,579)	0	(15,579)	0	0	0	0	0	1,257	11/15/2034	1.A
31395U-NF-4	FREDDIE MAC SERIES 2979 CLASS SJ 5.248% 05/15/35		06/15/2024	Paydown		5,420	5,420	3,094	2,666	0	2,754	0	2,754	0	5,420	0	0	0	109	05/15/2035	1.A
31395W-A3-1	FREDDIE MAC SERIES 3001 CLASS HP 0.782% 05/15/35		06/15/2024	Paydown		11,700	11,700	11,791	12,192	0	(491)	0	(491)	0	11,700	0	0	0	11	05/15/2035	1.A
31395W-TB-3	FREDDIE MAC SERIES 3006 CLASS YS 4.335% 07/15/35		06/15/2024	Paydown		9,433	9,433	8,859	8,822	0	611	0	611	0	9,433	0	0	0	169	07/15/2035	1.A
31396C-XS-4	FREDDIE MAC SERIES 3049 CLASS PS 3.406% 10/15/35		06/15/2024	Paydown		3,126	3,126	3,026	3,041	0	85	0	85	0	3,126	0	0	0	39	10/15/2035	1.A
31396F-NH-2	FREDDIE MAC SERIES 3074 CLASS OA 0.000% 11/15/35		06/01/2024	Paydown		8,406	8,406	6,445	6,662	0	1,744	0	1,744	0	8,406	0	0	0	0	11/15/2035	1.A
31396F-TX-1	FREDDIE MAC SERIES 3092 CLASS MS 5.110% 12/15/35		06/15/2024	Paydown		6,732	6,732	3,910	3,952	0	2,779	0	2,779	0	6,732	0	0	0	132	12/15/2035	1.A
31396G-CR-0	FREDDIE MAC SERIES 3084 CLASS BH 5.500% 12/15/35		06/01/2024	Paydown		10,044	10,044	11,284	11,278	0	(1,235)	0	(1,235)	0	10,044	0	0	0	230	12/15/2035	1.A
31396H-5C-9	FREDDIE MAC SERIES 3102 CLASS AS 5.115% 11/15/35		06/15/2024	Paydown		14,858	14,858	15,216	15,295	0	(437)	0	(437)	0	14,858	0	0	0	287	11/15/2035	1.A
31396H-H5-1	FREDDIE MAC SERIES 3114 CLASS IP 1.153% 02/15/36		06/15/2024	Paydown		0	0	304	219	0	(219)	0	(219)	0	0	0	0	0	77	02/15/2036	1.A
31396J-LJ-2	FREDDIE MAC SERIES 3122 CLASS PT 1.070% 03/15/36		06/15/2024	Paydown		0	0	1,302	1,177	0	(1,177)	0	(1,177)	0	0	0	0	0	243	03/15/2036	1.A
31396J-XL-4	FREDDIE MAC SERIES 3146 CLASS SA 1.431% 04/15/36		06/15/2024	Paydown		0	0	4,200	4,186	0	(4,186)	0	(4,186)	0	0	0	0	0	260	04/15/2036	1.A
31396K-4U-3	FANNIE MAE SERIES 2006-95 CLASS ST 1.151% 10/25/36		06/25/2024	Paydown		0	0	1,987	1,990	0	(1,990)	0	(1,990)	0	0	0	0	0	120	10/25/2036	1.A
31396K-JY-9	FANNIE MAE SERIES 2006-72 CLASS TN 1.751% 08/25/36		06/25/2024	Paydown		0	0	2,864	3,008	0	(3,008)	0	(3,008)	0	0	0	0	0	196	08/25/2036	1.A
31396K-N2-4	FANNIE MAE SERIES 2006-81 CLASS QS 1.701% 09/25/36		06/25/2024	Paydown		0	0	9,165	9,116	0	(9,116)	0	(9,116)	0	0	0	0	0	1,270	09/25/2036	1.A
31396L-3N-8	FANNIE MAE SERIES 2006-114 CLASS SE 0.931% 12/25/36		06/25/2024	Paydown		0	0	552	628	0	(628)	0	(628)	0	0	0	0	0	61	12/25/2036	1.A
31396L-AQ-3	FANNIE MAE SERIES 2006-99 CLASS AS 1.131% 10/25/36		06/25/2024	Paydown		0	0	10,028	10,450	0	(10,450)	0	(10,450)	0	0	0	0	0	609	10/25/2036	1.A
31396L-HY-9	FANNIE MAE SERIES 2006-101 CLASS SA 1.131% 10/25/36		06/25/2024	Paydown		0	0	3,787	3,874	0	(3,874)	0	(3,874)	0	0	0	0	0	231	10/25/2036	1.A
31396L-T3-4	FANNIE MAE SERIES 2006-115 CLASS IE 1.191% 12/25/36		06/25/2024	Paydown		0	0	1,761	1,768	0	(1,768)	0	(1,768)	0	0	0	0	0	155	12/25/2036	1.A
31396L-XH-8	FANNIE MAE SEREIS 2006-110 CLASS CX 1.221% 11/25/36		06/25/2024	Paydown		0	0	2,610	2,507	0	(2,507)	0	(2,507)	0	0	0	0	0	136	11/25/2036	1.A
31396N-7L-4	FREDDIE MAC SERIES 3138 CLASS SC 1.481% 04/15/36		06/15/2024	Paydown		0	0	911	701	0	(701)	0	(701)	0	0	0	0	0	182	04/15/2036	1.A
31396N-EP-7	FREDDIE MAC SERIES 3140 CLASS XO 0.000% 03/15/36		06/01/2024	Paydown		6,754	6,754	5,838	5,933	0	821	0	821	0	6,754	0	0	0	0	03/15/2036	1.A
31396P-2W-0	FANNIE MAE SERIES 2007-21 CLASS SA 0.951% 03/25/37		06/25/2024	Paydown		0	0	73	60	0	(60)	0	(60)	0	0	0	0	0	3	03/25/2037	1.A
31396P-3X-7	FANNIE MAE SERIES 2007-21 CLASS MO 0.000% 03/25/37		06/25/2024	Paydown		727	727	578	593	0	134	0	134	0	727	0	0	0	0	03/25/2037	1.A
31396P-5X-5	FANNIE MAE SERIES 2007-18 CLASS SB 1.301% 03/25/37		06/25/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	86	03/25/2037	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
31396Q-RH-4	FANNIE MAE SERIES 2009-59 CLASS HB 5.000% 08/25/39		06/01/2024	Paydown		3,770	3,770	4,146	4,102	0	(331)	0	(331)	0	3,770	0	0	0	79	08/25/2039	1.A
31396R-DF-1	FREDDIE MAC SERIES 3150 CLASS SA 1.431% 05/15/36		06/15/2024	Paydown		0	0	636	463	0	(463)	0	(463)	0	0	0	0	0	156	05/15/2036	1.A
31396R-J9-9	FREDDIE MAC SERIES 3149 CLASS SM 1.431% 05/15/36		06/15/2024	Paydown		0	0	9,460	9,635	0	(9,635)	0	(9,635)	0	0	0	0	0	640	05/15/2036	1.A
31396R-L2-1	FREDDIE MAC SERIES 3153 CLASS JS 6.549% 05/15/36		06/15/2024	Paydown		5,304	5,304	6,420	6,261	0	(958)	0	(958)	0	5,304	0	0	0	132	05/15/2036	1.A
31396U-WG-1	FREDDIE MAC SERIES 3184 CLASS CD 0.000% 11/15/35		06/01/2024	Paydown		5,949	5,949	4,327	4,576	0	1,373	0	1,373	0	5,949	0	0	0	0	11/15/2035	1.A
31396V-A5-7	FANNIE MAE WHOLE LOAN SERIES 2007-46 CLASS SD 1.001% 05/25/37		06/25/2024	Paydown		0	0	655	613	0	(613)	0	(613)	0	0	0	0	0	49	05/25/2037	1.A
31396V-GU-6	FANNIE MAE SERIES 2007-30 CLASS LI 0.991% 04/25/37		06/25/2024	Paydown		0	0	36,830	37,537	0	(37,537)	0	(37,537)	0	0	0	0	0	2,063	04/25/2037	1.A
31396V-LW-6	FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS FD 7.411% 01/25/36		06/25/2024	Paydown		67,623	67,623	68,749	68,928	0	(1,305)	0	(1,305)	0	67,623	0	0	0	2,041	01/25/2036	1.A
31396V-RN-0	FANNIE MAE SERIES 2007-36 CLASS SI 2.301% 12/25/32		06/25/2024	Paydown		0	0	5,621	5,403	0	(5,403)	0	(5,403)	0	0	0	0	0	840	12/25/2032	1.A
31396W-JS-6	FANNIE MAE SERIES 2007-57 CLASS MO 0.000% 06/25/36		06/01/2024	Paydown		40,537	40,537	35,734	36,166	0	4,371	0	4,371	0	40,537	0	0	0	0	06/25/2036	1.A
31396W-PG-5	FANNIE MAE SERIES 2007-67 CLASS SJ 0.180% 07/25/37		06/25/2024	Paydown		0	0	3	3	0	(3)	0	(3)	0	0	0	0	0	0	07/25/2037	1.A
31396W-ZA-7	FANNIE MAE SERIES 2007-66 CLASS SD 6.784% 07/25/37		06/25/2024	Paydown		453	453	432	0	0	453	0	453	0	453	0	0	0	12	07/25/2037	1.A
31396X-JM-7	FANNIE MAE SERIES 2007-84 CLASS S 6.999% 08/25/37		06/25/2024	Paydown		669	669	423	431	0	238	0	238	0	669	0	0	0	20	08/25/2037	1.A
31396X-NM-2	FANNIE MAE SERIES 2007-92 CLASS KS 1.051% 09/25/37		06/25/2024	Paydown		0	0	3,015	3,066	0	(3,066)	0	(3,066)	0	0	0	0	0	172	09/25/2037	1.A
31396Y-C4-2	FANNIE MAE SERIES 2008-15 CLASS SX 2.371% 03/25/38		06/25/2024	Paydown		12,649	12,649	11,891	12,008	0	640	0	640	0	12,649	0	0	0	109	03/25/2038	1.A
31396Y-FA-5	FANNIE MAE SERIES 2008-2 CLASS SA 0.821% 02/25/38		06/25/2024	Paydown		0	0	10,426	10,702	0	(10,702)	0	(10,702)	0	0	0	0	0	525	02/25/2038	1.A
31396Y-TY-8	FANNIE MAE SERIES 2008-20 CLASS SP 1.877% 03/25/38		06/25/2024	Paydown		2,976	2,976	1,683	1,548	0	1,428	0	1,428	0	2,976	0	0	0	23	03/25/2038	1.A
31396Y-UW-0	FANNIE MAE SERIES 2008-11 CLASS SA 0.851% 03/25/38		06/25/2024	Paydown		0	0	3,468	3,531	0	(3,531)	0	(3,531)	0	0	0	0	0	199	03/25/2038	1.A
31396Y-WV-0	FANNIE MAE SERIES 2008-18 CLASS SC 0.401% 03/25/38		06/25/2024	Paydown		0	0	854	878	0	(878)	0	(878)	0	0	0	0	0	26	03/25/2038	1.A
31397A-ZX-4	FREDDIE MAC SERIES 3213 CLASS LS 2.333% 09/15/36		06/15/2024	Paydown		0	0	968	929	0	(929)	0	(929)	0	0	0	0	0	108	09/15/2036	1.A
31397B-AA-9	FREDDIE MAC SERIES 3211 CLASS SO 0.000% 09/15/36		06/15/2024	Paydown		3,822	3,822	3,239	3,294	0	528	0	528	0	3,822	0	0	0	0	09/15/2036	1.A
31397B-GX-3	FREDDIE MAC SERIES 3219 CLASS SA 1.431% 09/15/36		06/15/2024	Paydown		0	0	1,828	1,823	0	(1,823)	0	(1,823)	0	0	0	0	0	129	09/15/2036	1.A
31397B-HF-1	FREDDIE MAC SERIES 3218 CLASS AS 1.361% 09/15/36		06/15/2024	Paydown		0	0	1,528	1,453	0	(1,453)	0	(1,453)	0	0	0	0	0	153	09/15/2036	1.A
31397B-K2-6	FREDDIE MAC SERIES 3218 CLASS SN 7.116% 01/15/32		06/15/2024	Paydown		14,190	14,190	14,832	14,445	0	(255)	0	(255)	0	14,190	0	0	0	373	01/15/2032	1.A
31397B-W7-2	FREDDIE MAC SERIES 3231 CLASS SE 5.182% 10/15/36		06/15/2024	Paydown		3,327	3,327	1,263	998	0	2,329	0	2,329	0	3,327	0	0	0	64	10/15/2036	1.A
31397C-3J-6	FREDDIE MAC SERIES 3228 CLASS OE 0.000% 05/15/36		06/15/2024	Paydown		9,814	9,814	6,420	6,728	0	3,086	0	3,086	0	9,814	0	0	0	0	05/15/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31397C-GH-6	FREDDIE MAC SERIES 3240 CLASS S 1.172% 11/15/36		06/15/2024	Paydown		0	0	18,002	18,814	0	(18,814)	0	(18,814)	0	0	0	0	0	1,126	11/15/2036	1.A
31397C-ME-6	FREDDIE MAC SERIES 3235 CLASS SA 0.731% 11/15/36		06/15/2024	Paydown		0	0	5,300	5,567	0	(5,567)	0	(5,567)	0	0	0	0	0	152	11/15/2036	1.A
31397E-AG-0	FREDDIE MAC SERIES 3255 CLASS SA 1.272% 12/15/36		06/15/2024	Paydown		0	0	10,055	9,991	0	(9,991)	0	(9,991)	0	0	0	0	0	617	12/15/2036	1.A
31397G-7A-2	FREDDIE MAC SERIES 3287 CLASS SE 1.481% 03/15/37		06/15/2024	Paydown		0	0	2,084	2,186	0	(2,186)	0	(2,186)	0	0	0	0	0	98	03/15/2037	1.A
31397H-DE-5	FREDDIE MAC SERIES 3318 CLASS ES 0.633% 05/15/37		06/15/2024	Paydown		0	0	25	35	0	(35)	0	(35)	0	0	0	0	0	2	05/15/2037	1.A
31397H-DT-2	FREDDIE MAC SERIES 3318 CLASS HS 1.293% 05/15/37		06/15/2024	Paydown		0	0	325	306	0	(306)	0	(306)	0	0	0	0	0	17	05/15/2037	1.A
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37		06/01/2024	Paydown		5,002	5,002	5,452	5,400	0	(399)	0	(399)	0	5,002	0	0	0	113	07/15/2037	1.A
31397L-X3-8	FANNIE MAE SERIES 2008-62 CLASS FB 6.399% 07/25/38		06/25/2024	Paydown		1,763	1,763	1,837	1,823	0	(61)	0	(61)	0	1,763	0	0	0	52	07/25/2038	1.A
31397M-XL-6	FANNIE MAE SERIES 2008-88 CLASS FA 6.669% 10/25/38		06/25/2024	Paydown		494	494	519	517	0	(23)	0	(23)	0	494	0	0	0	14	10/25/2038	1.A
31397N-7G-4	FANNIE MAE SERIES 2009-56 CLASS AI 0.451% 07/25/49		06/25/2024	Paydown		0	0	32	40	0	(40)	0	(40)	0	0	0	0	0	2	07/25/2049	1.A
31397N-FK-6	FANNIE MAE SERIES 2009-17 CLASS YS 0.201% 03/25/39		06/25/2024	Paydown		0	0	103	107	0	(107)	0	(107)	0	0	0	0	0	2	03/25/2039	1.A
31397N-FS-9	FANNIE MAE SERIES 2009-17 CLASS QI 5.500% 03/25/39		06/01/2024	Paydown		0	0	6,517	6,124	0	(6,124)	0	(6,124)	0	0	0	0	0	1,078	03/25/2039	1.A
31397N-MG-7	FANNIE MAE SERIES 2009-11 CLASS PO 0.000% 08/25/38		06/01/2024	Paydown		4,814	4,814	2,794	2,982	0	1,832	0	1,832	0	4,814	0	0	0	0	08/25/2038	1.A
31397P-MB-3	FREDDIE MAC SERIES 3397 CLASS SQ 0.523% 12/15/37		06/15/2024	Paydown		0	0	3,200	3,368	0	(3,368)	0	(3,368)	0	0	0	0	0	122	12/15/2037	1.A
31397P-U7-3	FREDDIE MAC SERIES 3408 CLASS BI 0.813% 01/15/38		06/15/2024	Paydown		0	0	2,000	2,011	0	(2,011)	0	(2,011)	0	0	0	0	0	96	01/15/2038	1.A
31397Q-CE-6	FANNIE MAE SERIES 2010-150 CLASS MS 1.081% 01/25/41		06/25/2024	Paydown		0	0	15,573	15,918	0	(15,918)	0	(15,918)	0	0	0	0	0	877	01/25/2041	1.A
31397Q-WH-7	FANNIE MAE SERIES 2011-15 CLASS SA 1.610% 03/25/41		06/25/2024	Paydown		0	0	30,797	31,260	0	(31,260)	0	(31,260)	0	0	0	0	0	2,128	03/25/2041	1.A
31397R-5W-2	FREDDIE MAC SERIES 3419 CLASS SA 0.983% 02/15/38		06/15/2024	Paydown		0	0	6,499	6,607	0	(6,607)	0	(6,607)	0	0	0	0	0	364	02/15/2038	1.A
31397R-LC-8	FREDDIE MAC SERIES 3417 CLASS YS 2.354% 02/15/38		06/15/2024	Paydown		16,876	16,876	18,993	18,935	0	(2,059)	0	(2,059)	0	16,876	0	0	0	184	02/15/2038	1.A
31397T-7F-3	FREDDIE MAC SERIES 3443 CLASS SE 0.283% 03/15/37		06/15/2024	Paydown		0	0	10,124	10,480	0	(10,480)	0	(10,480)	0	0	0	0	0	225	03/15/2037	1.A
31397T-HJ-4	FREDDIE MAC SERIES 3449 CLASS MT 5.447% 07/15/34		06/15/2024	Paydown		2,658	2,658	2,581	2,557	0	101	0	101	0	2,658	0	0	0	60	07/15/2034	1.A
31397U-M7-1	FANNIE MAE SERIES 2011-57 CLASS SE 0.601% 07/25/41		06/25/2024	Paydown		0	0	2,190	2,160	0	(2,160)	0	(2,160)	0	0	0	0	0	125	07/25/2041	1.A
31397U-SN-0	FANNIE MAE SERIES 2011-63 CLASS DS 0.471% 07/25/41		06/25/2024	Paydown		0	0	637	824	0	(824)	0	(824)	0	0	0	0	0	17	07/25/2041	1.A
31397W-4B-8	FREDDIE MAC SERIES 3460 CLASS AY 5.000% 06/15/38		06/01/2024	Paydown		36,520	36,520	38,437	38,308	0	(1,788)	0	(1,788)	0	36,520	0	0	0	791	06/15/2038	1.A
31397W-ZL-2	FREDDIE MAC SERIES 3485 CLASS SQ 1.103% 07/15/36		06/15/2024	Paydown		0	0	3,671	3,873	0	(3,873)	0	(3,873)	0	0	0	0	0	212	07/15/2036	1.A
31397Y-6W-6	FREDDIE MAC SERIES 3480 CLASS BE 5.500% 08/15/38		06/01/2024	Paydown		8,788	8,788	9,529	9,446	0	(658)	0	(658)	0	8,788	0	0	0	182	08/15/2038	1.A

SCHEDULE D - PART 4

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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
31397Y-SN-2	FREDDIE MAC SERIES 3501 CLASS SC 0.403% 01/15/39		06/15/2024	Paydown		0	0	304	309	0	(309)	0	(309)	0	0	0	0	0	15	01/15/2039	1.A
31398E-K2-9	FREDDIE MAC SERIES 3556 CLASS FA 6.357% 07/15/37		06/15/2024	Paydown		5,826	5,826	6,056	6,050	0	(223)	0	(223)	0	5,826	0	0	0	154	07/15/2037	1.A
31398F-LK-5	FANNIE MAE SERIES 2009-78 CLASS KI 6.000% 10/25/39		06/01/2024	Paydown		0	0	5,221	5,076	0	(5,076)	0	(5,076)	0	0	0	0	0	565	10/25/2039	1.A
31398F-R5-2	FANNIE MAE SERIES 2009-87 CLASS YS 0.701% 11/25/39		06/25/2024	Paydown		0	0	2,175	2,273	0	(2,273)	0	(2,273)	0	0	0	0	0	101	11/25/2039	1.A
31398F-V7-3	FANNIE MAE SERIES 2009-94 CLASS FX 5.791% 02/25/38		06/25/2024	Paydown		2,136	2,136	1,835	1,811	0	324	0	324	0	2,136	0	0	0	52	02/25/2038	1.A
31398G-G6-0	FANNIE MAE SERIES 2010-5 CLASS OA 0.000% 02/25/40		06/01/2024	Paydown		43,856	43,856	28,517	29,077	0	14,779	0	14,779	0	43,856	0	0	0	0	02/25/2040	1.A
31398J-VY-6	FREDDIE MAC SERIES 3578 CLASS CO 0.000% 05/15/38		06/01/2024	Paydown		5,355	5,355	5,007	4,894	0	461	0	461	0	5,355	0	0	0	0	05/15/2038	1.A
31398J-W3-3	FREDDIE MAC SERIES 3578 CLASS DO 0.000% 04/15/36		06/01/2024	Paydown		11,792	11,792	8,146	8,386	0	3,406	0	3,406	0	11,792	0	0	0	0	04/15/2036	1.A
31398J-W7-4	FREDDIE MAC SERIES 3578 CLASS GO 0.000% 07/15/38		06/01/2024	Paydown		5,495	5,495	4,446	4,506	0	988	0	988	0	5,495	0	0	0	0	07/15/2038	1.A
31398J-YB-3	FREDDIE MAC SERIES 3571 CLASS FE 6.397% 08/15/35		06/15/2024	Paydown		3,017	3,017	3,164	3,154	0	(137)	0	(137)	0	3,017	0	0	0	80	08/15/2035	1.A
31398L-GQ-5	FREDDIE MAC SERIES 3616 CLASS B 5.000% 12/15/39		06/01/2024	Paydown		1,999	1,999	2,095	2,117	0	(118)	0	(118)	0	1,999	0	0	0	40	12/15/2039	1.A
31398L-NY-0	FREDDIE MAC SERIES 3606 CLASS CS 0.903% 12/15/39		06/15/2024	Paydown		0	0	25,743	26,151	0	(26,151)	0	(26,151)	0	0	0	0	0	1,182	12/15/2039	1.A
31398M-DH-6	FANNIE MAE SERIES 2010-26 CLASS PO 0.000% 11/25/36		06/01/2024	Paydown		4,588	4,588	3,550	3,582	0	1,006	0	1,006	0	4,588	0	0	0	0	11/25/2036	1.A
31398N-EY-6	FANNIE MAE SERIES 2010-95 CLASS SB 1.151% 09/25/40		06/25/2024	Paydown		0	0	2,292	2,391	0	(2,391)	0	(2,391)	0	0	0	0	0	215	09/25/2040	1.A
31398N-JX-3	FANNIE MAE SERIES 2010-100 CLASS QS 1.201% 09/25/40		06/25/2024	Paydown		0	0	8,122	8,418	0	(8,418)	0	(8,418)	0	0	0	0	0	554	09/25/2040	1.A
31398N-KB-9	FANNIE MAE SERIES 2010-100 CLASS CS 1.201% 09/25/40		06/25/2024	Paydown		0	0	12,850	13,081	0	(13,081)	0	(13,081)	0	0	0	0	0	1,059	09/25/2040	1.A
31398N-L2-8	FANNIE MAE SERIES 2010-110 CLASS SB 0.551% 10/25/40		06/25/2024	Paydown		0	0	2,538	2,613	0	(2,613)	0	(2,613)	0	0	0	0	0	84	10/25/2040	1.A
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40		06/01/2024	Paydown		3,173	3,173	3,457	3,373	0	(201)	0	(201)	0	3,173	0	0	0	72	05/25/2040	1.A
31398R-HM-0	FANNIE MAE SERIES 2010-67 CLASS SC 0.351% 06/25/40		06/25/2024	Paydown		0	0	2,608	2,723	0	(2,723)	0	(2,723)	0	0	0	0	0	88	06/25/2040	1.A
31398R-J8-9	FANNIE MAE SERIES 2010-56 CLASS SA 0.971% 06/25/40		06/25/2024	Paydown		0	0	3,991	4,051	0	(4,051)	0	(4,051)	0	0	0	0	0	233	06/25/2040	1.A
31398R-LT-0	FANNIE MAE SERIES 2010-65 CLASS SC 0.000% 05/25/40		06/25/2024	Paydown		66,032	66,032	65,088	65,625	0	406	0	406	0	66,032	0	0	0	0	05/25/2040	1.A
31398R-MQ-5	FANNIE MAE SERIES 2010-59 CLASS SD 0.321% 06/25/40		06/25/2024	Paydown		0	0	16,304	16,933	0	(16,933)	0	(16,933)	0	0	0	0	0	406	06/25/2040	1.A
31398S-KW-2	FANNIE MAE SERIES 2010-142 CLASS SC 1.151% 12/25/40		06/25/2024	Paydown		0	0	3,208	3,247	0	(3,247)	0	(3,247)	0	0	0	0	0	170	12/25/2040	1.A
31398S-MC-4	FANNIE MAE SERIES 2010-134 CLASS SV 0.571% 12/25/40		06/25/2024	Paydown		0	0	8,088	8,276	0	(8,276)	0	(8,276)	0	0	0	0	0	312	12/25/2040	1.A
31398S-XB-4	FANNIE MAE SERIES 2010-139 CLASS SB 0.551% 12/25/40		06/25/2024	Paydown		0	0	8,567	8,807	0	(8,807)	0	(8,807)	0	0	0	0	0	340	12/25/2040	1.A
31398T-GX-3	FANNIE MAE SERIES 2010-68 CLASS SC 1.031% 07/25/40		06/25/2024	Paydown		0	0	1,436	1,389	0	(1,389)	0	(1,389)	0	0	0	0	0	86	07/25/2040	1.A
31398V-SY-3	FREDDIE MAC SERIES 3662 CLASS ZB 5.500% 08/15/36		06/01/2024	Paydown		5,383	5,383	5,464	5,459	0	(76)	0	(76)	0	5,383	0	0	0	122	08/15/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
31404R-YS-0	FNMA POOL 776621 5.500% 04/01/34		06/01/2024	Paydown		301	301	297	298	0	4	0	4	0	301	0	0	0	7	04/01/2034	1.A
31406G-Y6-0	FNMA POOL 809933 5.951% 03/01/35		06/01/2024	Paydown		5,138	5,138	5,119	5,138	0	0	0	0	0	5,138	0	0	0	117	03/01/2035	1.A
31407C-K9-7	FNMA POOL 826620 5.610% 08/01/35		06/01/2024	Paydown		278	278	280	280	0	(2)	0	(2)	0	278	0	0	0	7	08/01/2035	1.A
31407K-T7-4	FNMA POOL 833174 5.704% 09/01/35		06/01/2024	Paydown		1,297	1,297	1,297	1,297	0	0	0	0	0	1,297	0	0	0	30	09/01/2035	1.A
3140MQ-B5-7	FNMA POOL BV9959 4.000% 06/01/52		06/01/2024	Paydown		173,981	173,981	173,438	173,441	0	541	0	541	0	173,981	0	0	0	3,049	06/01/2052	1.A
3140Q7-EW-3	FNMA POOL CA0148 4.500% 08/01/47		06/01/2024	Paydown		14,032	14,032	14,896	14,896	0	(864)	0	(864)	0	14,032	0	0	0	228	08/01/2047	1.A
3140XH-JK-4	FNMA POOL FS2065 4.000% 06/01/52		06/01/2024	Paydown		97,315	97,315	96,387	96,429	0	886	0	886	0	97,315	0	0	0	1,677	06/01/2052	1.A
3140XH-NB-9	FNMA POOL FS2185 4.000% 06/01/52		06/01/2024	Paydown		350,140	350,140	341,387	341,942	0	8,199	0	8,199	0	350,140	0	0	0	5,948	06/01/2052	1.A
31410K-CE-2	FNMA POOL 889369 6.000% 02/01/38		06/01/2024	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	02/01/2038	1.A
31410K-NG-5	FNMA POOL 889691 6.000% 07/01/38		06/01/2024	Paydown		119	119	120	119	0	0	0	0	0	119	0	0	0	3	07/01/2038	1.A
31413C-F5-3	FNMA POOL 941288 6.000% 07/01/37		06/01/2024	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	07/01/2037	1.A
31414A-EQ-1	FNMA POOL 960143 6.000% 11/01/37		06/01/2024	Paydown		470	470	484	484	0	(14)	0	(14)	0	470	0	0	0	12	11/01/2037	1.A
31414B-NC-0	FNMA POOL 961287 6.000% 01/01/38		06/01/2024	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	01/01/2038	1.A
31415B-D4-8	FNMA POOL 981723 5.500% 07/01/38		06/01/2024	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	07/01/2038	1.A
31418A-HY-7	FNMA POOL MA1146 4.000% 08/01/42		06/01/2024	Paydown		113,852	113,852	116,698	116,698	0	(2,846)	0	(2,846)	0	113,852	0	0	0	1,912	08/01/2042	1.A
31418A-XZ-6	FNMA POOL MA1595 4.000% 09/01/33		06/01/2024	Paydown		11,071	11,071	11,871	11,663	0	(592)	0	(592)	0	11,071	0	0	0	185	09/01/2033	1.A
31418E-E6-3	FNMA POOL MA4656 4.500% 07/01/52		06/01/2024	Paydown		207,355	207,355	204,070	204,148	0	3,207	0	3,207	0	207,355	0	0	0	3,982	07/01/2052	1.A
31418E-GK-0	FNMA POOL MA4701 4.500% 08/01/52		06/01/2024	Paydown		128,640	128,640	128,721	128,696	0	(55)	0	(55)	0	128,640	0	0	0	2,449	08/01/2052	1.A
31418E-JF-8	FNMA POOL MA4761 5.000% 09/01/52		06/01/2024	Paydown		174,798	174,798	176,054	175,985	0	(1,187)	0	(1,187)	0	174,798	0	0	0	3,670	09/01/2052	1.A
31418E-KU-3	FNMA POOL MA4806 5.000% 11/01/52		06/01/2024	Paydown		77,745	77,745	76,422	76,474	0	1,271	0	1,271	0	77,745	0	0	0	1,619	11/01/2052	1.A
31418E-T6-7	FNMA POOL MA5072 5.500% 07/01/53		05/03/2024	CITIGROUP GLOBAL MARKETS		6,876,447	6,991,101	6,849,094	0	0	0	0	0	0	6,849,094	0	27,353	27,353	12,817	07/01/2053	1.A
31418E-V8-0	FNMA POOL MA5138 5.500% 09/01/53		06/24/2024	MORGAN STANLEY & CO. INC.		18,699,562	18,840,869	18,758,440	0	0	157	0	157	0	18,758,596	0	(59,034)	(59,034)	241,791	09/01/2053	1.A
31418E-V8-0	FNMA POOL MA5138 5.500% 09/01/53		06/01/2024	Paydown		211,143	211,143	210,219	0	0	924	0	924	0	211,143	0	0	0	1,362	09/01/2053	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40		06/01/2024	Paydown		1,132	1,132	1,206	1,201	0	(69)	0	(69)	0	1,132	0	0	0	24	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40		06/01/2024	Paydown		1,899	1,899	2,057	2,057	0	(159)	0	(159)	0	1,899	0	0	0	43	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40		06/01/2024	Paydown		1,827	1,827	1,905	1,905	0	(78)	0	(78)	0	1,827	0	0	0	34	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40		06/01/2024	Paydown		4,475	4,475	4,835	4,835	0	(360)	0	(360)	0	4,475	0	0	0	100	08/01/2040	1.A
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40		06/01/2024	Paydown		14,989	14,989	15,621	15,621	0	(632)	0	(632)	0	14,989	0	0	0	289	08/01/2040	1.A
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40		06/01/2024	Paydown		1,689	1,689	1,761	1,761	0	(71)	0	(71)	0	1,689	0	0	0	32	08/01/2040	1.A
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40		06/01/2024	Paydown		2,722	2,722	2,898	2,898	0	(176)	0	(176)	0	2,722	0	0	0	57	08/01/2040	1.A
35563T-AL-5	FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA2 CLASS M2AT144 6.699% 12/25/30		06/25/2024	Paydown		244,188	244,188	244,217	246,290	0	(2,102)	0	(2,102)	0	244,188	0	0	0	6,924	12/25/2030	1.A
35563W-AH-7	FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA3 CLASS M2 144A 7.550% 09/25/48		06/25/2024	Paydown		75,917	75,917	68,175	68,641	0	7,276	0	7,276	0	75,917	0	0	0	2,445	09/25/2048	1.A
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU SERIES B 3.790% 09/01/37		06/11/2024	MORGAN STANLEY BANK NA		212,604	220,000	220,000	220,000	0	0	0	0	0	220,000	0	(7,396)	(7,396)	6,508	09/01/2037	1.C FE
462590-NG-1	IOWA ST STUDENT LOAN LIQUIDITY SERIES A 5.080% 12/01/39		06/01/2024	Call 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,143	12/01/2039	1.C FE
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY H SERIES 226 5.916% 12/01/47		06/24/2024	WELLS FARGO		985,921	990,000	990,000	990,000	0	0	0	0	0	990,000	0	(4,079)	(4,079)	33,189	12/01/2047	1.B FE
59333A-MC-2	MIAMI DADE CNTY FL EDUCTNL FAC SERIES B 5.073% 04/01/50		06/21/2024	BANK OF AMERICA		426,616	430,000	430,000	430,000	0	0	0	0	0	430,000	0	(3,384)	(3,384)	15,936	04/01/2050	1.G FE
59333P-2R-8	MIAMI DADE CNTY FL AVIATION RE SERIES D 3.732% 10/01/37		06/24/2024	STIFEL NICOLAUS & CO		472,863	550,000	481,509	0	0	1,493	0	1,493	0	483,002	0	(10,139)	(10,139)	15,052	10/01/2037	1.E FE
68428T-AD-9	ORANGE CNTY CA SANTN DIST WSTW 6.400% 02/01/44		06/17/2024	BARCLAYS CAPITAL		80,645	75,000	92,950	90,705	0	(383)	0	(383)	0	90,322	0	(9,677)	(9,677)	4,227	02/01/2044	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0909999999. Subtotal - Bonds - U.S. Special Revenues						38,980,468	39,210,136	43,184,075	16,353,286	0	(4,253,579)	880	(4,254,459)	0	38,942,965	0	37,503	37,503	950,585	XXX	XXX
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 5.569% 01/25/37		06/25/2024	Paydown		5,115	5,115	3,111	2,970	0	2,145	0	2,145	0	5,115	0	0	0	43	01/25/2037	1.A FM
00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25		04/09/2024	Call 100.0000		2,250,000	2,250,000	2,157,854	2,226,613	0	3,872	0	3,872	0	2,230,485	0	19,515	19,515	73,625	08/01/2025	4.C FE
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35		06/30/2024	Redemption 100.0000		339,867	339,867	339,867	339,867	0	0	0	0	0	339,867	0	0	0	5,455	12/31/2035	2.B PL
004421-UU-5	ACE SECURITIES CORP SERIES 2006-NC1 CLASS M1 5.877% 12/25/35		06/25/2024	Paydown		101,145	101,145	84,759	90,758	0	10,387	0	10,387	0	101,145	0	0	0	1,326	12/25/2035	1.A FM
00774C-AB-3	AECOM SERIES WI 5.125% 03/15/27		05/15/2024	MILLENNIUM ADVISORS LLC.		39,164	40,000	37,574	38,932	0	115	0	115	0	39,047	0	117	117	1,378	03/15/2027	3.B FE
00912X-AN-4	AIR LEASE CORP 4.250% 09/15/24		04/26/2024	GOLDMAN SACHS & CO		993,430	1,000,000	991,960	999,316	0	317	0	317	0	999,633	0	(6,203)	(6,203)	26,563	09/15/2024	2.B FE
01185*-AA-3	ALASKA VENTURES LLC 4.670% 06/30/33		06/30/2024	Various		180,544	180,544	180,544	180,544	0	1	0	1	0	180,544	0	0	0	4,216	06/30/2033	2.C PL
013822-AC-5	ALCOA NEDERLAND HOLDING SERIES 144A 6.125% 05/15/28		05/15/2024	GOLDMAN SACHS & CO.		220,009	220,000	220,000	220,000	0	0	0	0	0	220,000	0	9	9	6,812	05/15/2028	3.A FE
02147F-AQ-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-18CB CLASS A6 6.768% 07/25/36		06/25/2024	Paydown		1,738	1,610	944	947	0	791	0	791	0	1,738	0	0	0	47	07/25/2036	1.A FM
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 06-23CB CLASS 1A6 6.000% 08/25/36		06/01/2024	Paydown		594	1,017	794	837	0	(243)	0	(243)	0	594	0	0	0	25	08/25/2036	1.A FM
02147R-AT-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-23CB CLASS 2A6 6.568% 08/25/36		05/25/2024	Paydown		0	242	135	122	0	(122)	0	(122)	0	0	0	0	0	7	08/25/2036	1.A FM
02151G-AB-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 8.945% 10/25/37		06/25/2024	Paydown		0	1,297	579	690	0	(690)	0	(690)	0	0	0	0	0	28	10/25/2037	1.A FM
02151N-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007 18CB CLASS 1A6 6.242% 08/25/37		05/25/2024	Paydown		1,502	1,068	612	579	0	923	0	923	0	1,502	0	0	0	45	08/25/2037	1.A FM
02376A-AA-7	AMER AIRLINE 17-2 AA PTT SERIES AA 3.350% 10/15/29		04/15/2024	Redemption 100.0000		13,531	13,531	11,636	11,824	0	1,707	0	1,707	0	13,531	0	0	0	227	10/15/2029	1.F FE
02379K-AA-2	AMER AIRLINE 21 1A EETC 2.875% 07/11/34		06/24/2024	BARCLAYS CAPITAL		393,151	459,783	459,783	459,783	0	0	0	0	0	459,783	0	(66,632)	(66,632)	12,631	07/11/2034	1.F FE
02660T-EL-3	AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 6.158% 09/25/45		06/25/2024	Paydown		576	576	387	420	0	156	0	156	0	576	0	0	0	10	09/25/2045	3.A FM
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2003 11 CLASS AV2 6.200% 11/25/33		06/25/2024	Paydown		9,624	9,624	9,624	9,701	0	(76)	0	(76)	0	9,624	0	0	0	229	11/25/2033	1.A FM
03072S-VR-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 6.509% 11/25/34		06/25/2024	Paydown		56,216	56,216	53,842	55,157	0	1,059	0	1,059	0	56,216	0	0	0	982	11/25/2034	1.A FM
03762Y-AK-3	APIDOS CLO SERIES 2016-25A CLASS B1R 144A 7.787% 10/20/31		04/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	166,160	10/20/2031	1.F FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		04/30/2024	Paydown		3,750	3,750	3,762	3,771	0	(21)	0	(21)	0	3,750	0	0	0	61	07/30/2050	2.C FE
04220@-AA-2	ARMENIA MOUNTAIN WIND LLC 3.260% 12/31/24		06/30/2024	Redemption 100.0000		29,550	29,550	29,550	29,550	0	0	0	0	0	29,550	0	0	0	482	12/31/2024	2.B PL
042858-AC-4	ARROYO MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.800% 04/25/49		06/01/2024	Paydown		9,600	9,600	8,943	9,600	0	0	0	0	0	9,600	0	0	0	147	04/25/2049	1.A
05493B-AA-6	BARCLAYS COMMERCIAL MORTGAGE SERIES 2020-BID CLASS A 144A 7.583% 10/15/37		06/24/2024	JP MORGAN SECURITIES LTD		4,975,000	5,000,000	5,011,766	5,006,390	0	(7,880)	0	(7,880)	0	4,998,509	0	(23,509)	(23,509)	203,279	10/15/2037	1.A
05577@-AR-1	UNION PACIFIC CORP 3.930% 05/03/26		05/03/2024	Redemption 100.0000		129,450	129,450	129,450	129,445	0	5	0	5	0	129,450	0	0	0	2,544	05/03/2026	1.D
05591V-AA-3	BPR TRUST SERIES 2021-WILL CLASS A 144A 7.193% 06/15/38		06/17/2024	Paydown		49,029	49,029	49,029	48,935	0	94	0	94	0	49,029	0	0	0	1,514	06/15/2038	1.A FE
05606D-AE-8	BX TRUST SERIES 2022-PSB CLASS C 144A 9.026% 08/15/39		05/15/2024	Paydown		183,180	183,180	181,967	180,361	0	2,819	0	2,819	0	183,180	0	0	0	6,983	08/15/2039	1.A
05609R-AL-8	BX TRUST SERIES 2021-BXMF CLASS D 144A 7.273% 10/15/26		06/15/2024	Paydown		5,842	5,842	5,806	5,848	0	(6)	0	(6)	0	5,842	0	0	0	216	10/15/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05610H-AG-8	BX TRUST SERIES 2022-LP2 CLASS D 144A 7.290% 02/15/39		05/15/2024	Paydown		14,352	14,352	14,291	14,238	0	114	0	114	0	14,352	0	0	0	395	02/15/2039	1.A
05637*-AA-8	BIF III HOLTWOOD HOLDCO BORROW 7.750% 02/15/33		05/15/2024	Redemption 100.0000		77,619	77,619	77,619	77,619	0	0	0	0	0	77,619	0	0	0	2,506	02/15/2033	3.A Z
059487-AA-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-6 CLASS CB1 6.000% 07/25/46		06/25/2024	Paydown		600	966	736	744	0	(144)	0	(144)	0	600	0	0	0	24	07/25/2046	1.A FM
059496-AC-3	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 2A1 5.244% 04/25/37		06/01/2024	Paydown		219	222	169	154	0	66	0	66	0	219	0	0	0	5	04/25/2037	1.A FM
05949Q-BG-9	BANK OF AMERICA FUNDING CORPOR SERIES 2006-2 CLASS 4A1 6.421% 03/25/36		06/25/2024	Paydown		2,714	4,224	2,171	2,767	0	(53)	0	(53)	0	2,714	0	0	0	113	03/25/2036	1.A FM
05951V-AV-1	BANC OF AMERICA FUNDING CORPOR SERIES 2006-1 CLASS6A1 5.833% 12/20/46		06/20/2024	Paydown		2,284	2,284	1,959	2,052	0	233	0	233	0	2,284	0	0	0	38	12/20/2046	1.A FM
059523-AX-8	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A1 5.844% 07/25/47		06/25/2024	Paydown		0	6,649	4,183	4,817	0	(4,817)	0	(4,817)	0	0	0	0	0	133	07/25/2047	3.A FM
059523-AY-6	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 10.766% 07/25/47		05/01/2024	Paydown		0	242	183	212	0	(212)	0	(212)	0	0	0	0	0	7	07/25/2047	4.A FM
059523-AY-6	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 10.766% 07/25/47		06/01/2024	Paydown		0	91	69	80	0	(80)	0	(80)	0	0	0	0	0	4	07/25/2047	4.B FM
06050A-AA-1	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-8 CLASS 1A1 1.268% 11/25/36		06/25/2024	Paydown		0	0	369	271	0	(271)	0	(271)	0	0	0	0	0	93	11/25/2036	5.B GI
06051G-KQ-1	BANK OF AMERICA CORP 4.571% 04/27/33		06/17/2024	RBC CAPITAL MARKETS		3,801,240	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(198,760)	(198,760)	117,322	04/27/2033	1.G FE
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.845% 11/15/50		06/01/2024	Paydown		0	0	1,801	1,359	0	(1,359)	0	(1,359)	0	0	0	0	0	200	11/15/2050	1.A FE
070101-F@-4	BASIN ELECTRIC POWER COOPERATI POWER COOP 3.740% 06/15/27		06/15/2024	Redemption 100.0000		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	10,285	06/15/2027	1.G FE
07274E-AL-7	BAYER US FINANCE LLC SERIES 144A 6.500% 11/21/33		05/15/2024	JP MORGAN SECURITIES LTD		1,529,745	1,500,000	1,496,085	1,496,117	0	107	0	107	0	1,496,224	0	33,521	33,521	47,667	11/21/2033	2.B FE
07378R-AB-5	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A2 8.193% 02/25/37		06/25/2024	Paydown		5,832	6,014	4,842	4,988	0	844	0	844	0	5,832	0	0	0	99	02/25/2037	1.A FM
07378R-AQ-2	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A5 2.341% 02/25/37		06/25/2024	Paydown		0	0	2,045	2,096	0	(2,096)	0	(2,096)	0	0	0	0	0	211	02/25/2037	5.C FE
07384Y-NA-0	BEAR STEARNS ASSET BACKED SECU SERIES 2003-AC5 CLASS A5 5.250% 10/25/33		06/01/2024	Paydown		3,816	3,816	3,792	3,795	0	21	0	21	0	3,816	0	0	0	93	10/25/2033	1.A FM
07386H-GG-0	BEAR STEARNS ALT A TRUST SERIES 2004-3 CLASS A1 6.099% 04/25/34		05/28/2024	Paydown		1,952	1,952	1,952	1,951	0	1	0	1	0	1,952	0	0	0	47	04/25/2034	1.A FM
07387#-AA-2	BEAR SWAMP FINANCE LP 4.890% 10/08/25		06/30/2024	Redemption 100.0000		4,292	4,292	4,292	4,272	0	19	0	19	0	4,292	0	0	0	44	10/08/2025	3.A PL
07387U-CE-9	BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC1 CLASS 1A1 6.250% 02/25/36		06/01/2024	Paydown		1,104	1,104	566	360	0	744	0	744	0	1,104	0	0	0	12	02/25/2036	1.A FM
07388W-AB-2	BEAR STEARNS ASSET BACKED SE SERIES 2006-AC4 CLASS A2 12.595% 07/25/36		06/25/2024	Paydown		5,647	7,189	7,253	7,814	0	(2,167)	0	(2,167)	0	5,647	0	0	0	236	07/25/2036	4.C FM
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 5.649% 01/25/37		06/25/2024	Paydown		10,689	10,689	10,188	10,327	0	362	0	362	0	10,689	0	0	0	175	01/25/2037	1.A FM
092113-AL-3	BLACK HILLS CORP 3.950% 01/15/26		05/23/2024	J.P. MORGAN SECURITIES INC		1,948,720	2,000,000	1,963,530	1,988,608	0	2,196	0	2,196	0	1,990,804	0	(42,084)	(42,084)	68,686	01/15/2026	2.A FE
09539*-AA-9	BLUE DOLPHIN FRAC LLC 4.650% 10/31/24		04/30/2024	Redemption 100.0000		65,973	65,973	65,973	65,973	0	0	0	0	0	65,973	0	0	0	1,534	10/31/2024	1.G PL
10240*-AA-7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38		06/30/2024	Redemption 100.0000		23,116	23,116	23,116	22,437	0	680	0	680	0	23,116	0	0	0	0	09/30/2038	2.C PL
10922E-AA-1	BRIGHTLINE TRAINS FLORIDA LLC FLORIDA LLC 8.000% 01/01/28		05/10/2024	Call 104.0000		1,560,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,560,000	0	0	0	163,000	01/01/2028	3.B PL

SCHEDULE D - PART 4

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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
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 03/15/35		06/24/2024	OPPENNHEIMER		193,733	223,576	223,576	223,576	0	0	0	0	0	223,576	0	(29,843)	(29,843)	3,422	03/15/2035	1.D FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 03/15/35		06/15/2024	Redemption 100.0000		3,839	3,839	3,839	3,839	0	0	0	0	0	3,839	0	0	0	56	03/15/2035	1.D FE
113804-AD-0	BROOKLYN NAVY YARD COGENERATIO YARD COGENE 5.020% 12/31/40		06/30/2024	Various		27,430	27,430	27,430	27,430	0	0	0	0	0	27,430	0	0	0	689	12/31/2040	2.C PL
124166-AJ-8	BUTTERMILK PARK CLO LTD SERIES 2018-1A CLASS C 144A 7.691% 10/15/31		06/06/2024	Paydown		4,545,000	4,545,000	4,434,750	3,387,198	0	112,802	0	112,802	0	4,545,000	0	0	0	207,071	10/15/2031	1.F FE
12489W-JR-6	CREDIT-BASED ASSET SERVICING SERIES 2004-CB4 CLASS M1 6.274% 05/25/35		06/01/2024	Paydown		17,145	17,145	0	0	0	17,145	0	17,145	0	17,145	0	0	0	275	05/25/2035	1.A FM
12489W-QE-7	CREDIT-BASED ASSET SERVICING SERIES 05-CB8 CLASS AF3 3.224% 12/25/35		06/01/2024	Paydown		20,653	20,653	20,564	20,651	0	2	0	2	0	20,653	0	0	0	271	12/25/2035	1.A FM
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.919% 08/15/50		06/01/2024	Paydown		0	0	3,437	2,397	0	(2,397)	0	(2,397)	0	0	0	0	0	355	08/15/2050	1.A FE
12523@-AA-9	CC TUGS LLC TUGS LLC 6.400% 09/30/30		06/30/2024	Various		108,651	108,651	108,651	106,349	0	2,302	0	2,302	0	108,651	0	0	0	4,962	09/30/2030	3.B PL
12524@-AA-8	CED WIND HOLDINGS LLC CED WIND 4.410% 12/31/28		06/30/2024	Various		163,430	163,430	163,430	163,430	0	0	0	0	0	163,430	0	0	0	3,604	12/31/2028	2.C
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48		06/01/2024	Paydown		6,369	6,369	6,310	6,282	0	87	0	87	0	6,369	0	0	0	95	08/25/2048	1.A
12553X-AP-8	CIM TRUST SERIES 2018-INV1 CLASS A14 144 4.000% 08/25/48		06/01/2024	Paydown		27,177	27,177	27,359	27,442	0	(264)	0	(264)	0	27,177	0	0	0	405	08/25/2048	1.A
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49		06/01/2024	Paydown		6,500	6,500	6,880	7,041	0	(542)	0	(542)	0	6,500	0	0	0	104	05/25/2049	1.A
12555D-AA-3	CIM TRUST SERIES 2019-INV1 CLASS A1 144A 4.000% 02/25/49		06/01/2024	Paydown		9,964	9,964	10,477	10,818	0	(855)	0	(855)	0	9,964	0	0	0	157	02/25/2049	1.A
12555D-AR-6	CIM TRUST SERIES 2019-INV1 CLASS B1 144A 4.500% 02/25/49		06/01/2024	Paydown		7,016	7,016	6,774	6,801	0	215	0	215	0	7,016	0	0	0	129	02/25/2049	1.A
12556M-AB-0	CIM TRUST SERIES 2019-J1 CLASS 1A2 144A 3.500% 08/25/49		06/01/2024	Paydown		1,873	1,873	1,964	1,958	0	(85)	0	(85)	0	1,873	0	0	0	27	08/25/2049	1.A
12557L-AC-9	CIM TRUST SERIES 2019-INV3 144A 3.500% 08/25/49		06/01/2024	Paydown		7,137	7,137	7,309	7,352	0	(216)	0	(216)	0	7,137	0	0	0	103	08/25/2049	1.A
12557L-AQ-8	CIM TRUST SERIES 2019-INV3 CLASS A15 144 3.500% 08/25/49		06/01/2024	Paydown		2,379	2,379	2,413	2,421	0	(42)	0	(42)	0	2,379	0	0	0	34	08/25/2049	1.A
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50		06/01/2024	Paydown		18,598	18,598	19,614	19,672	0	(1,074)	0	(1,074)	0	18,598	0	0	0	238	04/25/2050	1.A
12566X-AL-2	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A7 CLASS 2A2 8.204% 07/25/37		06/25/2024	Paydown		1,231	1,820	1,368	1,474	0	(243)	0	(243)	0	1,231	0	0	0	66	07/25/2037	1.A FM
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47		06/01/2024	Paydown		25,118	25,118	25,162	25,165	0	(47)	0	(47)	0	25,118	0	0	0	342	06/25/2047	1.A
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC 3.820% 12/31/38		06/30/2024	Redemption 100.0000		20,611	20,611	20,611	20,611	0	0	0	0	0	20,611	0	0	0	394	12/31/2038	2.C
12630B-BF-4	COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS C 5.113% 11/10/46		06/01/2024	Paydown		3,423	3,423	3,483	3,430	0	(7)	0	(7)	0	3,423	0	0	0	72	11/10/2046	1.A
12646X-AY-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR3 CLASS B3 144A 3.407% 05/25/43		06/01/2024	Paydown		4,812	4,812	4,662	4,700	0	112	0	112	0	4,812	0	0	0	77	05/25/2043	1.A
12647V-AZ-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR5 CLASS B3 144A 3.619% 10/25/43		06/01/2024	Paydown		2,885	2,885	2,806	2,812	0	73	0	73	0	2,885	0	0	0	43	10/25/2043	1.A
12648A-BA-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B3 144A 3.606% 11/25/43		06/01/2024	Paydown		4,316	4,316	4,227	4,226	0	90	0	90	0	4,316	0	0	0	74	11/25/2043	1.A
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.800% 04/25/44		06/01/2024	Paydown		4,468	4,468	4,743	4,790	0	(322)	0	(322)	0	4,468	0	0	0	64	04/25/2044	1.A
12648H-BD-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS B3 144A 3.800% 04/25/44		06/01/2024	Paydown		3,903	3,903	3,896	3,896	0	7	0	7	0	3,903	0	0	0	56	04/25/2044	1.A

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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
12648T-AS-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR3 CLASS B3 144A 4.009% 07/25/44		06/01/2024	Paydown		1,559	1,559	1,521	1,518	0	40	0	40	0	1,559	0	0	0	26	07/25/2044	1.A
12663G-AA-5	COLT FUNDING LLC SERIES 2022-7 CLASS A1 144A 5.162% 04/25/67		06/01/2024	Paydown		124,975	124,975	124,973	125,723	0	(749)	0	(749)	0	124,975	0	0	0	2,664	04/25/2067	1.A FE
126670-GR-3	COUNTRYWIDE ASSET-BACKED CERT SERIES 2005-13 CLASS AF4 5.805% 04/25/36		06/01/2024	Paydown		46,278	58,637	48,628	48,507	0	(2,229)	0	(2,229)	0	46,278	0	0	0	1,966	04/25/2036	1.A FM
12667F-WU-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2004-27CB CLASS A1 6.000% 12/25/34		06/01/2024	Paydown		3,916	5,263	4,659	4,598	0	(682)	0	(682)	0	3,916	0	0	0	123	12/25/2034	1.A FM
12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 5.958% 05/25/35		06/25/2024	Paydown		3,589	3,589	2,375	2,612	0	977	0	977	0	3,589	0	0	0	66	05/25/2035	1.A FM
12667G-GA-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-19CB CLASS A2 4.930% 06/25/35		06/25/2024	Paydown		3,019	3,029	2,287	2,316	0	702	0	702	0	3,019	0	0	0	68	06/25/2035	1.A FM
12667G-LD-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-23CB CLASS A3 4.785% 07/25/35		06/25/2024	Paydown		746	753	544	596	0	150	0	150	0	746	0	0	0	15	07/25/2035	1.A FM
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-26CB CLASS A1 5.500% 07/25/35		06/25/2024	Paydown		1,615	1,615	1,129	1,063	0	552	0	552	0	1,615	0	0	0	38	07/25/2035	1.A FM
12668B-XG-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-12CB CLASS A11 6.763% 05/25/36		05/25/2024	Paydown		945	1,374	857	895	0	49	0	49	0	945	0	0	0	31	05/25/2036	1.A FM
126694-GU-6	COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35		06/01/2024	Paydown		37,804	37,804	26,445	25,796	0	12,008	0	12,008	0	37,804	0	0	0	1,039	11/25/2035	2.B FM
126694-GU-6	COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35		05/01/2024	Paydown		481	504	352	344	0	138	0	138	0	481	0	0	0	12	11/25/2035	2.C FM
126694-GU-6	COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35		04/01/2024	Paydown		40,095	38,765	27,117	26,452	0	13,643	0	13,643	0	40,095	0	0	0	753	11/25/2035	3.A FM
12669F-AU-7	COUNTRYWIDE HOME LOANS SERIES 2003-56 CLASS 3A7B 5.667% 12/25/33		06/01/2024	Paydown		23,787	23,787	24,139	24,723	0	(936)	0	(936)	0	23,787	0	0	0	629	12/25/2033	1.A FM
12669F-RB-1	COUNTRYWIDE HOME LOANS SERIES 2004-J2 CLASS A8 5.500% 03/25/34		06/01/2024	Paydown		25,495	25,495	23,075	23,694	0	1,801	0	1,801	0	25,495	0	0	0	587	03/25/2034	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LOANS SERIES 2004-29 CLASS 2A1 6.118% 02/25/35		06/25/2024	Paydown		638	638	568	596	0	42	0	42	0	638	0	0	0	14	02/25/2035	1.A FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 4.864% 04/25/35		06/01/2024	Paydown		482	482	437	531	0	(48)	0	(48)	0	482	0	0	0	9	04/25/2035	4.C FM
14268*-AA-6	CARLSBAD HOLDCO LLC 4.210% 12/31/38		04/30/2024	Various		11,479	11,479	11,479	11,479	0	0	0	0	0	11,479	0	0	0	242	12/31/2038	2.C PL
147528-E#-6	CASEYS GENERAL STORES INC 3.670% 06/17/28		06/17/2024	Redemption 100.0000		1,120,000	1,120,000	1,120,000	1,120,000	0	0	0	0	0	1,120,000	0	0	0	20,552	06/17/2028	2.B PL
14855W-AA-4	CASTLELAKE SECURED AVIATION AS SERIES 2023-1 CLASS A 6.500% 07/31/36		06/15/2024	Paydown		57,716	57,716	56,250	56,314	0	1,402	0	1,402	0	57,716	0	0	0	1,766	07/31/2036	1.F PL
15005#-AA-7	CED UPTON COUNTY SOLAR LLC 4.450% 06/30/42		06/30/2024	Various		48,991	48,991	48,991	48,991	0	0	0	0	0	48,991	0	0	0	1,090	06/30/2042	2.C
152314-EQ-9	CENTEX HOME EQUITY SERIES 2002-A CLASS AV 5.759% 01/25/32		06/25/2024	Paydown		4,705	4,705	4,705	4,717	0	(13)	0	(13)	0	4,705	0	0	0	116	01/25/2032	1.A FM
160762-AV-2	CHARLIE MAC SERIES 2004-2 CLASS A1 5.000% 10/25/34		06/01/2024	Paydown		1,308	1,308	1,206	1,264	0	44	0	44	0	1,308	0	0	0	29	10/25/2034	3.C FM
160762-AV-2	CHARLIE MAC SERIES 2004-2 CLASS A1 5.000% 10/25/34		06/01/2024	Paydown		284	284	262	275	0	10	0	10	0	284	0	0	0	7	10/25/2034	4.A FM
161546-EF-9	CHASE FUNDING MORTGAGE LOAN SERIES 2003-1 CLASS 2A2 6.119% 11/25/32		06/25/2024	Paydown		3,697	3,697	3,697	3,703	0	(6)	0	(6)	0	3,697	0	0	0	101	11/25/2032	1.A FM
16158R-AC-0	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS A3 144A 4.000% 04/25/49		06/01/2024	Paydown		1,266	1,266	1,314	1,357	0	(90)	0	(90)	0	1,266	0	0	0	21	04/25/2049	1.A
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49		06/01/2024	Paydown		31,036	31,036	31,874	31,967	0	(931)	0	(931)	0	31,036	0	0	0	457	07/25/2049	1.A
16159W-AJ-3	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A5 144A 3.500% 03/25/50		06/01/2024	Paydown		14,672	14,672	14,870	14,880	0	(208)	0	(208)	0	14,672	0	0	0	243	03/25/2050	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
16159W-BH-6	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A15 144A 3.500% 03/25/50		06/01/2024	Paydown		3,668	3,668	3,767	3,773	0	(105)	0	(105)	0	3,668	0	0	0	61	03/25/2050	1.A
16160D-AA-1	CHASE MORTGAGE FINANCE CORPO SERIES 2024-1 CLASS A2 144A 6.500% 01/25/55		06/01/2024	Paydown		45,086	45,086	45,495	0	0	(409)	0	(409)	0	45,086	0	0	0	1,059	01/25/2055	1.A FE
16165M-AD-0	CHASEFLEX TRUST SERIES 2006-2 CLASS A2B 5.659% 09/25/36		06/25/2024	Paydown		4,564	4,565	3,776	3,845	0	720	0	720	0	4,564	0	0	0	72	09/25/2036	1.A FM
163851-AE-8	CHEMOURS CO 5.375% 05/15/27		06/24/2024	BARCLAYS CAPITAL		635,428	670,000	664,780	667,816	0	289	0	289	0	668,105	0	(32,677)	(32,677)	22,008	05/15/2027	3.C FE
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33		06/30/2024	Various		108,599	108,599	108,599	108,599	0	0	0	0	0	108,599	0	0	0	2,753	12/30/2033	2.C PL
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION 4.780% 03/15/42		06/14/2024	Various		(7,001)	(7,001)	(7,001)	(7,001)	0	0	0	0	0	(7,001)	0	0	0	6,409	03/15/2042	1.G
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION 2.910% 10/30/50		04/30/2024	Redemption 100.0000		75,429	75,429	75,429	75,429	0	0	0	0	0	75,429	0	0	0	1,097	10/30/2050	1.G
17290Y-AW-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-CI CLASS XA 1.981% 05/10/49		06/01/2024	Paydown		0	0	8,423	4,534	0	(4,534)	0	(4,534)	0	0	0	0	0	1,045	05/10/2049	1.A FE
17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.197% 10/25/35		06/01/2024	Paydown		3,091	3,145	2,569	2,830	0	261	0	261	0	3,091	0	0	0	55	10/25/2035	1.A FM
17307G-L8-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35		05/01/2024	Paydown		12,407	12,256	11,853	12,374	0	33	0	33	0	12,407	0	0	0	302	11/25/2035	2.C FM
17307G-L8-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35		06/01/2024	Paydown		1,006	1,279	1,237	1,292	0	(286)	0	(286)	0	1,006	0	0	0	38	11/25/2035	3.A FM
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58		06/01/2024	Paydown		26,132	26,132	26,924	26,825	0	(694)	0	(694)	0	26,132	0	0	0	476	06/25/2058	1.A
17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS XA 1.238% 04/14/50		06/01/2024	Paydown		0	0	6,329	4,101	0	(4,101)	0	(4,101)	0	0	0	0	0	684	04/14/2050	1.A FE
17326C-BE-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA 0.864% 08/15/50		06/01/2024	Paydown		0	0	584	406	0	(406)	0	(406)	0	0	0	0	0	63	08/15/2050	1.A FE
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P8 CLASS XA 1.006% 09/15/50		06/01/2024	Paydown		0	0	746	477	0	(477)	0	(477)	0	0	0	0	0	71	09/15/2050	1.A FE
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.126% 10/12/50		06/01/2024	Paydown		0	0	2,252	1,639	0	(1,639)	0	(1,639)	0	0	0	0	0	259	10/12/2050	1.A FE
19688G-AA-1	COLT FUNDING LLC SERIES 2021-4 CLASS A1 144A 1.397% 10/25/66		06/01/2024	Paydown		76,648	76,648	67,259	67,408	0	9,240	0	9,240	0	76,648	0	0	0	420	10/25/2066	1.A FE
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67		06/01/2024	Paydown		95,159	95,159	95,130	95,976	0	(817)	0	(817)	0	95,159	0	0	0	1,867	04/25/2067	1.A FE
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45		06/25/2024	Paydown		98,372	98,372	98,304	98,336	0	35	0	35	0	98,372	0	0	0	1,589	09/25/2045	1.B FE
20269D-AC-9	COMMONBOND STUDENT LOAN T SERIES 2018-AGS CLASS B 144A 3.580% 02/25/44		06/25/2024	Paydown		28,907	28,907	28,884	28,895	0	12	0	12	0	28,907	0	0	0	432	02/25/2044	1.B FE
210795-QB-9	CONTINENTAL AIRLINES SERIES 2-A 4.000% 10/29/24		04/29/2024	Redemption 100.0000		98,467	98,467	87,866	95,602	0	2,865	0	2,865	0	98,467	0	0	0	1,969	10/29/2024	2.B FE
22540A-7C-6	CREDIT SUISSE FIRST BOSTON MOR SERIES 2001-HE17 CLASS AIO 2.540% 01/25/32		06/25/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	19	01/25/2032	3.A FE
22540W-EE-6	FIRST NATIONWIDE TRUST SERIES 2001-4 CLASS 4A2 2.490% 09/25/31		06/25/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	09/25/2031	5.B GI
225458-5U-8	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-9 CLASS 4A1 4.512% 10/25/35		06/25/2024	Paydown		681	681	483	513	0	168	0	168	0	681	0	0	0	12	10/25/2035	1.A FM
225458-PN-2	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-4 CLASS 2A1 5.500% 06/25/35		06/25/2024	Paydown		4,247	4,247	2,966	2,760	0	1,487	0	1,487	0	4,247	0	0	0	103	06/25/2035	1.A FM
225470-SE-4	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS DX2 6.000% 01/25/36		06/01/2024	Paydown		0	0	313	462	0	(462)	0	(462)	0	0	0	0	0	280	01/25/2036	5.B GI

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
225470-ZN-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-2 CLASS DX 6.000% 03/25/36		06/01/2024	Paydown		0	0	2,825	2,752	0	(2,752)	0	(2,752)	0	0	0	0	0	606	03/25/2036	5.B GI
22942J-AU-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-6 CLASS DX 6.500% 07/25/36		06/01/2024	Paydown		0	0	983	1,175	0	(1,175)	0	(1,175)	0	0	0	0	0	411	07/25/2036	5.B GI
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019-1A CLASS A23 144A 4.352% 05/20/49		05/20/2024	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	109	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		05/20/2024	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	52	11/20/2051	2.B FE
24617#-AA-9	DELAWARE NORTH COMPANIES 3.820% 11/14/34		05/14/2024	Redemption 100.0000		22,111	22,111	22,111	22,111	0	0	0	0	0	22,111	0	0	0	422	11/14/2034	2.B PL
24736@-AA-7	DELTA AIR LINES 2020-1A B 8.000% 06/10/27		06/10/2024	Redemption 100.0000		296,237	296,237	296,237	296,237	0	0	0	0	0	296,237	0	0	0	11,849	06/10/2027	2.C PL
25151K-AC-3	DEUTSCHE ALT A SECURITIES INC SERIES 2007-3 CLASS 2A1 6.209% 10/25/47		06/25/2024	Paydown		224,162	279,089	224,964	231,914	0	(7,752)	0	(7,752)	0	224,162	0	0	0	3,751	10/25/2047	1.A FM
25470X-AY-1	DISH DBS CORP SERIES WI 7.750% 07/01/26		04/17/2024	GOLDMAN SACHS & CO.		213,900	345,000	347,156	345,702	0	(78)	0	(78)	0	345,624	0	(131,724)	(131,724)	21,390	07/01/2026	5.C FE
255123-A*-2	DIVERSIFIED ABS PHASE VIII LLC 7.076% 05/31/44		06/30/2024	Redemption 100.0000		5,182	5,182	5,182	0	0	0	0	0	0	5,182	0	0	0	32	05/31/2044	1.F FE
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC SERIES VI CLASS A 7.500% 11/28/39		06/28/2024	Redemption 100.0000		98,568	98,568	95,977	95,915	0	2,653	0	2,653	0	98,568	0	0	0	3,105	11/28/2039	2.A FE
26209X-AF-8	DRIVEN BRANDS FUNDING LLC SERIES 2022-1A CLASS A2 144A 7.393% 10/20/52		04/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	92	10/20/2052	2.C FE
26244G-AJ-4	DRYDEN SENIOR LOAN FUND SERIES 2015-40A CLASS CR 144A 7.684% 08/15/31		05/13/2024	Call 100.0000		1,000,000	1,000,000	989,978	990,982	0	(4,601)	0	(4,601)	0	986,381	0	13,619	13,619	38,530	08/15/2031	1.E FE
26857E-AB-4	ELFI GRADUATE LOAN PROGRAM SERIES 2019-A CLASS B 144A 2.940% 03/25/44		06/25/2024	Paydown		18,713	18,713	18,704	18,705	0	8	0	8	0	18,713	0	0	0	226	03/25/2044	1.A FE
26860#-AA-8	EIF PIO PICO LLC 4.170% 12/31/41		06/30/2024	Redemption 100.0000		22,570	22,570	22,570	22,570	0	0	0	0	0	22,570	0	0	0	471	12/31/2041	1.G PL
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 5.939% 10/25/36		06/25/2024	Paydown		4,365	4,365	3,098	3,077	0	1,288	0	1,288	0	4,365	0	0	0	49	10/25/2036	1.A FM
30306V-A@-8	FLNG LIQUEFACTION 3 LLC 3 LLC 4.360% 06/30/39		06/30/2024	Various		206,910	206,910	206,910	206,910	0	0	0	0	0	206,910	0	0	0	4,511	06/30/2039	2.C FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67		06/01/2024	Paydown		25,723	25,723	25,616	25,873	0	(151)	0	(151)	0	25,723	0	0	0	452	04/25/2067	1.A FE
316773-DF-4	FIFTH THIRD BANCORP 4.337% 04/25/33		06/18/2024	MORGAN STANLEY & CO. INC.		1,377,615	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(122,385)	(122,385)	42,466	04/25/2033	2.A FE
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.884% 04/25/50		06/01/2024	Paydown		17,695	17,695	17,373	17,896	0	(200)	0	(200)	0	17,695	0	0	0	213	04/25/2050	1.A
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47		06/01/2024	Paydown		20,808	20,808	20,003	19,771	0	1,036	0	1,036	0	20,808	0	0	0	306	03/25/2047	1.A
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47		06/01/2024	Paydown		26,272	26,272	25,923	25,793	0	479	0	479	0	26,272	0	0	0	334	10/25/2047	1.A
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48		06/01/2024	Paydown		28,759	28,759	27,855	27,862	0	897	0	897	0	28,759	0	0	0	380	03/25/2048	1.A
33851F-BQ-9	FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS B2 144A 4.934% 10/25/48		06/01/2024	Paydown		12,906	12,906	12,699	12,704	0	202	0	202	0	12,906	0	0	0	282	10/25/2048	1.A
33851G-BF-1	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX17 14 0.150% 08/25/51		06/01/2024	Paydown		0	0	2,755	2,838	0	(2,838)	0	(2,838)	0	0	0	0	0	342	08/25/2051	1.B FE
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48		06/01/2024	Paydown		1,788	1,788	1,801	1,795	0	(7)	0	(7)	0	1,788	0	0	0	30	04/25/2048	1.A
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48		06/01/2024	Paydown		50,083	50,083	49,059	49,199	0	885	0	885	0	50,083	0	0	0	774	04/25/2048	1.A

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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
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50		06/01/2024	Paydown		15,244	15,244	15,589	15,639	0	(395)	0	(395)	0	15,244	0	0	0	181	03/25/2050	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS A15 144 3.500% 10/25/49		06/01/2024	Paydown		3,717	3,717	3,800	3,815	0	(98)	0	(98)	0	3,717	0	0	0	51	10/25/2049	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49		06/01/2024	Paydown		18,701	18,701	19,044	19,129	0	(428)	0	(428)	0	18,701	0	0	0	267	12/25/2049	1.A
33852H-AQ-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-8INV CLASS AX1 144 0.514% 09/25/51		06/01/2024	Paydown		0	0	369,563	368,851	0	(368,851)	0	(368,851)	0	0	0	0	0	31,594	09/25/2051	1.B FE
350930-AA-1	FOUNDRY JV HOLDCO LLC SERIES 144A 5.875% 01/25/34		06/18/2024	BNP PARIBAS SECURITIES CORP		5,041,800	5,000,000	4,938,150	4,941,572	0	2,217	0	2,217	0	4,943,789	0	98,011	98,011	324,045	01/25/2034	2.A FE
35877#-AA-0	FRISCO HQ OPERATIONS LLC HQ OPERATIONS LLC 4.130% 12/15/37		06/15/2024	Various		118,651	118,651	118,651	118,651	0	0	0	0	0	118,651	0	0	0	2,450	12/15/2037	2.C PL
36169K-AA-4	GCAT SERIES 2022-NQM2 CLASS A1 144A 4.210% 02/25/67		06/01/2024	Paydown		86,330	86,330	85,928	86,256	0	74	0	74	0	86,330	0	0	0	1,516	02/25/2067	1.A FE
362244-AA-3	GSAA HOME EQUITY TRUST SERIES 2006-19 CLASS A1 5.640% 12/25/36		06/25/2024	Paydown		91,301	91,301	32,161	28,627	0	62,674	0	62,674	0	91,301	0	0	0	589	12/25/2036	1.A FM
36228F-XX-9	GSR MORTGAGE LOAN TRUST SERIES 2003-10 CLASS 1A1 5.740% 10/25/33		06/01/2024	Paydown		2,154	2,154	2,182	2,232	0	(78)	0	(78)	0	2,154	0	0	0	52	10/25/2033	1.A FM
36228F-YZ-3	GSR MORTGAGE LOAN TRUST SERIES 2003-13 CLASS 1A2 5.609% 10/25/33		06/01/2024	Paydown		391	391	388	395	0	(3)	0	(3)	0	391	0	0	0	9	10/25/2033	1.A FM
3622EB-AB-4	GSAA HOME EQUITY TRUST SERIES 2007-4 CLASS A2 5.860% 03/25/37		06/25/2024	Paydown		15,017	15,017	5,120	4,540	0	10,477	0	10,477	0	15,017	0	0	0	74	03/25/2037	1.A FM
362341-XE-4	GSR MORTGAGE LOAN TRUST SERIES 2005-AR7 CLASS 5A1 4.455% 11/25/35		06/01/2024	Paydown		38,304	26,610	22,814	22,887	0	15,417	0	15,417	0	38,304	0	0	0	829	11/25/2035	1.A FM
362341-Z3-6	GSAA HOME EQUITY TRUST SERIES 2006-1 CLASS A2 5.899% 01/25/36		06/25/2024	Paydown		129,072	129,072	48,854	40,547	0	88,525	0	88,525	0	129,072	0	0	0	841	01/25/2036	1.A FM
362351-AB-4	GSAA HOME EQUITY TRUST SERIES 06-20 CLASS 1A2 5.820% 12/25/46		06/25/2024	Paydown		3,030	3,030	1,168	1,024	0	2,006	0	2,006	0	3,030	0	0	0	19	12/25/2046	1.A FM
36242D-7K-3	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 5.500% 06/25/35		06/25/2024	Paydown		813	813	807	808	0	6	0	6	0	813	0	0	0	21	06/25/2035	1.A FM
36242D-T5-2	GSMPS MORTGAGE LOAN TRUST SERIES 2005-RP2 CLASS 1AF 144A 5.809% 03/25/35		06/25/2024	Paydown		37,887	37,887	35,055	36,133	0	1,754	0	1,754	0	37,887	0	0	0	763	03/25/2035	1.A FM
36251P-AF-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS XA 1.309% 10/10/49		06/01/2024	Paydown		0	0	5,706	3,219	0	(3,219)	0	(3,219)	0	0	0	0	0	617	10/10/2049	1.A FE
36252W-BC-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GC20 CLASS B 4.529% 04/10/47		06/01/2024	Paydown		500,140	500,140	503,130	500,344	0	(204)	0	(204)	0	500,140	0	0	0	7,800	04/10/2047	1.A
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49		06/01/2024	Paydown		9,436	9,436	9,805	10,002	0	(566)	0	(566)	0	9,436	0	0	0	132	11/25/2049	1.A
36257Q-AA-4	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS A1 144A 3.500% 03/25/50		06/01/2024	Paydown		10,803	10,803	11,199	11,442	0	(639)	0	(639)	0	10,803	0	0	0	186	03/25/2050	1.A
36257Q-AQ-9	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B1 144A 3.945% 03/25/50		06/01/2024	Paydown		3,340	3,340	3,494	3,477	0	(137)	0	(137)	0	3,340	0	0	0	55	03/25/2050	1.A
36257Q-AR-7	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B2 144A 3.945% 03/25/50		06/01/2024	Paydown		6,812	6,812	7,095	7,063	0	(251)	0	(251)	0	6,812	0	0	0	112	03/25/2050	1.A
36258F-AA-7	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A1 144A 3.500% 05/25/50		06/01/2024	Paydown		3,414	3,414	3,608	3,634	0	(220)	0	(220)	0	3,414	0	0	0	50	05/25/2050	1.A
36258F-AH-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A8 144A 3.500% 05/25/50		06/01/2024	Paydown		13,658	13,658	14,015	14,072	0	(414)	0	(414)	0	13,658	0	0	0	199	05/25/2050	1.A
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51		06/01/2024	Paydown		15,182	15,182	16,056	16,181	0	(998)	0	(998)	0	15,182	0	0	0	176	01/25/2051	1.A
36260D-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ5 CLASS A4 3.000% 03/27/51		06/01/2024	Paydown		41,933	41,933	43,682	43,863	0	(1,930)	0	(1,930)	0	41,933	0	0	0	514	03/27/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36260T-AA-3	GSCG TRUST SERIES 2019-600C CLASS A 144A 2.936% 09/06/34		06/14/2024	CITIGROUP GLOBAL MARKETS		1,114,688	1,500,000	1,536,060	1,514,837	0	(3,536)	0	(3,536)	0	1,511,301	0	(396,613)	(396,613)	23,977	09/06/2034	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50		06/01/2024	Paydown		10,075	10,075	10,681	10,796	0	(721)	0	(721)	0	10,075	0	0	0	164	07/25/2050	1.A
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52		06/01/2024	Paydown		18,092	18,092	15,113	15,119	0	2,974	0	2,974	0	18,092	0	0	0	189	02/26/2052	1.A
36263C-AY-5	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS AX1 144A 0.278% 02/26/52		06/01/2024	Paydown		0	0	141,176	142,706	0	(142,706)	0	(142,706)	0	0	0	0	0	11,660	02/26/2052	1.A FE
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52		06/01/2024	Paydown		3,642	3,642	3,124	3,123	0	520	0	520	0	3,642	0	0	0	34	09/25/2052	1.A
36268S-AC-3	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS A3 144A 4.000% 12/25/52		06/01/2024	Paydown		73,202	73,202	70,457	70,438	0	2,765	0	2,765	0	73,202	0	0	0	1,140	12/25/2052	1.B
36270X-AD-6	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ4 CLASS A3 144A 6.000% 01/25/54		06/01/2024	Paydown		79,881	79,881	78,321	77,920	0	1,961	0	1,961	0	79,881	0	0	0	2,069	01/25/2054	1.A
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52		06/01/2024	Paydown		46,463	46,463	43,428	43,370	0	3,093	0	3,093	0	46,463	0	0	0	474	08/25/2052	1.A
362938-BB-7	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ2 CLASS A16 144A 5.500% 05/25/53		06/01/2024	Paydown		34,428	34,428	33,867	33,871	0	556	0	556	0	34,428	0	0	0	711	05/25/2053	1.A
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57		06/01/2024	Paydown		12,949	12,949	12,897	12,905	0	45	0	45	0	12,949	0	0	0	232	11/25/2057	1.A
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59		06/01/2024	Paydown		29,238	29,238	29,462	29,586	0	(348)	0	(348)	0	29,238	0	0	0	453	06/25/2059	1.A
36418W-AG-4	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A21 144A 4.500% 02/25/59		06/01/2024	Paydown		472	472	452	445	0	26	0	26	0	472	0	0	0	9	02/25/2059	1.A
36418W-AJ-8	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A22 144A 4.000% 02/25/59		06/01/2024	Paydown		472	472	445	435	0	36	0	36	0	472	0	0	0	8	02/25/2059	1.A
36418W-AQ-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A32 144A 4.000% 02/25/59		06/01/2024	Paydown		410	410	375	363	0	48	0	48	0	410	0	0	0	7	02/25/2059	1.A
364760-AQ-1	GAP INC THE SERIES 144A 3.875% 10/01/31		06/24/2024	BANK OF AMERICA		462,000	550,000	510,906	517,335	0	1,697	0	1,697	0	519,032	0	(57,032)	(57,032)	15,629	10/01/2031	4.A FE
36830R-AS-9	GCAT SERIES 2022-INV3 CLASS 2A1 144 4.500% 08/25/52		06/01/2024	Paydown		149,385	149,385	146,210	146,233	0	3,151	0	3,151	0	149,385	0	0	0	2,891	08/25/2052	1.A
37940X-AE-2	GLOBAL PAYMENTS INC 1.200% 03/01/26		06/26/2024	J.P. MORGAN SECURITIES INC		697,553	750,000	749,310	749,697	0	67	0	67	0	749,764	0	(52,212)	(52,212)	7,400	03/01/2026	2.C FE
380241-AA-7	GODDARD FUNDING LLC SERIES 2022-1 CLASS A2 144A 6.864% 10/30/52		04/30/2024	Paydown		7,500	7,500	7,500	7,499	0	1	0	1	0	7,500	0	0	0	257	10/30/2052	2.C FE
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48		06/20/2024	Paydown		4,639	4,639	4,637	4,637	0	2	0	2	0	4,639	0	0	0	49	05/20/2048	1.D FE
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48		05/20/2024	Paydown		11,389	11,389	11,384	11,384	0	5	0	5	0	11,389	0	0	0	90	05/20/2048	1.F FE
39152T-AL-4	GREAT WOLF TRUST SERIES 2019-WOLF CLASS D 144A 7.576% 12/15/36		05/15/2024	Paydown		4,605,882	4,605,882	4,597,512	4,606,685	0	(802)	0	(802)	0	4,605,882	0	0	0	147,415	12/15/2036	1.A
39539G-AB-8	GREENPOINT MORTGAGE FUNDING TR SERIES 2006-OH1 CLASS A2 5.690% 01/25/37		06/25/2024	Paydown		318	(351)	(78)	(135)	0	453	0	453	0	318	0	0	0	11	01/25/2037	1.A FM
41162N-AC-1	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-14 CLASS 2A1A 5.639% 01/25/47		06/20/2024	Paydown		112,074	112,074	98,113	100,496	0	11,577	0	11,577	0	112,074	0	0	0	1,596	01/25/2047	1.A FM
41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-2 CLASS 2A1A 5.781% 05/25/38		06/25/2024	Paydown		13,165	13,165	11,628	12,029	0	1,136	0	1,136	0	13,165	0	0	0	375	05/25/2038	3.A FM
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 5.636% 09/19/37		06/19/2024	Paydown		7,268	7,268	6,671	6,785	0	483	0	483	0	7,268	0	0	0	75	09/19/2037	1.A FM
42241@-AE-9	HEARST COMMUNICATIONS INC 3.850% 04/08/24		04/08/2024	Various		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	169,988	04/08/2024	1.G
43148#-AA-7	HILL TOP ENERGY CENTER LLC ENERGY CENTER LLC 5.830% 12/31/29		06/30/2024	Redemption 100.0000		237,394	237,394	237,394	237,394	0	0	0	0	0	237,394	0	0	0	6,920	12/31/2029	3.A PL

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.420% 05/31/33		05/31/2024	Redemption 100.0000		224,621	224,621	224,621	224,619	0	2	0	2	0	224,621	0	0	0	4,964	05/31/2033	2.A PL
44416*-AE-6	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32		05/31/2024	Redemption 100.0000		323	323	323	327	0	(4)	0	(4)	0	323	0	0	0	39	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32		05/31/2024	Redemption 100.0000		1,571	1,571	1,571	1,589	0	(17)	0	(17)	0	1,571	0	0	0	35	11/30/2032	2.A PL
44416*-AG-1	HUDSON TRANSMISSION PARTNERS L 4.440% 11/30/32		05/31/2024	Redemption 100.0000		30,894	30,894	30,894	31,185	0	(290)	0	(290)	0	30,894	0	0	0	532	11/30/2032	2.A PL
45082D-AA-5	IBERIA LINEAS AEREAS DE ESPANA 4.790% 01/15/36		04/15/2024	Redemption 100.0000		5,811	5,811	5,811	5,811	0	0	0	0	0	5,811	0	0	0	139	01/15/2036	1.F Z
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67		06/01/2024	Paydown		23,903	23,903	23,903	24,107	0	(204)	0	(204)	0	23,903	0	0	0	421	05/25/2067	1.A FE
45605P-BA-5	INDUSTRIAL DPR FUNDING LTD SERIES 2022-2A CLASS 1 144A 4.600% 04/15/27		04/15/2024	Paydown		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,078	04/15/2027	2.B FE
46433@-AA-6	ISKANDAR VENTURES LLC 3.410% 06/15/39		06/15/2024	Redemption 100.0000		8,066	8,066	8,066	8,080	0	(14)	0	(14)	0	8,066	0	0	0	115	06/15/2039	1.E PL
46591D-AX-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B1 144A 4.928% 10/25/49		06/01/2024	Paydown		7,891	7,891	7,693	7,703	0	188	0	188	0	7,891	0	0	0	169	10/25/2049	1.A
46591F-AZ-7	JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS B2 144A 4.467% 11/25/49		06/01/2024	Paydown		6,616	6,616	7,016	6,965	0	(349)	0	(349)	0	6,616	0	0	0	123	11/25/2049	1.A
46591H-AA-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 6.810% 04/25/47		06/25/2024	Paydown		7,723	7,723	7,723	7,759	0	(37)	0	(37)	0	7,723	0	0	0	224	04/25/2047	1.C FE
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 2019-8 CLASS A3 144A 3.500% 03/25/50		06/01/2024	Paydown		18,030	18,030	19,068	19,448	0	(1,418)	0	(1,418)	0	18,030	0	0	0	263	03/25/2050	1.A
46591L-BQ-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS B1 144A 4.366% 05/25/50		06/01/2024	Paydown		5,251	5,251	4,927	4,958	0	293	0	293	0	5,251	0	0	0	96	05/25/2050	1.A
46591N-BH-9	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV1 CLASS A15 144 3.500% 06/25/50		06/01/2024	Paydown		5,182	5,182	5,510	6,229	0	(1,047)	0	(1,047)	0	5,182	0	0	0	83	06/25/2050	1.A
46592A-AE-4	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A3X 144A 0.500% 08/25/50		06/01/2024	Paydown		0	0	9,578	11,319	0	(11,319)	0	(11,319)	0	0	0	0	0	1,623	08/25/2050	1.A FE
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50		06/01/2024	Paydown		5,140	5,140	5,515	5,575	0	(435)	0	(435)	0	5,140	0	0	0	76	08/25/2050	1.A
46592K-BS-0	JP MORGAN MORTGAGE TRUST SERIES 2021-3 CLASS AX4 144A 0.300% 07/25/51		06/01/2024	Paydown		0	0	7,593	7,879	0	(7,879)	0	(7,879)	0	0	0	0	0	881	07/25/2051	1.A FE
46592L-BL-3	JP MORGAN MORTGAGE TRUST SERIES 2021-5 CLASS AX1 144A 0.336% 08/25/51		06/01/2024	Paydown		0	0	65,921	66,346	0	(66,346)	0	(66,346)	0	0	0	0	0	5,337	08/25/2051	1.A FE
46592W-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A3 144A 2.500% 02/25/52		06/01/2024	Paydown		7,819	7,819	6,194	0	0	1,625	0	1,625	0	7,819	0	0	0	16	02/25/2052	1.A
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52		06/01/2024	Paydown		11,222	11,222	9,384	9,353	0	1,869	0	1,869	0	11,222	0	0	0	117	02/25/2052	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52		06/01/2024	Paydown		16,965	16,965	14,210	14,173	0	2,791	0	2,791	0	16,965	0	0	0	179	04/25/2052	1.A
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72		06/17/2024	Paydown		26,774	26,774	26,962	26,950	0	(177)	0	(177)	0	26,774	0	0	0	383	09/15/2072	1.A FE
466247-LP-6	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 5.510% 02/25/35		06/01/2024	Paydown		4,675	4,675	4,896	4,995	0	(320)	0	(320)	0	4,675	0	0	0	101	02/25/2035	1.A FM
46627M-BY-2	JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 4.858% 01/25/36		06/01/2024	Paydown		26,562	26,562	17,868	20,551	0	6,011	0	6,011	0	26,562	0	0	0	568	01/25/2036	1.A FM
46629P-AK-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2006-LDP9 CLASS X 0.725% 05/15/47		05/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	9,117	05/15/2047	6. FE
466313-AK-9	JABIL INC 3.000% 01/15/31		06/24/2024	Various		1,287,225	1,500,000	1,491,485	1,494,001	0	372	0	372	0	1,494,373	0	(207,148)	(207,148)	42,500	01/15/2031	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
46640J-AC-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS D 144A 4.115% 01/15/46		06/01/2024	Paydown		22,092	22,092	21,571	22,033	0	59	0	59	0	22,092	0	0	0	372	01/15/2046	1.A
46641B-AP-8	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C16 CLASS D 144A 5.050% 12/15/46		04/24/2024	PERFORMANCE TRUST CAP PARTNERS		0	0	0	0	0	(97)	0	(97)	0	(97)	0	97	97	22,747	12/15/2046	1.A
46641W-AG-2	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C19 CLASS D 144A 5.051% 04/15/47		06/01/2024	Paydown		2,000,000	2,000,000	2,013,069	2,003,460	0	(3,460)	0	(3,460)	0	2,000,000	0	0	0	43,706	04/15/2047	1.A
46641W-BB-2	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C19 CLASS C 4.776% 04/15/47		04/01/2024	Paydown		800,000	800,000	813,542	800,968	0	(968)	0	(968)	0	800,000	0	0	0	16,207	04/15/2047	1.A
46643B-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2014-IVR3 CLASS B1 144A 6.366% 09/25/44		06/01/2024	Paydown		21,005	21,005	20,702	21,385	0	(379)	0	(379)	0	21,005	0	0	0	427	09/25/2044	1.A
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.390% 10/25/46		06/01/2024	Paydown		28,913	28,913	29,089	29,095	0	(181)	0	(181)	0	28,913	0	0	0	345	10/25/2046	1.A
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 1A7 144A 3.500% 08/25/47		06/01/2024	Paydown		20,436	20,436	18,925	18,537	0	1,899	0	1,899	0	20,436	0	0	0	276	08/25/2047	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.449% 01/25/47		06/01/2024	Paydown		9,519	9,519	9,495	9,488	0	32	0	32	0	9,519	0	0	0	131	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47		06/01/2024	Paydown		29,651	29,651	29,414	29,324	0	328	0	328	0	29,651	0	0	0	477	05/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.650% 05/25/47		06/01/2024	Paydown		16,170	16,170	16,113	16,115	0	54	0	54	0	16,170	0	0	0	270	05/25/2047	1.A
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48		06/01/2024	Paydown		54,661	54,661	54,181	54,043	0	618	0	618	0	54,661	0	0	0	769	06/25/2048	1.A
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48		06/01/2024	Paydown		13,294	13,294	13,268	13,249	0	44	0	44	0	13,294	0	0	0	179	11/25/2048	1.A
46648U-AQ-7	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS AX1 144A 0.370% 11/25/48		06/01/2024	Paydown		0	0	6,571	8,530	0	(8,530)	0	(8,530)	0	0	0	0	0	1,311	11/25/2048	1.A FE
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48		06/01/2024	Paydown		23,255	23,255	22,458	22,046	0	1,209	0	1,209	0	23,255	0	0	0	342	09/25/2048	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS A3 144A 4.000% 05/25/49		06/01/2024	Paydown		1,856	1,856	1,864	1,868	0	(12)	0	(12)	0	1,856	0	0	0	28	05/25/2049	1.A
46650M-BG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS B2 144A 4.041% 01/25/49		06/01/2024	Paydown		8,997	8,997	9,441	9,380	0	(384)	0	(384)	0	8,997	0	0	0	152	01/25/2049	1.A
46650T-AC-6	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.952% 08/25/49		06/01/2024	Paydown		5,264	5,264	5,582	5,731	0	(467)	0	(467)	0	5,264	0	0	0	88	08/25/2049	1.A
46650T-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS B1 144A 4.397% 08/25/49		06/01/2024	Paydown		8,950	8,950	9,381	9,312	0	(362)	0	(362)	0	8,950	0	0	0	166	08/25/2049	1.A
46650X-AA-1	J G WENTWORTH XLIII LLC SERIES 2019-1A CLASS A 144A 3.820% 08/17/71		06/17/2024	Paydown		14,469	14,469	14,583	14,581	0	(112)	0	(112)	0	14,469	0	0	0	240	08/17/2071	1.A FE
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.662% 12/25/49		06/01/2024	Paydown		106,505	106,505	114,670	113,414	0	(6,908)	0	(6,908)	0	106,505	0	0	0	2,383	12/25/2049	1.A
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.662% 12/25/49		06/01/2024	Paydown		26,626	26,626	28,366	28,100	0	(1,474)	0	(1,474)	0	26,626	0	0	0	596	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A3 144A 3.500% 12/25/49		06/01/2024	Paydown		6,780	6,780	7,300	7,673	0	(892)	0	(892)	0	6,780	0	0	0	96	12/25/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A15 144A 3.500% 12/25/49		06/01/2024	Paydown		4,520	4,520	4,519	4,521	0	(1)	0	(1)	0	4,520	0	0	0	64	12/25/2049	1.A
46651D-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A3 144A 3.500% 02/25/50		06/01/2024	Paydown		3,013	3,013	3,110	3,141	0	(128)	0	(128)	0	3,013	0	0	0	49	02/25/2050	1.A
46651D-AR-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A15144A 3.500% 02/25/50		06/01/2024	Paydown		9,792	9,792	9,861	9,883	0	(91)	0	(91)	0	9,792	0	0	0	158	02/25/2050	1.A
46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.229% 02/25/50		06/01/2024	Paydown		12,515	12,515	11,623	11,723	0	792	0	792	0	12,515	0	0	0	168	02/25/2050	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
46651F-AS-0	JP MORGAN MORTGAGE TRUST SERIES 2019-HYB1 CLASS B2 144A 4.779% 10/25/49		06/01/2024	Paydown		19,301	19,301	18,048	18,647	0	654	0	654	0	19,301	0	0	0	391	10/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A3 144A 3.474% 02/25/50		06/01/2024	Paydown		13,251	13,251	13,826	13,937	0	(685)	0	(685)	0	13,251	0	0	0	171	02/25/2050	1.A
46651H-AC-1	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS A3 144A 3.500% 03/25/50		06/01/2024	Paydown		10,504	10,504	2,606	0	0	10,504	0	10,504	0	10,504	0	0	0	125	03/25/2050	1.A
46651H-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B1 144A 4.368% 03/25/50		06/01/2024	Paydown		15,131	15,131	16,257	16,286	0	(1,155)	0	(1,155)	0	15,131	0	0	0	276	03/25/2050	1.A
46651H-BT-3	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B2 144A 4.368% 03/25/50		06/01/2024	Paydown		10,088	10,088	10,712	10,744	0	(656)	0	(656)	0	10,088	0	0	0	184	03/25/2050	1.A
46651M-AL-0	JP MORGAN CHASE COMMERCIAL SERIES 2019-MFP CLASS D 144A 7.036% 07/15/36		06/15/2024	Paydown		335,927	335,927	294,991	330,186	0	5,741	0	5,741	0	335,927	0	0	0	8,145	07/15/2036	2.B FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72		06/17/2024	Paydown		36,373	36,373	37,577	37,490	0	(1,117)	0	(1,117)	0	36,373	0	0	0	583	10/17/2072	1.A FE
46651X-AJ-1	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 3.500% 06/25/50		06/01/2024	Paydown		39,203	39,203	40,998	41,357	0	(2,154)	0	(2,154)	0	39,203	0	0	0	578	06/25/2050	1.A
46651X-BQ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A 3.821% 06/25/50		06/01/2024	Paydown		6,129	6,129	6,194	6,180	0	(51)	0	(51)	0	6,129	0	0	0	98	06/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50		06/01/2024	Paydown		11,679	11,679	11,915	11,988	0	(309)	0	(309)	0	11,679	0	0	0	189	05/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51		06/01/2024	Paydown		13,625	13,625	14,276	14,311	0	(686)	0	(686)	0	13,625	0	0	0	160	03/25/2051	1.A
46652T-BW-9	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A15 144A 3.000% 03/25/51		06/01/2024	Paydown		5,109	5,109	5,288	5,305	0	(195)	0	(195)	0	5,109	0	0	0	60	03/25/2051	1.A
46652T-CC-2	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS AX4 144A 0.400% 03/25/51		06/01/2024	Paydown		0	0	1,663	1,873	0	(1,873)	0	(1,873)	0	0	0	0	0	219	03/25/2051	1.A FE
46653J-BM-2	JP MORGAN MORTGAGE TRUST SERIES 2020-5 CLASS A15 144A 3.000% 12/25/50		06/01/2024	Paydown		9,661	9,661	10,302	10,442	0	(782)	0	(782)	0	9,661	0	0	0	131	12/25/2050	1.A
46653L-BT-2	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A15 144 3.000% 11/25/50		06/01/2024	Paydown		5,126	5,126	5,489	5,864	0	(738)	0	(738)	0	5,126	0	0	0	73	11/25/2050	1.A
46653P-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2021-6 CLASS AX1 144A 0.135% 10/25/51		06/01/2024	Paydown		0	0	25,370	25,210	0	(25,210)	0	(25,210)	0	0	0	0	0	2,314	10/25/2051	1.A FE
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52		06/01/2024	Paydown		21,613	21,613	18,104	18,092	0	3,521	0	3,521	0	21,613	0	0	0	233	06/25/2052	1.A
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52		06/01/2024	Paydown		25,836	25,836	23,943	23,866	0	1,970	0	1,970	0	25,836	0	0	0	258	08/25/2052	1.A
46654V-AB-9	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS A2 144A 2.774% 05/25/52		06/01/2024	Paydown		58,701	58,701	58,697	58,725	0	(24)	0	(24)	0	58,701	0	0	0	697	05/25/2052	1.F
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52		06/01/2024	Paydown		15,928	15,928	15,127	15,131	0	797	0	797	0	15,928	0	0	0	226	10/25/2052	1.A
46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52		06/01/2024	Paydown		15,928	15,928	14,661	14,669	0	1,259	0	1,259	0	15,928	0	0	0	194	10/25/2052	1.A
46655K-AD-8	JP MORGAN MORTGAGE TRUST SERIES 2022-6 CLASS A3 144A 3.000% 11/25/52		06/01/2024	Paydown		107,094	107,094	98,627	98,797	0	8,297	0	8,297	0	107,094	0	0	0	1,287	11/25/2052	1.A
46656D-AF-8	JP MORGAN MORTGAGE TRUST SERIES 2023-2 CLASS A2 144A 5.500% 07/25/53		06/01/2024	Paydown		56,951	56,951	56,168	56,119	0	832	0	832	0	56,951	0	0	0	1,226	07/25/2053	1.A
46656R-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2023-3 CLASS A4B 144A 5.500% 10/25/53		06/01/2024	Paydown		74,412	74,412	73,714	73,475	0	937	0	937	0	74,412	0	0	0	1,565	10/25/2053	1.A
48121@-AD-3	JRD HOLDINGS LLC 4.130% 03/27/24		04/25/2024	Redemption 0.0000		(164)	0	0	0	0	(164)	0	(164)	0	(164)	0	0	0	373	03/27/2024	2.B PL
48255@-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51		06/15/2024	Redemption 100.0000		121,338	121,338	121,338	121,338	0	0	0	0	0	121,338	0	0	0	1,820	03/15/2051	2.A PL

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
49308V-AF-4	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS X 144A 1.771% 09/16/52		06/01/2024	Paydown		0	0	35,294	27,151	0	(27,151)	0	(27,151)	0	0	0	0	0	2,489	09/16/2052	1.A FE
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62		06/15/2024	Paydown		36,142	36,142	36,142	36,142	0	0	0	0	0	36,142	0	0	0	797	12/15/2062	1.A FE
50247@-AA-4	LV STADIUM EVENTS CO LLC 3.360% 06/30/45		06/30/2024	Redemption 100.0000		31,116	31,116	31,116	31,116	0	0	0	0	0	31,116	0	0	0	1,046	06/30/2045	2.A PL
505742-AP-1	LADDER CAP FIN LLLP CORP SERIES 144A 4.750% 06/15/29		06/21/2024	JP MORGAN SECURITIES LTD		713,213	770,000	754,613	758,086	0	919	0	919	0	759,005	0	(45,792)	(45,792)	19,202	06/15/2029	3.B FE
52524G-AA-0	LEHMAN XS TRUST SERIES 2007-7N CLASS 1A1A 5.899% 06/25/47		06/25/2024	Paydown		153,573	153,242	137,472	144,704	0	8,870	0	8,870	0	153,573	0	0	0	2,933	06/25/2047	1.A FM
52532X-AH-8	LEIDOS INC SERIES WI 2.300% 02/15/31		06/24/2024	CITIGROUP GLOBAL MARKETS		830,760	1,000,000	947,235	959,654	0	2,476	0	2,476	0	962,130	0	(131,370)	(131,370)	19,806	02/15/2031	2.C FE
52678@-AB-6	LERADO INVESTMENTS LLC 6.290% 03/31/36		06/30/2024	Redemption 100.0000		93,609	93,609	93,609	93,609	0	0	0	0	0	93,609	0	0	0	2,960	03/31/2036	2.B PL
532716-AK-3	L BRANDS INC 6.950% 03/01/33		06/25/2024	MORGAN STANLEY & CO. INC.		273,700	280,000	261,800	268,816	0	419	0	419	0	269,235	0	4,465	4,465	15,946	03/01/2033	4.A FE
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47		06/20/2024	Paydown		6,322	6,322	6,316	6,316	0	6	0	6	0	6,322	0	0	0	87	07/20/2047	1.D FE
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47		05/20/2024	Paydown		16,949	16,949	16,933	16,934	0	15	0	15	0	16,949	0	0	0	176	07/20/2047	1.F FE
55265K-3T-4	MASTR ASSET SECURITIZATION TRU SERIES 2003-12 CLASS 3A7 5.250% 12/25/33		06/01/2024	Paydown		1,915	1,915	1,984	1,970	0	(55)	0	(55)	0	1,915	0	0	0	42	12/25/2033	1.A FM
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67		06/01/2024	Paydown		13,146	13,146	12,860	12,988	0	158	0	158	0	13,146	0	0	0	222	05/25/2067	1.A FE
55285U-AA-1	MFRA TRUST SERIES 2022-INV2 CLASS A1 144A 4.950% 07/25/57		06/01/2024	Paydown		164,199	164,199	161,561	162,967	0	1,232	0	1,232	0	164,199	0	0	0	3,436	07/25/2057	1.A FE
55317X-A*-0	MNR ABS ISSUER I LLC MNR 8.120% 12/15/38		06/15/2024	Redemption 100.0000		356,359	356,359	356,359	356,359	0	0	0	0	0	356,359	0	0	0	19,178	12/15/2038	1.G PL
55819D-AJ-5	MADISON PARK FUNDING LTD SERIES 2018-31A CLASS C 144A 7.738% 01/23/31		06/20/2024	Paydown		1,000,000	1,000,000	1,000,000	994,775	0	5,225	0	5,225	0	1,000,000	0	0	0	51,996	01/23/2031	1.F FE
565849-AB-2	MARATHON OIL CORP 6.800% 03/15/32		06/17/2024	SCOTIA USA INC		1,099,600	1,000,000	1,224,950	1,126,491	0	(5,861)	0	(5,861)	0	1,120,630	0	(21,030)	(21,030)	51,567	03/15/2032	2.C FE
57110P-AA-9	MARLETTE FUNDING TRUST SERIES 2023-1A CLASS A 144A 6.070% 04/15/33		06/15/2024	Paydown		157,455	157,455	157,452	157,482	0	(27)	0	(27)	0	157,455	0	0	0	3,959	04/15/2033	1.A FE
576434-D8-4	MASTR ALTERNATIVE LOANS TRUST SERIES 2005-1 CLASS 2A1 6.000% 02/25/35		06/01/2024	Paydown		233	233	236	237	0	(4)	0	(4)	0	233	0	0	0	6	02/25/2035	1.A FM
58403Y-AR-7	MED TRUST SERIES 2021-MDLN CLASS D 144A 5.353% 11/15/38		06/21/2024	JP MORGAN SECURITIES LTD		2,983,805	2,985,671	2,925,958	2,907,138	0	(3,851)	0	(3,851)	0	2,903,287	0	80,518	80,518	118,532	11/15/2038	1.A
58526#-AC-3	MEIJER INC. 8.390% 06/01/25		06/01/2024	Various		169,795	169,795	169,795	169,788	0	7	0	7	0	169,795	0	0	0	7,123	06/01/2025	1.F
58526#-AG-4	MEIJER INC. 8.390% 06/01/25		06/01/2024	Various		154,467	154,467	154,467	154,466	0	1	0	1	0	154,467	0	0	0	6,480	06/01/2025	1.F
58526#-AL-3	MEIJER INC. 8.390% 06/01/25		06/01/2024	Various		169,795	169,795	169,795	169,788	0	7	0	7	0	169,795	0	0	0	7,123	06/01/2025	1.F
58526#-AQ-2	MEIJER INC. 8.390% 06/01/25		06/01/2024	Various		163,310	163,310	163,310	163,307	0	3	0	3	0	163,310	0	0	0	6,851	06/01/2025	1.F
585495-CA-0	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-MTG1 CLASS AX1 144 0.148% 04/25/51		06/01/2024	Paydown		0	0	43,389	45,332	0	(45,332)	0	(45,332)	0	0	0	0	0	3,995	04/25/2051	1.A FE
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 7.043% 10/25/48		06/01/2024	Paydown		3,294	3,294	3,323	3,316	0	(21)	0	(21)	0	3,294	0	0	0	61	10/25/2048	1.A
589929-6M-5	MLCC MORTGAGE INVESTORS INC SERIES 2003-H CLASS A1 6.099% 01/25/29		06/25/2024	Paydown		904	904	904	901	0	3	0	3	0	904	0	0	0	19	01/25/2029	5.C FM
59001A-AY-8	MERITAGE HOMES CORP SERIES WI 6.000% 06/01/25		06/14/2024	Call 100.2780		24,067	24,000	24,000	24,000	0	0	0	0	0	24,067	0	0	0	839	06/01/2025	2.C FE
59020U-DN-2	MLCC MORGAGE INVESTORS INC SERIES 2004-C CLASS A1 5.905% 07/25/29		06/25/2024	Paydown		237	237	226	198	0	40	0	40	0	237	0	0	0	6	07/25/2029	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					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
594918-CL-6	MICROSOFT CORP SERIES 144A 2.500% 09/15/50		06/06/2024	Tax Free Exchange		851,198	1,000,000	849,125	849,674	0	1,525	0	1,525	0	851,198	0	0	0	18,125	09/15/2050	1.A FE
59980A-AB-3	MILL CITY MORTGAGE TRUST SERIES 2017-2 CLASS M1 144A 3.250% 07/25/59		06/01/2024	Paydown		99,307	99,307	99,677	99,440	0	(133)	0	(133)	0	99,307	0	0	0	1,364	07/25/2059	1.A
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61		06/01/2024	Paydown		4,709	4,709	4,630	4,653	0	56	0	56	0	4,709	0	0	0	72	01/25/2061	1.A
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		06/20/2024	Paydown		9,514	9,514	9,503	9,505	0	9	0	9	0	9,514	0	0	0	176	07/20/2043	1.D FE
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		05/20/2024	Paydown		16,514	16,514	16,496	16,498	0	16	0	16	0	16,514	0	0	0	228	07/20/2043	1.F FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC 5.330% 06/30/27		06/30/2024	Various		253,264	253,264	254,631	217,556	0	35,708	0	35,708	0	253,264	0	0	0	6,749	06/30/2027	2.A Z
60040#-AB-8	MILLENNIUM PIPELINE CO LLC 6.000% 06/30/32		06/30/2024	Various		137,147	137,147	139,734	139,327	0	(2,180)	0	(2,180)	0	137,147	0	0	0	4,104	06/30/2032	2.A Z
60871R-AD-2	MOLSON COORS BREWING CO 5.000% 05/01/42		06/13/2024	BARCLAYS CAPITAL		2,787,120	3,000,000	3,016,800	3,013,256	0	(204)	0	(204)	0	3,013,052	0	(225,932)	(225,932)	92,917	05/01/2042	2.B FE
61745M-PM-9	MORGAN STANLEY DEAN WITTER CAP SERIES 2003-NC3 CLASS M1 6.809% 03/25/33		06/25/2024	Paydown		25,110	25,110	25,296	25,798	0	(688)	0	(688)	0	25,110	0	0	0	680	03/25/2033	1.A FM
61761A-AG-3	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS D 144A 4.792% 08/15/45		06/01/2024	Paydown		272,031	272,031	272,031	259,421	0	12,611	0	12,611	0	272,031	0	0	0	5,410	08/15/2045	1.A FM
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52		06/01/2024	Paydown		45,075	45,075	40,920	40,777	0	4,298	0	4,298	0	45,075	0	0	0	550	03/25/2052	1.A
61945L-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS A 144A 2.880% 09/20/40		06/20/2024	Paydown		10,554	10,554	10,557	10,557	0	(3)	0	(3)	0	10,554	0	0	0	127	09/20/2040	1.A FE
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		06/20/2024	Paydown		12,046	12,046	12,055	12,054	0	(7)	0	(7)	0	12,046	0	0	0	263	12/21/2043	1.E FE
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		05/20/2024	Paydown		24,070	24,070	24,087	24,085	0	(14)	0	(14)	0	24,070	0	0	0	393	12/21/2043	1.F FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		06/20/2024	Paydown		4,348	4,348	4,343	4,343	0	5	0	5	0	4,348	0	0	0	87	06/22/2043	1.D FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		05/20/2024	Paydown		8,797	8,797	8,786	8,787	0	10	0	10	0	8,797	0	0	0	132	06/22/2043	1.F FE
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44		06/20/2024	Paydown		51,317	51,317	45,744	46,350	0	4,967	0	4,967	0	51,317	0	0	0	898	02/22/2044	1.G FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		06/20/2024	Paydown		6,598	6,598	6,535	6,537	0	61	0	61	0	6,598	0	0	0	102	04/20/2046	1.E FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		05/20/2024	Paydown		14,925	14,925	14,784	14,789	0	137	0	137	0	14,925	0	0	0	175	04/20/2046	1.F FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47		06/20/2024	Paydown		58,931	58,931	49,152	49,824	0	9,107	0	9,107	0	58,931	0	0	0	616	04/22/2047	1.E FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47		05/20/2024	Paydown		91,089	91,089	75,974	77,013	0	14,076	0	14,076	0	91,089	0	0	0	714	04/22/2047	1.G FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-1A CLASS B 144A 2.050% 12/20/46		06/20/2024	Paydown		3,651	3,651	3,627	3,628	0	23	0	23	0	3,651	0	0	0	37	12/20/2046	1.E FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-1A CLASS B 144A 2.050% 12/20/46		05/20/2024	Paydown		7,059	7,059	7,013	7,015	0	44	0	44	0	7,059	0	0	0	54	12/20/2046	1.G FE
620076-BU-2	MOTOROLA SOLUTIONS INC 2.750% 05/24/31		06/24/2024	JANE STREET CAPITAL		427,500	500,000	507,480	505,719	0	(354)	0	(354)	0	505,366	0	(77,866)	(77,866)	8,059	05/24/2031	2.B FE
63743H-EW-8	NATIONAL RURAL UTIL COOP 1.000% 06/15/26		06/26/2024	J.P. MORGAN SECURITIES INC		921,850	1,000,000	995,225	997,741	0	442	0	442	0	998,183	0	(76,333)	(76,333)	5,333	06/15/2026	1.F FE
64079*-AB-8	NEPTUNE REG TRANS 6.210% 06/30/27		06/30/2024	Redemption 100.0000		293,361	293,361	303,167	299,734	0	(6,373)	0	(6,373)	0	293,361	0	0	0	10,431	06/30/2027	1.F PL
64755@-AA-9	NEW MOUNTAIN GUARDIAN III BDC LLC 3.570% 07/15/25		06/05/2024	Redemption 100.0000		109,814	109,814	109,814	109,814	0	0	0	0	0	109,814	0	0	0	3,485	07/15/2025	2.C PL

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64755@-AB-7	NEW MOUNTAIN GUARDIAN III BDC LLC 3.620% 07/15/25		06/05/2024	Redemption 100.0000		54,468	54,468	54,468	54,468	0	0	0	0	0	54,468	0	0	0	1,753	07/15/2025	2.C PL
64755@-AC-5	NEW MOUNTAIN GUARDIAN III BDC 3.950% 07/15/25		06/05/2024	Redemption 100.0000		108,935	108,935	108,935	108,935	0	0	0	0	0	108,935	0	0	0	3,825	07/15/2025	2.C PL
64830B-AZ-0	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2017-6A CLASS B2 144A 4.000% 08/27/57		06/01/2024	Paydown		10,499	10,499	10,107	10,198	0	301	0	301	0	10,499	0	0	0	174	08/27/2057	1.A
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		06/01/2024	Paydown		91,483	91,483	90,220	90,359	0	1,124	0	1,124	0	91,483	0	0	0	1,307	04/25/2062	1.A
65341*-AA-9	NEXTERA ENERGY PIPELINE HOLDIN 6.550% 08/01/52		05/31/2024	Redemption 100.0000		49,775	49,775	49,775	49,775	0	0	0	0	0	49,775	0	0	0	1,630	08/01/2052	2.A PL
65341@-AA-7	NEXTERA ENERGY TRANSMISSION HO 6.090% 12/21/42		06/21/2024	Redemption 100.0000		2,016	2,016	2,016	2,016	0	0	0	0	0	2,016	0	0	0	61	12/21/2042	2.A PL
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBER 3.080% 12/15/46		06/15/2024	Redemption 100.0000		33,333	33,333	33,333	33,333	0	0	0	0	0	33,333	0	0	0	513	12/15/2046	1.F
67098A-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-INV1 CLASS A3 144A 4.500% 11/25/48		06/01/2024	Paydown		6,375	6,375	6,633	6,825	0	(450)	0	(450)	0	6,375	0	0	0	127	11/25/2048	1.A
67113A-AQ-3	ONSLOW BAY FINANCIAL LLC SERIES 2019- EXP3 CLASS IA9 14 3.500% 10/25/59		06/01/2024	Paydown		8,583	8,583	8,603	8,612	0	(29)	0	(29)	0	8,583	0	0	0	119	10/25/2059	1.A
67113A-BH-2	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B1A 144 6.118% 10/25/59		06/01/2024	Paydown		5,090	5,090	4,730	4,888	0	203	0	203	0	5,090	0	0	0	124	10/25/2059	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49		06/01/2024	Paydown		6,297	6,297	6,626	6,716	0	(419)	0	(419)	0	6,297	0	0	0	84	12/25/2049	1.A
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59		06/01/2024	Paydown		9,986	9,986	10,201	10,289	0	(304)	0	(304)	0	9,986	0	0	0	180	06/25/2059	1.A
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61		06/01/2024	Paydown		21,417	21,417	19,329	19,274	0	2,142	0	2,142	0	21,417	0	0	0	176	10/25/2061	1.A
67116M-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2023-J1 CLASS A3 144A 4.500% 01/25/53		06/01/2024	Paydown		33,393	33,393	32,078	32,106	0	1,287	0	1,287	0	33,393	0	0	0	626	01/25/2053	1.A
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52		06/01/2024	Paydown		36,671	36,671	31,159	31,173	0	5,498	0	5,498	0	36,671	0	0	0	372	02/25/2052	1.A
67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52		06/01/2024	Paydown		66,060	66,060	59,454	59,592	0	6,468	0	6,468	0	66,060	0	0	0	1,166	10/25/2052	1.A
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59		06/01/2024	Paydown		7,482	7,482	7,536	7,568	0	(86)	0	(86)	0	7,482	0	0	0	138	01/25/2059	1.A
67647A-AA-3	OCEANVIEW MORTAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52		06/01/2024	Paydown		28,278	28,278	25,927	25,903	0	2,375	0	2,375	0	28,278	0	0	0	568	11/25/2052	1.A
67647F-AA-2	BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52		06/01/2024	Paydown		75,256	75,256	71,634	71,659	0	3,597	0	3,597	0	75,256	0	0	0	1,053	05/25/2052	1.A
677052-AA-0	OGLETHORPE PWR CORP 5.375% 11/01/40		06/13/2024	KEYBANC CAPITAL MARKETS INC		9,552,080	10,000,000	10,088,100	10,065,103	0	(1,101)	0	(1,101)	0	10,064,002	0	(511,922)	(511,922)	332,951	11/01/2040	2.A FE
69337H-AT-8	PHH ALTERNATIVE MORTGAGE TRUST SERIES 2007-2 CLASS 2PO 0.000% 05/25/37		06/01/2024	Paydown		195	195	43	74	0	121	0	121	0	195	0	0	0	0	05/25/2037	1.A FM
69348R-TD-8	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB2 0.000% 11/25/29		06/01/2024	Paydown		0	11,464	10,739	7,335	32	(7,368)	0	(7,336)	0	0	0	0	0	0	11/25/2029	6. FM
69349L-AQ-1	PNC BANK NA SERIES BKNT 4.200% 11/01/25		04/09/2024	BANK OF AMERICA SECURITIES LLC		489,150	500,000	499,855	499,974	0	4	0	4	0	499,978	0	(10,828)	(10,828)	9,333	11/01/2025	1.G FE
693675-AA-8	PSMC 2018 1 TRUST SERIES 2020-3 CLASS A1 144A 3.000% 11/25/50		06/01/2024	Paydown		11,222	11,222	11,629	11,682	0	(460)	0	(460)	0	11,222	0	0	0	155	11/25/2050	1.A
693684-AA-0	PSMC 2020 1 TRUST SERIES 2020-1 CLASS A1 144A 3.500% 01/25/50		06/01/2024	Paydown		18,849	18,849	19,613	19,929	0	(1,080)	0	(1,080)	0	18,849	0	0	0	270	01/25/2050	1.A
69371V-AM-9	PSMC TRUST SERIES 2018-1A CLASS A12 144A 3.500% 02/25/48		06/01/2024	Paydown		8,470	8,470	8,380	8,253	0	217	0	217	0	8,470	0	0	0	141	02/25/2048	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
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019-2 CLASS A1 144A 3.500% 10/25/49		06/01/2024	Paydown		14,420	14,420	14,562	14,562	0	(142)	0	(142)	0	14,420	0	0	0	230	10/25/2049	1.A
69374X-BC-3	PSMC 2019 2 TRUST SERIES 2019-2 CLASS AX1 144A 0.209% 10/25/49		06/01/2024	Paydown		0	0	5,126	5,197	0	(5,197)	0	(5,197)	0	0	0	0	0	769	10/25/2049	1.A FE
69375B-AM-9	PSMC 2018 1 TRUST SERIES 2019-3 CLASS A12 144A 3.500% 11/25/49		06/01/2024	Paydown		5,202	5,202	5,233	5,214	0	(13)	0	(13)	0	5,202	0	0	0	74	11/25/2049	1.A
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57		06/01/2024	Paydown		109,147	109,147	109,145	109,757	0	(610)	0	(610)	0	109,147	0	0	0	2,460	08/25/2057	1.A FE
69437#-AA-2	PGIM SENIOR LOAN OPP FUND II C PSLOMF 7.820% 07/07/31		06/17/2024	Capital Distribution		7,127	0	7,127	0	0	0	0	0	0	7,127	0	0	0	0	07/07/2031	2.C PL
69437#-AB-0	PGIM SENIOR LOAN OPP FUND II C PSLOMF 8.820% 07/07/31		06/17/2024	Capital Distribution		1,608	0	1,608	0	0	0	0	0	0	1,608	0	0	0	0	07/07/2031	3.B PL
70109H-AM-7	PARKER HANNIFIN CORP SERIES MTN 4.200% 11/21/34		06/13/2024	TD SECURITIES USA		5,563,080	6,000,000	6,240,819	6,172,748	0	(6,180)	0	(6,180)	0	6,166,568	0	(603,488)	(603,488)	142,100	11/21/2034	2.A FE
723133-AA-2	PINELAWN DEPOSITOR CORP SERIES 144A 6.350% 06/30/25		06/30/2024	Redemption 100.0000		248,736	248,736	248,499	248,733	0	3	0	3	0	248,736	0	0	0	7,897	06/30/2025	2.B
72650R-BA-9	PLAINS ALL AMER PIPELINE 5.150% 06/01/42		06/18/2024	MORGAN STANLEY & CO. INC.		901,330	1,000,000	952,120	954,557	0	676	0	676	0	955,234	0	(53,904)	(53,904)	28,468	06/01/2042	2.B FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		06/05/2024	Paydown		2,500	2,500	2,500	2,506	0	(6)	0	(6)	0	2,500	0	0	0	48	12/05/2049	2.B FE
73316P-DS-6	POPULAR ABS MORTGAGE PASS T SERIES 2005-3 CLASS M1 3.480% 07/25/35		06/01/2024	Paydown		90,423	90,423	89,198	89,478	0	945	0	945	0	90,423	0	0	0	1,266	07/25/2035	1.A FM
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49		04/30/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	56	07/30/2049	2.B FE
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50		06/01/2024	Paydown		6,231	6,231	6,507	6,536	0	(306)	0	(306)	0	6,231	0	0	0	78	02/25/2050	1.A
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 10.987% 11/25/36		04/11/2024	Paydown		(2,406)	0	0	0	0	(2,406)	0	(2,406)	0	(2,406)	0	0	0	56	11/25/2036	1.A FM
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 10.987% 11/25/36		04/25/2024	Paydown		0	1,607	1,240	1,339	0	(1,339)	0	(1,339)	0	0	0	0	0	44	11/25/2036	1.G FM
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 10.987% 11/25/36		06/25/2024	Paydown		1,412	1,697	1,309	1,414	0	(2)	0	(2)	0	1,412	0	0	0	94	11/25/2036	3.A FM
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 10.987% 11/25/36		05/25/2024	Paydown		3,107	2,547	1,965	2,122	0	985	0	985	0	3,107	0	0	0	159	11/25/2036	3.B FM
749357-AA-7	WOODWARD CAPITAL MANAGEMENT SERIES 2019-1 CLASS A1 144A 3.500% 09/25/49		06/01/2024	Paydown		9,877	9,877	10,334	10,460	0	(583)	0	(583)	0	9,877	0	0	0	167	09/25/2049	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50		06/01/2024	Paydown		6,006	6,006	6,141	6,193	0	(188)	0	(188)	0	6,006	0	0	0	76	02/25/2050	1.A
74938X-CA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2022-3 CLASS A1 144A 3.000% 05/25/52		06/01/2024	Paydown		109,850	109,850	99,861	100,187	0	9,663	0	9,663	0	109,850	0	0	0	1,468	05/25/2052	1.A
74992*-AE-5	RXR REALTY LLC 5.720% 06/27/24		06/06/2024	Various		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	97,319	06/27/2024	2.C Z
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007-QS6 CLASS A1 5.789% 04/25/37		06/25/2024	Paydown		1,022	1,762	1,338	1,342	0	(319)	0	(319)	0	1,022	0	0	0	39	04/25/2037	1.A FM
75458*-AD-1	RAYBURN COUNTY ELECTRIC COOP 6.400% 12/30/52		06/30/2024	Redemption 100.0000		11,784	11,784	11,784	11,784	0	0	0	0	0	11,784	0	0	0	377	12/30/2052	2.B FE
758750-AF-0	REGAL REXNORD CORP SERIES 144A 6.400% 04/15/33		05/02/2024	Tax Free Exchange		1,495,664	1,500,000	1,495,410	1,495,546	0	118	0	118	0	1,495,664	0	0	0	52,533	04/15/2033	2.C FE
75970N-BE-6	RENAISSANCE HOME EQUITY LOAN SERIES 2005-3 CLASS AF4 5.140% 11/25/35		06/01/2024	Paydown		80,115	80,115	79,990	80,169	0	(53)	0	(53)	0	80,115	0	0	0	1,719	11/25/2035	1.A FM
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS5 CLASS A1 5.750% 04/25/35		06/25/2024	Paydown		5,320	5,698	5,024	5,107	0	214	0	214	0	5,320	0	0	0	144	04/25/2035	3.A FM
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q05 CLASS A1 6.173% 01/25/46		06/01/2024	Paydown		2,856	2,439	1,823	1,955	0	901	0	901	0	2,856	0	0	0	73	01/25/2046	1.A FM

STATEMENT AS OF JUNE 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

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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
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 5.849% 03/25/25		06/25/2024	Paydown		751	751	755	774	0	(22)	0	(22)	0	751	0	0	0	19	03/25/2025	4.B FE
81743A-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A7 144A 3.500% 12/25/49		06/01/2024	Paydown		22,778	22,778	23,119	23,113	0	(335)	0	(335)	0	22,778	0	0	0	366	12/25/2049	1.A
81743X-AA-7	SEQUOIA MORTGAGE TRUST SERIES 6 CLASS A 6.098% 04/19/27		05/20/2024	Paydown		2,623	2,623	2,623	2,623	0	0	0	0	0	2,623	0	0	0	56	04/19/2027	1.A FM
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLASS A1 144A 3.500% 07/25/43		06/01/2024	Paydown		9,979	9,979	10,335	10,326	0	(348)	0	(348)	0	9,979	0	0	0	146	07/25/2043	1.A
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47		06/01/2024	Paydown		2,189	2,189	2,194	2,195	0	(6)	0	(6)	0	2,189	0	0	0	32	07/25/2047	1.A
81745X-AU-1	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A19 144A 3.500% 07/25/47		06/01/2024	Paydown		152	152	150	150	0	2	0	2	0	152	0	0	0	2	07/25/2047	1.A
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47		06/01/2024	Paydown		232	232	248	271	0	(39)	0	(39)	0	232	0	0	0	4	08/25/2047	1.A
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47		06/01/2024	Paydown		739	739	756	781	0	(42)	0	(42)	0	739	0	0	0	12	08/25/2047	1.A
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47		06/01/2024	Paydown		33,868	33,868	34,374	34,493	0	(625)	0	(625)	0	33,868	0	0	0	514	12/25/2047	1.A
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47		06/01/2024	Paydown		16,589	16,589	15,710	15,616	0	972	0	972	0	16,589	0	0	0	240	02/25/2047	1.A
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48		06/01/2024	Paydown		4,586	4,586	4,575	4,576	0	10	0	10	0	4,586	0	0	0	67	02/25/2048	1.A
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48		06/01/2024	Paydown		19,961	19,961	20,116	20,298	0	(337)	0	(337)	0	19,961	0	0	0	374	08/25/2048	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49		06/01/2024	Paydown		12,332	12,332	12,820	13,753	0	(1,420)	0	(1,420)	0	12,332	0	0	0	275	08/25/2049	1.A
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48		06/01/2024	Paydown		1,280	1,280	1,286	1,291	0	(11)	0	(11)	0	1,280	0	0	0	21	03/25/2048	1.A
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48		06/01/2024	Paydown		20,901	20,901	20,834	20,811	0	90	0	90	0	20,901	0	0	0	348	06/25/2048	1.A
81748G-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A1 144A 4.000% 09/25/49		06/01/2024	Paydown		6,660	6,660	6,919	7,046	0	(385)	0	(385)	0	6,660	0	0	0	130	09/25/2049	1.A
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49		06/01/2024	Paydown		2,220	2,220	2,166	2,141	0	79	0	79	0	2,220	0	0	0	43	09/25/2049	1.A
81748G-EJ-6	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS B1B 144A 4.503% 09/25/49		06/01/2024	Paydown		5,544	5,544	5,869	5,818	0	(274)	0	(274)	0	5,544	0	0	0	104	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST SERIES 2019-4 CLASS A1 144A 3.500% 11/25/49		06/01/2024	Paydown		2,814	2,814	2,932	2,938	0	(125)	0	(125)	0	2,814	0	0	0	41	11/25/2049	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50		06/01/2024	Paydown		18,226	18,226	18,991	19,131	0	(905)	0	(905)	0	18,226	0	0	0	264	03/25/2050	1.A
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50		06/01/2024	Paydown		23,161	23,161	23,622	23,649	0	(488)	0	(488)	0	23,161	0	0	0	310	02/25/2050	1.A
81748R-AV-9	SEQUOIA MORTGAGE TRUST SERIES 2020-4 CLASS A20 144A 2.500% 11/25/50		06/01/2024	Paydown		17,992	17,992	18,466	18,496	0	(504)	0	(504)	0	17,992	0	0	0	173	11/25/2050	1.A
81748Y-BD-3	SEQUOIA MORTGAGE TRUST SERIES 2021-6 CLASS AIO3 144A 0.500% 10/25/51		06/01/2024	Paydown		0	0	43,307	43,657	0	(43,657)	0	(43,657)	0	0	0	0	0	3,258	10/25/2051	1.A FE
81749B-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2023-1 CLASS A1 144A 5.000% 01/25/53		06/01/2024	Paydown		14,797	14,797	14,640	14,583	0	214	0	214	0	14,797	0	0	0	302	01/25/2053	1.A
81749H-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2024-2 CLASS A4 144A 6.000% 12/25/53		06/01/2024	Paydown		71,861	71,861	71,770	0	0	91	0	91	0	71,861	0	0	0	1,059	12/25/2053	1.A FE
81753R-AA-7	SERIES RR TRUST SERIES 2014-1 CLASS A 144A 0.000% 05/25/47		04/01/2024	Paydown		500,000	500,000	452,473	494,369	0	5,631	0	5,631	0	500,000	0	0	0	0	05/25/2047	1.A FE

SCHEDULE D - PART 4

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817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54		04/25/2024	Paydown		1,875	1,875	1,875	0	0	0	0	0	0	1,875	0	0	0	29	01/25/2054	2.C FE
83416W-AA-1	SOLAR STAR FUNDING LLC SERIES 144A 5.375% 06/30/35		06/30/2024	Various		191,289	191,289	193,266	192,990	0	(1,700)	0	(1,700)	0	191,289	0	0	0	5,141	06/30/2035	2.B FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		06/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	01/20/2050	2.B FE
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC ELECTRIC COOP INC 3.300% 11/15/43		05/15/2024	Redemption 100.0000		101,667	101,667	101,667	101,667	0	0	0	0	0	101,667	0	0	0	1,678	11/15/2043	1.F
845331-C*-6	SOUTHWEST WATER COMPANY WATER COMPANY 4.130% 05/17/28		05/16/2024	Call 100.0000		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	18,482	05/17/2028	2.A PL
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66		06/01/2024	Paydown		30,208	30,208	26,130	26,173	0	4,035	0	4,035	0	30,208	0	0	0	239	11/25/2066	1.A FE
863572-UD-3	STRUCTURED ASSET SECURITIES CO SERIES 1998-6 CLASS B1 6.500% 07/25/28		06/01/2024	Paydown		3,589	3,589	3,522	3,542	0	47	0	47	0	3,589	0	0	0	102	07/25/2028	1.A FM
86358R-ND-5	AMORTIZING RESIDENTIAL COLLATE SERIES 2001-BC6W CLASS A 5.743% 10/25/31		06/25/2024	Paydown		646	646	646	648	0	(2)	0	(2)	0	646	0	0	0	16	10/25/2031	1.A FM
86359D-MZ-7	LEHMAN XS TRUST SERIES 2005-2 CLASS 2A4 5.670% 08/25/35		06/01/2024	Paydown		737	1,259	1,177	1,631	0	(894)	0	(894)	0	737	0	0	0	92	08/25/2035	1.A FM
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38		06/15/2024	Paydown		14,837	14,837	14,837	14,836	0	1	0	1	0	14,837	0	0	0	324	03/15/2038	1.A FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024-1A CLASS A23 144A 6.505% 07/30/54		05/31/2024	MORGAN STANLEY & CO. INC.		1,517,344	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	17,344	17,344	0	07/30/2054	2.B FE
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48		06/20/2024	Paydown		6,528	6,528	6,516	6,607	0	(79)	0	(79)	0	6,528	0	0	0	59	07/20/2048	1.G FE
86744V-AA-9	HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49		06/20/2024	Paydown		6,024	6,024	5,982	6,040	0	(16)	0	(16)	0	6,024	0	0	0	126	08/20/2049	1.G FE
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49		06/20/2024	Paydown		5,698	5,698	5,571	5,658	0	40	0	40	0	5,698	0	0	0	74	02/22/2049	1.G FE
86745N-AA-6	SUNNOVA SOL ISSUER LLC SERIES 2020-1A CLASS A 144A 3.350% 02/01/55		04/30/2024	Paydown		6,240	6,240	6,211	6,216	0	24	0	24	0	6,240	0	0	0	105	02/01/2055	1.G FE
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56		04/30/2024	Paydown		10,770	10,770	10,755	10,756	0	14	0	14	0	10,770	0	0	0	139	04/28/2056	1.G FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 02/01/55		04/30/2024	Paydown		24,780	24,780	24,378	24,503	0	278	0	278	0	24,780	0	0	0	447	02/01/2055	1.F FE
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57		04/30/2024	Paydown		12,561	12,561	12,458	12,473	0	88	0	88	0	12,561	0	0	0	298	07/30/2057	1.G FE
86772Y-AA-8	SUNRUN CALLISTO ISSUER LLC SERIES 2023-1A CLASS A 144A 5.750% 01/30/59		04/30/2024	Paydown		5,336	5,336	5,233	5,240	0	95	0	95	0	5,336	0	0	0	153	01/30/2059	1.G FE
86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55		04/30/2024	Paydown		17,785	17,785	17,777	0	0	8	0	8	0	17,785	0	0	0	40	02/01/2055	1.F FE
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71		06/15/2024	Paydown		4,712	4,712	4,827	4,777	0	(65)	0	(65)	0	4,712	0	0	0	80	01/15/2071	1.A FE
88033G-DT-4	TENET HEALTHCARE CORP SERIES 144A 6.750% 05/15/31		06/25/2024	Tax Free Exchange		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	18,150	05/15/2031	3.C FE
88104#-AA-4	TERRAFORM UTILITY SOLAR X 4.590% 08/31/40		06/30/2024	Various		52,259	52,259	52,259	52,259	0	0	0	0	0	52,259	0	0	0	1,199	08/31/2040	2.C PL
88307*-AA-3	TEXOMA WIND LLC 4.120% 06/30/34		06/30/2024	Redemption 100.0000		293,910	293,910	293,910	293,910	0	1	0	1	0	293,910	0	0	0	12,109	06/30/2034	2.C PL
89171Y-BA-8	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 2B1 144A 4.882% 11/25/57		06/01/2024	Paydown		26,306	26,306	27,326	26,963	0	(657)	0	(657)	0	26,306	0	0	0	630	11/25/2057	1.A
89172P-AC-3	TOWD POINT MORTGAGE TRUST SERIES 2016-2 CLASS M1 144A 3.000% 08/25/55		06/01/2024	Paydown		46,946	46,946	46,241	46,665	0	281	0	281	0	46,946	0	0	0	662	08/25/2055	1.A
89255#-AA-9	VANDERBILT TRADEMARK ROYA 4.920% 07/01/48		06/01/2024	Various		5,372	5,372	5,372	5,372	0	0	0	0	0	5,372	0	0	0	110	07/01/2048	1.F PL

STATEMENT AS OF JUNE 30, 2024 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
89788M-AP-7	TRUIST FINANCIAL CORP SERIES MTN 5.867% 06/08/34		06/18/2024	MORGAN STANLEY & CO. INC.		3,043,350	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	43,350	43,350	93,872	06/08/2034	1.G FE
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 10/01/24		04/01/2024	Redemption 100.0000		46,766	46,766	43,693	45,933	0	833	0	833	0	46,766	0	0	0	1,380	10/01/2024	1.F FE
90345W-AD-6	US AIRWAYS 2012-2A PTT 4.625% 06/03/25		06/03/2024	Redemption 100.0000		31,206	31,206	30,699	0	0	507	0	507	0	31,206	0	0	0	722	06/03/2025	2.A FE
90346W-AA-1	US AIRWAYS 2013 1A PTT 3.950% 11/15/25		05/15/2024	Redemption 100.0000		34,694	34,694	33,740	0	0	954	0	954	0	34,694	0	0	0	685	11/15/2025	2.A FE
91862@-AA-2	VC 3 LS 2021 LP 2021 LP 3.500% 10/15/31		06/15/2024	Redemption 100.0000		39,227	39,227	39,227	39,227	0	0	0	0	0	39,227	0	0	0	606	10/15/2031	1.G PL
91862@-AB-0	VC 3 LS 2021 LP 2021 LP 4.750% 10/15/41		06/15/2024	Redemption 100.0000		7,742	7,742	7,742	7,742	0	0	0	0	0	7,742	0	0	0	162	10/15/2041	2.B PL
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67		06/01/2024	Paydown		31,535	31,535	31,534	31,799	0	(264)	0	(264)	0	31,535	0	0	0	556	04/25/2067	1.A FE
92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66		06/01/2024	Paydown		30,951	30,951	27,894	28,197	0	2,753	0	2,753	0	30,951	0	0	0	222	10/25/2066	1.A FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		06/30/2024	Call 100.0000		17,277	17,277	17,277	17,277	0	0	0	0	0	17,277	0	0	0	16,062	10/14/2049	1.F PL
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 8.602% 10/01/30		05/30/2024	Redemption 100.0000		7,741	7,741	7,741	1,961	0	0	0	0	0	7,741	0	0	0	89	10/01/2030	2.B PL
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2003-S5 CLASS 1A4 5.500% 06/25/33		06/01/2024	Paydown		10,969	10,969	11,505	11,533	0	(565)	0	(565)	0	10,969	0	0	0	297	06/25/2033	3.C FM
92922F-4G-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR14 CLASS 2A2 4.709% 12/25/35		06/01/2024	Paydown		708	708	0	0	0	708	0	708	0	708	0	0	0	14	12/25/2035	1.A FM
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 6.000% 10/25/45		06/25/2024	Paydown		28,646	28,646	28,920	29,313	0	(667)	0	(667)	0	28,646	0	0	0	552	10/25/2045	1.A FM
92922F-D2-1	WAMU MORTGAGE PASS THROUGH CER SERIES 05-AR2 CLASS 2A1A 6.079% 01/25/45		06/25/2024	Paydown		230	230	230	229	0	0	0	0	0	230	0	0	0	6	01/25/2045	1.A FM
92922F-J5-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR6 CLASS 2A1C 6.138% 04/25/45		06/25/2024	Paydown		762	762	736	756	0	7	0	7	0	762	0	0	0	17	04/25/2045	1.A FM
92922F-S2-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR8 CLASS 2AB3 6.179% 07/25/45		06/25/2024	Paydown		2,591	2,591	1,996	2,069	0	522	0	522	0	2,591	0	0	0	55	07/25/2045	1.A FM
92922F-U5-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 6.000% 07/25/45		06/25/2024	Paydown		1,163	1,163	1,163	1,173	0	(10)	0	(10)	0	1,163	0	0	0	27	07/25/2045	3.A FM
92922F-WE-4	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR9 CLASS A1 5.406% 08/25/34		06/01/2024	Paydown		2,110	2,110	2,093	2,121	0	(11)	0	(11)	0	2,110	0	0	0	43	08/25/2034	1.A FM
92922F-XM-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-CB3 CLASS 2A 6.500% 10/25/34		06/01/2024	Paydown		305	305	313	315	0	(10)	0	(10)	0	305	0	0	0	8	10/25/2034	1.A FM
92922F-ZF-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR12 CLASS A2A 6.000% 10/25/44		06/25/2024	Paydown		4,103	4,103	4,103	4,118	0	(15)	0	(15)	0	4,103	0	0	0	95	10/25/2044	1.A FM
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 2006-AR17 CLASS 1A 5.973% 12/25/46		06/01/2024	Paydown		5,757	5,010	3,915	4,090	0	1,667	0	1,667	0	5,757	0	0	0	108	12/25/2046	1.A FM
92966*-AC-3	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 5.560% 12/19/24		04/30/2024	Redemption 100.0000		23,484	23,484	23,484	23,482	0	2	0	2	0	23,484	0	0	0	653	12/19/2024	1.F
92966*-AD-1	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 5.560% 12/19/24		04/30/2024	Redemption 100.0000		16,773	16,773	16,773	16,772	0	2	0	2	0	16,773	0	0	0	466	12/19/2024	1.F
92966*-AE-9	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 5.560% 12/19/24		04/30/2024	Redemption 100.0000		26,839	26,839	26,839	26,836	0	3	0	3	0	26,839	0	0	0	746	12/19/2024	1.F
92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 6.140% 01/31/28		04/30/2024	Various		144,715	144,715	144,715	137,671	0	7,043	0	7,043	0	144,715	0	0	0	4,443	01/31/2028	1.F
92980*-AB-7	W2W FINANCE LLC 4.600% 01/31/32		06/30/2024	Redemption 100.0000		6,129	6,129	6,129	6,129	0	0	0	0	0	6,129	0	0	0	141	01/31/2032	2.B PL

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
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SERIES 07-OA2 CLASS 1A 5.853% 03/25/47		06/01/2024	Paydown		5,246	5,541	4,582	4,655	0	591	0	591	0	5,246	0	0	0	93	03/25/2047	1.A FM
933638-AC-2	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 1A1B 6.000% 01/25/47		06/01/2024	Paydown		1,566	1,587	71	0	0	1,566	0	1,566	0	1,566	0	0	0	36	01/25/2047	1.A FM
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 5.628% 07/25/47		06/25/2024	Paydown		10,884	10,884	7,046	6,893	0	3,990	0	3,990	0	10,884	0	0	0	98	07/25/2047	1.A FM
93364B-AA-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2007-OA5 CLASS 1A 6.000% 06/25/47		06/03/2024	Paydown		3,720	3,720	3,208	3,304	0	416	0	416	0	3,720	0	0	0	59	06/25/2047	1.A FM
939336-6D-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2005-4 CLASS CB9 6.000% 06/25/35		06/25/2024	Paydown		1,861	1,971	1,667	1,742	0	119	0	119	0	1,861	0	0	0	46	06/25/2035	1.A FM
939346-AB-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR9 CLASS 2A 5.993% 11/25/46		06/01/2024	Paydown		1,369	1,735	1,217	1,346	0	23	0	23	0	1,369	0	0	0	25	11/25/2046	1.A FM
93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 5.500% 07/25/35		06/25/2024	Paydown		1,274	1,294	1,087	1,104	0	169	0	169	0	1,274	0	0	0	32	07/25/2035	1.A FM
93934F-BU-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-7 CLASS 4CB 7.000% 08/25/35		06/01/2024	Paydown		0	463	271	270	0	(270)	0	(270)	0	0	0	0	0	14	08/25/2035	1.A FM
93934F-CF-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-8 CLASS 1A2 5.500% 10/25/35		06/01/2024	Paydown		3,034	4,501	4,085	4,445	0	(1,411)	0	(1,411)	0	3,034	0	0	0	106	10/25/2035	4.B FM
93934F-GJ-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-10 CLASS 3CB1 6.000% 11/25/35		06/01/2024	Paydown		362	694	465	505	0	(143)	0	(143)	0	362	0	0	0	17	11/25/2035	1.A FM
93934F-KK-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2006-1 CLASS 2CB1 7.000% 02/25/36		06/01/2024	Paydown		0	1,911	804	790	0	(790)	0	(790)	0	0	0	0	0	49	02/25/2036	1.A FM
939355-BR-3	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2007-OA3 CLASS 4A2 5.853% 04/25/47		06/01/2024	Paydown		37,253	35,577	31,594	31,499	0	5,753	0	5,753	0	37,253	0	0	0	747	04/25/2047	1.A FM
93935D-AA-4	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR7 CLASS A1A 6.073% 09/25/46		06/01/2024	Paydown		10,725	10,616	7,580	8,245	0	2,480	0	2,480	0	10,725	0	0	0	164	09/25/2046	1.A FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-8 CLASS A3A 4.141% 10/25/36		06/01/2024	Paydown		1,943	1,943	1,138	1,044	0	899	0	899	0	1,943	0	0	0	13	10/25/2036	1.A FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 6.113% 08/25/46		06/01/2024	Paydown		3,210	4,006	2,496	2,387	0	824	0	824	0	3,210	0	0	0	75	08/25/2046	2.B FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 6.113% 08/25/46		05/01/2024	Paydown		4,068	4,042	2,519	2,408	0	1,659	0	1,659	0	4,068	0	0	0	77	08/25/2046	2.C FM
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 5.658% 12/25/36		06/25/2024	Paydown		3,288	3,288	1,941	1,831	0	1,457	0	1,457	0	3,288	0	0	0	33	12/25/2036	1.A FM
949796-AA-4	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A 3.000% 05/25/50		06/01/2024	Paydown		7,214	7,214	7,646	7,760	0	(546)	0	(546)	0	7,214	0	0	0	90	05/25/2050	1.A
949796-AS-5	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A17 144A 3.000% 05/25/50		06/01/2024	Paydown		5,771	5,771	6,072	6,151	0	(380)	0	(380)	0	5,771	0	0	0	72	05/25/2050	1.A
94982P-AA-7	WELLS FARGO MORTGAGE BACKED SE SERIES 2005-AR7 CLASS 1A1 6.154% 05/25/35		06/01/2024	Paydown		4,497	4,497	4,404	4,531	0	(34)	0	(34)	0	4,497	0	0	0	112	05/25/2035	1.A FM
949831-AA-9	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A1 144A 3.500% 07/25/49		06/01/2024	Paydown		2,908	2,908	3,025	3,078	0	(170)	0	(170)	0	2,908	0	0	0	43	07/25/2049	1.A
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49		06/01/2024	Paydown		2,520	2,520	2,529	2,533	0	(13)	0	(13)	0	2,520	0	0	0	37	07/25/2049	1.A
94983J-AC-6	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-AR1 CLASS 2A1 6.307% 03/25/36		06/01/2024	Paydown		2,707	3,462	2,896	3,144	0	(436)	0	(436)	0	2,707	0	0	0	79	03/25/2036	1.A FM
94985J-CD-0	WELLS FARGO MORTGAGE BACKED SE SERIES 2007-7 CLASS APO 0.000% 06/25/37		06/01/2024	Paydown		665	712	175	235	0	430	0	430	0	665	0	0	0	0	06/25/2037	1.A FM
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1 CLASS A1 144A 3.500% 07/25/47		06/01/2024	Paydown		9,516	9,516	8,801	8,661	0	855	0	855	0	9,516	0	0	0	137	07/25/2047	1.A
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS A1 144A 3.933% 11/25/48		06/01/2024	Paydown		3,285	3,285	3,295	3,305	0	(20)	0	(20)	0	3,285	0	0	0	61	11/25/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49		06/01/2024	Paydown		10,192	10,192	10,443	10,477	0	(285)	0	(285)	0	10,192	0	0	0	120	12/25/2049	1.A
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50		06/01/2024	Paydown		12,034	12,034	12,544	12,592	0	(558)	0	(558)	0	12,034	0	0	0	140	06/25/2050	1.A
95003N-AB-2	WELL FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS A2 144A 3.000% 03/25/52		06/01/2024	Paydown		37,599	37,599	34,227	34,205	0	3,394	0	3,394	0	37,599	0	0	0	478	03/25/2052	1.A
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48		06/15/2024	Paydown		8,022	8,022	8,010	8,014	0	8	0	8	0	8,022	0	0	0	156	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51		06/15/2024	Paydown		2,501	2,501	2,501	2,495	0	6	0	6	0	2,501	0	0	0	52	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		06/17/2024	Paydown		3,187	3,125	3,125	3,118	0	69	0	69	0	3,187	0	0	0	181	03/15/2052	2.B FE
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS TRANSMISSION 3.670% 12/18/34		06/30/2024	Various		40,503	40,503	39,941	39,726	0	777	0	777	0	40,503	0	0	0	743	12/18/2034	1.F PL
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS TRANSMISSION 3.670% 12/18/34		04/10/2024	Various		1,495	1,495	1,474	1,466	0	29	0	29	0	1,495	0	0	0	385	12/18/2034	1.G FE
98581*-AA-9	YELLOWSTONE ENERGY LTD ENERGY LTD 5.750% 12/31/26		06/30/2024	Various		142,085	142,085	142,085	142,085	0	0	0	0	0	142,085	0	0	0	4,085	12/31/2026	2.B
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		04/30/2024	Paydown		2,500	2,500	2,500	2,502	0	(2)	0	(2)	0	2,500	0	0	0	40	07/30/2051	2.B FE
C9797@-AA-1	WOLVERINE TERMINALS ULC 10.500% 10/31/30		06/30/2024	Redemption 100.0000		40,783	40,783	40,783	38,468	0	493	0	493	0	40,783	0	0	0	1,043	10/31/2030	3.C PL
292766-A#-9	ENERPLUS CORP 4.400% 05/15/24	A	05/15/2024	Various		2,420,000	2,420,000	2,420,000	2,420,000	0	0	0	0	0	2,420,000	0	0	0	53,240	05/15/2024	2.B
65334H-AA-0	NEXEN INC 7.875% 03/15/32	A	06/27/2024	Call 120.7580		688,321	570,000	771,352	704,049	0	(6,672)	0	(6,672)	0	815,698	0	(127,377)	(127,377)	153,482	03/15/2032	1.E FE
65334H-AG-7	NEXEN ENERGY ULC 6.400% 05/15/37	A	06/27/2024	Call 117.4300		352,290	300,000	368,014	353,637	0	(1,438)	0	(1,438)	0	404,489	0	(52,199)	(52,199)	64,130	05/15/2037	1.E FE
C4111#-AG-6	GRAYMONT LTD 4.700% 06/21/27	A	06/21/2024	Various		750,000	750,000	749,999	750,000	0	0	0	0	0	750,000	0	0	0	17,625	06/21/2027	2.C PL
00177G-AG-6	AMERICAN MONEY MANAGEMENT SERIES 2022-25A CLASS C 144A 7.729% 04/15/35	D	06/25/2024	Paydown		1,750,000	1,750,000	1,750,000	1,756,951	0	(6,951)	0	(6,951)	0	1,750,000	0	0	0	60,423	04/15/2035	1.F FE
00177J-BC-8	AMERICAN MONEY MANAGEMENT SERIES 2020-23A CLASS CR 144A 7.579% 10/17/31	D	05/02/2024	Paydown		4,500,000	4,500,000	4,200,300	4,229,603	0	270,397	0	270,397	0	4,500,000	0	0	0	188,562	10/17/2031	1.F FE
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35	D	06/30/2024	Various		119,250	119,250	118,137	118,282	0	968	0	968	0	119,250	0	0	0	4,025	06/30/2035	2.C FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD REC 3.500% 01/07/30	D	04/07/2024	Various		336,802	336,802	336,802	336,802	0	0	0	0	0	336,802	0	0	0	5,894	01/07/2030	1.G FE
05890M-AA-1	BANC CREDITO INVERSIONES SERIES 144A 3.500% 10/12/27	D	06/17/2024	LARRAINVIAL		2,069,100	2,200,000	2,172,918	2,188,605	0	1,311	0	1,311	0	2,189,916	0	(120,816)	(120,816)	52,617	10/12/2027	1.G FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.080% 04/07/27	D	04/07/2024	Redemption 100.0000		46,255	46,255	46,255	46,255	0	0	0	0	0	46,255	0	0	0	944	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.180% 04/07/28	D	04/07/2024	Redemption 100.0000		77,647	77,647	77,647	77,647	0	0	0	0	0	77,647	0	0	0	1,623	04/07/2028	1.G FE
22532L-AM-6	CREDIT AGRICOLE LONDON SERIES 144A 3.875% 04/15/24	D	04/09/2024	BANK OF AMERICA SECURITIES LLC		500,000	500,000	495,175	499,834	0	160	0	160	0	499,994	0	6	6	9,472	04/15/2024	1.D FE
22823A-AG-1	CROWN CITY CLO SERIES 2023-5A CLASS B 144A 8.925% 04/20/34	D	05/09/2024	Paydown		1,000,000	1,000,000	1,000,000	999,595	0	405	0	405	0	1,000,000	0	0	0	50,298	04/20/2034	1.E FE
404280-DW-6	HSBC HOLDINGS PLC 6.332% 03/09/44	D	06/03/2024	HSBC SECURITIES USA INC.		424,756	400,000	400,000	400,000	0	0	0	0	0	400,000	0	24,756	24,756	18,644	03/09/2044	1.G FE
45662N-A*-4	INFINEON TECHNOLOGIES AG 3.940% 04/05/24	D	04/05/2024	Various		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	49,250	04/05/2024	2.B
47032F-AB-5	JAMES HARDIE INTL FIN SERIES 144A 5.000% 01/15/28	D	06/24/2024	MORGAN STANLEY & CO. INC.		192,848	200,000	189,000	194,554	0	588	0	588	0	195,142	0	(2,294)	(2,294)	9,444	01/15/2028	3.A FE
53944Y-AU-7	LLOYDS BANK PLC 4.976% 08/11/33	D	06/18/2024	CITIGROUP GLOBAL MARKETS		1,926,860	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(73,140)	(73,140)	85,421	08/11/2033	1.G 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
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43	D	06/20/2024	Paydown		5,107	5,107	5,128	5,125	0	(18)	0	(18)	0	5,107	0	0	0	111	03/20/2043	1.D FE
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43	D	05/20/2024	Paydown		8,929	8,929	8,967	8,961	0	(31)	0	(31)	0	8,929	0	0	0	144	03/20/2043	1.F FE
62877C-AA-1	NAC AVIATION 29 DAC 4.750% 06/30/26	D	05/15/2024	Call 100.0000		21,235	21,235	21,235	20,919	0	316	0	316	0	21,235	0	0	0	370	06/30/2026	4.B FE
64129U-BW-4	NEUBERGER BERMAN CLO LTD SERIES 2014-17A CLASS CR2 144A 7.587% 04/22/29	D	06/13/2024	Paydown		4,000,000	4,000,000	3,848,000	3,850,102	0	149,898	0	149,898	0	4,000,000	0	0	0	198,066	04/22/2029	1.F FE
64131J-AQ-9	NEUBERGER BERMAN CLO LTD SERIES 2017-25A CLASS CR 144A 7.339% 10/18/29	D	06/27/2024	Paydown		3,000,000	3,000,000	3,000,000	2,983,866	0	16,134	0	16,134	0	3,000,000	0	0	0	155,023	10/18/2029	1.F FE
654744-AD-3	NISSAN MOTOR CO SERIES 144A 4.810% 09/17/30	D	06/18/2024	JP MORGAN SECURITIES LTD		700,920	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(49,080)	(49,080)	27,357	09/17/2030	2.C FE
671027-AC-4	OSD CLO 2023 27 LTD SERIES 2023-27A CLASS B 144A 7.728% 04/16/35	D	05/10/2024	Paydown		2,500,000	2,500,000	2,500,000	2,497,342	0	2,658	0	2,658	0	2,500,000	0	0	0	111,422	04/16/2035	1.C FE
671027-AE-0	OSD CLO 2023 27 LTD SERIES 2023-27A CLASS C 144A 8.327% 04/16/35	D	05/10/2024	Paydown		1,500,000	1,500,000	1,500,000	1,498,507	0	1,493	0	1,493	0	1,500,000	0	0	0	72,032	04/16/2035	1.F FE
67109Y-AQ-7	OHA CREDIT PARTNERS LTD SERIES 2015-12A CLASS BR 144A 7.188% 07/23/30	D	04/23/2024	Paydown		2,000,000	2,000,000	1,988,818	1,987,244	0	12,756	0	12,756	0	2,000,000	0	0	0	73,466	07/23/2030	1.C FE
67109Y-AS-3	OHA CREDIT PARTNERS LTD SERIES 2015-12A CLASS CR 144A 7.488% 07/23/30	D	04/23/2024	Paydown		2,000,000	2,000,000	2,000,000	1,990,049	0	9,951	0	9,951	0	2,000,000	0	0	0	76,516	07/23/2030	1.F FE
67402C-AU-0	OAKTREE CLO LTD SERIES 2019-4A CLASS BR 144A 7.287% 10/20/32	D	06/18/2024	Call 100.0000		4,000,000	4,000,000	4,000,000	3,977,281	0	(24,603)	0	(24,603)	0	3,952,678	0	47,322	47,322	196,810	10/20/2032	1.C FE
67402C-AW-6	OAKTREE CLO LTD SERIES 2019-4A CLASS CR 144A 7.837% 10/20/32	D	06/18/2024	Call 100.0000		1,750,000	1,750,000	1,721,875	1,715,039	0	(9,198)	0	(9,198)	0	1,705,840	0	44,160	44,160	92,574	10/20/2032	1.F FE
74165G-AB-6	PRIMA CAPITAL LTD SERIES 2015-4A CLASS C 144A 4.000% 08/24/49	D	06/20/2024	Paydown		2,882	2,882	2,865	2,876	0	6	0	6	0	2,882	0	0	0	48	08/24/2049	1.G FE
82650N-AA-0	SIGMA FINANCE NL SERIES 144A 4.875% 03/27/28	D	06/17/2024	HSBC SECURITIES USA INC.		3,566,838	3,630,000	3,605,897	3,618,340	0	1,157	0	1,157	0	3,619,498	0	(52,660)	(52,660)	128,298	03/27/2028	2.C FE
85572R-AA-7	START LTD SERIES 2018-1 CLASS A 144A 4.089% 05/15/43	D	06/15/2024	Paydown		27,123	27,123	26,924	27,317	0	(194)	0	(194)	0	27,123	0	0	0	462	05/15/2043	1.G FE
87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	D	06/25/2024	CITIGROUP GLOBAL MARKETS		1,214,063	1,295,000	1,041,559	1,089,532	0	6,536	0	6,536	0	1,096,068	0	117,995	117,995	50,680	11/15/2033	4.A FE
87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	D	05/21/2024	Tax Free Exchange		6,513,285	7,705,000	6,197,076	6,482,504	0	30,781	0	30,781	0	6,513,285	0	0	0	273,046	11/15/2033	4.A FE
97315D-AG-2	WIND RIVER CLO LTD SERIES 2022-2A CLASS B1 144A 8.225% 07/20/35	D	06/24/2024	Paydown		4,500,000	4,500,000	4,500,000	4,442,149	0	57,851	0	57,851	0	4,500,000	0	0	0	255,957	07/20/2035	1.C FE
BIN1XE-21-2	ISRAEL DISCOUNT BANK LTD SERIES REGS 5.375% 01/26/28	D	06/18/2024	BANK OF AMERICA		974,000	1,000,000	999,350	999,459	0	57	0	57	0	999,515	0	(25,515)	(25,515)	48,375	01/26/2028	1.F FE
BRW7G7-2R-6	AES PANAMA GENERATION HL SERIES REGS 4.375% 05/31/30	D	05/31/2024	Redemption 100.0000		8,482	8,482	6,896	6,920	0	1,562	0	1,562	0	8,482	0	0	0	186	05/31/2030	2.C FE
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG 5.000% 04/02/24	D	04/02/2024	Maturity		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	17,500	04/02/2024	2.C PL
E5444#-AL-8	FUTBOL CLUB BARCELONA 6.250% 09/01/25	B	05/01/2024	PRIVATE DIRECT		1,112,865	1,112,865	1,125,156	767,118	0	375,052	0	375,052	(17,014)	1,125,157	(12,292)	0	(12,292)	46,289	09/01/2025	2.C PL
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	06/30/2024	Redemption 100.0000		150,974	150,974	150,974	150,035	0	940	0	940	0	150,974	0	0	0	3,337	09/30/2045	1.D PL
G7059#-AA-2	PHOENIX NATURAL GAS LTD NATURAL GAS LTD 2.120% 08/05/24	B	05/29/2024	Redemption 100.0000		7,374,410	7,374,410	7,503,460	7,393,840	0	0	0	0	109,620	7,503,460	(129,050)	0	(129,050)	140,608	08/05/2024	2.B
K7017#-AA-8	MERIDIAN SPIRIT APS SPIRIT APS 4.110% 08/01/30	D	06/30/2024	Various		69,681	69,681	69,681	69,680	0	0	0	0	0	69,681	0	0	0	1,432	08/01/2030	2.A FE
P3753#-AA-0	ERGON PERU SAC 4.870% 06/30/34	D	06/30/2024	Redemption 100.0000		13,888	13,888	13,888	13,329	0	559	0	559	0	13,888	0	0	0	339	06/30/2034	2.C PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV WIND SAPI DE CV 6.770% 09/30/37	D	04/01/2024	Various		9,711	9,711	9,711	9,627	0	84	0	84	0	9,711	0	0	0	164	09/30/2037	3.B PL

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
P9208#-AA-8	TRABAJOS MARITIMOS SA 4.510% 12/15/28	D	06/15/2024	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,706	12/15/2028	2.C
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD 2.800% 03/31/36	D	06/30/2024	Redemption 100.0000		9,895	9,895	9,895	9,895	0	0	0	0	0	9,895	0	0	0	139	03/31/2036	2.B PL
Q6489*-AA-7	NHK PTY LTD 7.130% 11/15/32	D	05/15/2024	Redemption 100.0000		33,471	33,471	33,471	33,471	0	0	0	0	0	33,471	0	0	0	1,193	11/15/2032	3.A FE
Y5008*-AA-2	KNAUSEN HOLDINGS LLC 5.690% 07/15/27	D	04/15/2024	Various		41,250	41,250	41,250	41,250	0	0	0	0	0	41,250	0	0	0	1,141	07/15/2027	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						173,140,132	177,505,315	175,731,692	172,622,434	32	645,228	0	645,260	92,606	176,365,036	(141,342)	(3,083,563)	(3,224,905)	6,511,662	XXX	XXX
04342J-AA-5	ASB BANK LIMITED SERIES 144A 5.284% 06/17/32	D	06/18/2024	TD SECURITIES USA		494,135	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(5,865)	(5,865)	13,430	06/17/2032	1.F FE
82460C-AN-4	SHINHAN BANK SERIES 144A 4.000% 04/23/29	D	06/18/2024	WACHOVIA		1,856,547	1,980,000	1,959,408	1,968,031	0	952	0	952	0	1,968,983	0	(112,436)	(112,436)	52,140	04/23/2029	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,350,682	2,480,000	2,459,408	2,468,031	0	952	0	952	0	2,468,983	0	(118,301)	(118,301)	65,570	XXX	XXX
92916Q-AC-6	VOYA CLO 2017 4 LTD SERIES 2017-4A CLASS B 144A 7.029% 10/15/30		05/23/2024	Paydown		413,000	413,000	413,000	411,061	0	1,939	0	1,939	0	413,000	0	0	0	17,818	10/15/2030	1.C FE
92916Q-AD-4	VOYA CLO 2017 4 LTD SERIES 2017-4A CLASS C1 144A 7.311% 10/15/30		05/23/2024	Paydown		135,000	135,000	135,000	134,368	0	632	0	632	0	135,000	0	0	0	6,069	10/15/2030	1.F FE
92916Q-AE-2	VOYA CLO 2017 4 LTD SERIES 2017-4A CLASS D 144A 8.530% 10/15/30		05/23/2024	Paydown		295,000	295,000	295,362	294,144	0	856	0	856	0	295,000	0	0	0	15,434	10/15/2030	2.C FE
92916Q-AF-9	VOYA CLO 2017 4 LTD SERIES 2017-4A CLASS C2 144A 7.330% 10/15/30		05/23/2024	Paydown		79,000	79,000	79,000	78,624	0	376	0	376	0	79,000	0	0	0	3,554	10/15/2030	1.F FE
92916U-AA-1	VOYA CLO 2017-4 LTD SERIES 2017-4A CLASS E 144A 11.879% 10/15/30		05/23/2024	Paydown		246,000	246,000	246,000	244,933	0	1,067	0	1,067	0	246,000	0	0	0	17,905	10/15/2030	4.A FE
92915H-AS-2	VOYA CLO LTD SERIES 2016-3A CLASS BR 144A 7.779% 10/18/31	D	05/24/2024	Various		2,000,000	2,000,000	2,000,000	1,989,670	0	(10,448)	0	(10,448)	0	1,979,222	0	20,778	20,778	94,962	10/18/2031	1.F FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						3,168,000	3,168,000	3,168,362	3,152,800	0	(5,578)	0	(5,578)	0	3,147,222	0	20,778	20,778	155,742	XXX	XXX
05518P-AB-4	BAYMARK HEALTH SERVICES Term Loan 06/11/27		04/01/2024	Redemption 100.0000		3,440	3,440	3,400	3,413	0	27	0	27	0	3,440	0	0	0	91	06/11/2027	3.A PL
05518P-AB-4	BAYMARK HEALTH SERVICES Term Loan 06/11/27		06/28/2024	Redemption 100.0000		3,440	3,440	3,400	3,413	0	27	0	27	0	3,440	0	0	0	184	06/11/2027	4.B PL
05518P-AC-2	BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27		06/28/2024	Redemption 100.0000		6,521	6,521	6,521	6,521	0	0	0	0	0	6,521	0	0	0	260	06/11/2027	3.A PL
05648E-AB-2	BAD BOY LLC TERM LOAN 11/09/29		06/10/2024	Redemption 100.0000		5,000	5,000	4,875	4,875	0	125	0	125	0	5,000	0	0	0	319	11/09/2029	4.B PL
10463N-AB-4	BRADSHAW INTERNATIONAL INC REVOLVING COMMITMENT 10/21/26		06/21/2024	Redemption 100.0000		166,667	166,667	166,667	0	0	0	0	0	0	166,667	0	0	0	2,595	10/21/2026	3.B PL
10463N-AC-2	BRADSHAW INTERNATIONAL INC TERM LOAN 10/21/27		06/28/2024	Redemption 100.0000		5,594	5,594	5,454	5,490	0	104	0	104	0	5,594	0	0	0	316	10/21/2027	3.B PL
10922C-AB-3	BRIGHTLINE TRAINS FLORIDA LLC TERM LOAN 09/24/24		05/09/2024	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	23,131	09/24/2024	3.B
12652M-AG-2	CPC/CIRTEC HOLDINGS INC USD TERM LOAN 01/30/29		06/28/2024	Redemption 100.0000		10,375	10,375	10,038	10,073	0	302	0	302	0	10,375	0	0	0	607	01/30/2029	3.A PL
35063Y-AB-1	FOUNDRY JV HOLDCO LLC 11/22/27		05/07/2024	Redemption 100.0000		1,618,091	1,618,091	1,219,258	0	0	398,833	0	398,833	0	1,618,091	0	0	0	16,183	11/22/2027	2.A Z
45785@-AB-0	INNOVATIVE REFRIGERATION SYSTE 12/13/29		06/27/2024	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	444	12/13/2029	2.B PL
55317K-AB-3	CLOYES INC INITIAL TERM LOAN 02/17/28		06/28/2024	Redemption 100.0000		7,463	7,463	7,332	7,334	0	128	0	128	0	7,463	0	0	0	471	02/17/2028	3.A PL
59160U-AC-9	METREA SPECIAL AEROSPACE LLC 02/14/28		04/01/2024	Redemption 100.0000		25,625	25,625	24,088	23,987	0	1,638	0	1,638	0	25,625	0	0	0	1,075	02/14/2028	2.A PL

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
59160U-AC-9	METREA SPECIAL AEROSPACE LLC 02/14/28		06/28/2024	Redemption 100.0000		51,250	51,250	48,175	47,974	0	3,276	0	3,276	0	51,250	0	0	0	3,194	02/14/2028	2.B PL
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28		06/28/2024	Redemption 100.0000		6,250	6,250	6,188	6,198	0	52	0	52	0	6,250	0	0	0	842	09/21/2028	2.C PL
73940B-AD-7	POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28		06/28/2024	Redemption 100.0000		2,742	2,742	2,674	2,683	0	59	0	59	0	2,742	0	0	0	437	09/21/2028	2.C PL
74277B-AB-2	PRISMA GRAPHIC LLC 07/29/27		06/28/2024	Redemption 100.0000		6,300	6,300	6,142	0	0	157	0	157	0	6,300	0	0	0	309	07/29/2027	3.A PL
76623#-AA-1	RIDGEWOOD FUND III KINGS QUAY 10/28/27		06/28/2024	Redemption 100.0000		203,496	203,496	197,900	179,112	0	24,384	0	24,384	0	203,496	0	0	0	15,374	10/28/2027	2.B PL
76624*-AA-4	RIDGEWOOD FUND IV KINGS QUAY 10/28/27		06/28/2024	Redemption 100.0000		110,488	110,488	107,450	108,013	0	2,476	0	2,476	0	110,488	0	0	0	8,381	10/28/2027	2.B PL
85350E-AB-2	STANDARD INDUSTRIES INC TEXAS TERM LOAN 08/15/28		05/30/2024	Redemption 100.0000		3,088,750	3,088,750	3,055,893	3,064,425	0	24,325	0	24,325	0	3,088,750	0	0	0	105,646	08/15/2028	2.C FE
89378X-AH-7	TRANSNETWORK LLC 12/29/30		06/28/2024	Redemption 100.0000		2,624	2,624	2,574	0	0	50	0	50	0	2,624	0	0	0	134	12/29/2030	4.B FE
90139@-AA-1	TWIN BROOK CAP FNDG XIII WSPV 10/18/28		06/12/2024	Redemption 100.0000		519,636	519,636	519,636	0	0	0	0	0	0	519,636	0	0	0	10,229	10/18/2028	1.E PL
90139@-AA-1	TWIN BROOK CAP FNDG XIII WSPV 10/18/28		04/22/2024	Redemption 100.0000		778,692	778,692	778,692	0	0	0	0	0	0	778,692	0	0	0	3,712	10/18/2028	1.G Z
90140*-AA-0	TWIN BROOK CAP FNDG XIV WSPV L 10/18/28		06/12/2024	Redemption 100.0000		115,173	115,173	115,173	0	0	0	0	0	0	115,173	0	0	0	1,715	10/18/2028	1.E PL
90140*-AA-0	TWIN BROOK CAP FNDG XIV WSPV L 10/18/28		04/22/2024	Redemption 100.0000		386,529	386,529	386,529	0	0	0	0	0	0	386,529	0	0	0	1,845	10/18/2028	1.G Z
BAN11G-8E-5	X-CHEM INC X-CHEM INC 12/11/27		04/01/2024	Redemption 100.0000		3,750	3,750	3,702	3,714	0	36	0	36	0	3,750	0	0	0	118	12/11/2027	4.B FE
C2505@-AC-5	PIERIDAE ALBERTA PRODUCTION LT TERM LOAN 03/13/27		06/28/2024	Redemption 100.0000		100,000	100,000	100,000	96,000	0	4,000	0	4,000	0	100,000	0	0	0	5,130	03/13/2027	2.C PL
G6402B-AB-5	NAUTILUS ENERGY PARTNERS LLC 12/26/25		06/06/2024	Redemption 100.0000		1,613,513	1,613,513	1,609,366	1,483,425	0	130,088	0	130,088	0	1,613,513	0	0	0	90,363	12/26/2025	3.A PL
G6208@-AA-6	MONTANA FINCO LTD TERM LOAN 03/15/25	B	06/05/2024	Redemption 100.0000		41,799	41,799	5,518	5,394	0	37,207	0	37,207	124	42,725	(926)	0	(926)	0	03/15/2025	5.B GI
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						9,393,208	9,393,208	8,906,645	5,572,044	0	627,294	0	627,294	124	9,394,134	(926)	0	(926)	293,105	XXX	XXX
2509999997. Total - Bonds - Part 4						269,835,552	283,380,935	276,026,084	221,445,063	32	(3,344,402)	7,850	(3,352,220)	92,730	273,135,603	(142,268)	(3,157,786)	(3,300,054)	8,310,124	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						269,835,552	283,380,935	276,026,084	221,445,063	32	(3,344,402)	7,850	(3,352,220)	92,730	273,135,603	(142,268)	(3,157,786)	(3,300,054)	8,310,124	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
92914H-81-5	VOYA SOLUTION INC PORT T		04/12/2024	Tax Free Exchange	281.000	3,011		3,011	3,082	(71)	0	0	(71)	0	3,011	0	0	0	0		
92914J-55-5	VOYA SOLUTION 2030 PORT		04/12/2024	BANK OF NEW YORK	302.000	4,180		3,030	4,092	(1,062)	0	0	(1,062)	0	3,030	0	1,150	1,150	0		
92914J-61-3	VOYA SOLUTION 2030 PORT		04/12/2024	BANK OF NEW YORK	301.000	4,372		3,016	4,213	(1,196)	0	0	(1,196)	0	3,016	0	1,356	1,356	0		
92914J-67-0	VOYA SOLUTION 2030 PORT		04/12/2024	CONVERSION	302.000	4,598		3,033	4,398	(1,365)	0	0	(1,365)	0	3,033	0	1,564	1,564	0		
92914L-28-7	VOYA SOLUTION 2030 PORT		04/12/2024	CORPORATE ACTIONS	509.000	5,643		5,203	5,399	(196)	0	0	(196)	0	5,203	0	440	440	0		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						21,804	XXX	17,293	21,184	(3,890)	0	0	(3,890)	0	17,293	0	4,510	4,510	0	XXX	XXX
92914H-30-2	VOYA SOLUTION INC PORT ADV		06/11/2024	BANK OF NEW YORK	1.000	11		11	0	0	0	0	0	0	22	0	(11)	(11)	0		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						11	XXX	11	0	0	0	0	0	0	22	0	(11)	(11)	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999997. Total - Common Stocks - Part 4						21,815	XXX	17,304	21,184	(3,890)	0	0	(3,890)	0	17,315	0	4,499	4,499	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						21,815	XXX	17,304	21,184	(3,890)	0	0	(3,890)	0	17,315	0	4,499	4,499	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						21,815	XXX	17,304	21,184	(3,890)	0	0	(3,890)	0	17,315	0	4,499	4,499	0	XXX	XXX
6009999999 - Totals						269,857,367	XXX	276,043,388	221,466,247	(3,858)	(3,344,402)	7,850	(3,356,110)	92,730	273,152,918	(142,268)	(3,153,287)	(3,295,555)	8,310,124	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, JUL24 SPX C @ 4450.38	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/30/2023	07/01/2024	125	558,301	JUL24 SPX C @ 4450.38	47,902	0	0	130,941		130,941	89,888	0	(23,755)	0	0		0001
OTC OPTION CALL BOUGHT, JUL24 SPX C @ 4522.79	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/17/2023	07/15/2024	187	845,934	JUL24 SPX C @ 4522.79	71,651	0	0	177,529		177,529	131,783	0	(35,825)	0	0		0001
OTC OPTION CALL BOUGHT, JUL24 SPX C @ 4588.96	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/31/2023	07/31/2024	115	529,509	JUL24 SPX C @ 4588.96	46,862	0	0	103,246		103,246	80,615	0	(23,303)	0	0		0001
OTC OPTION CALL BOUGHT, AUG24 SPX C @ 4437.86	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/15/2023	08/15/2024	100	441,615	AUG24 SPX C @ 4437.86	40,540	0	0	105,016		105,016	72,480	0	(20,159)	0	0		0001
OTC OPTION CALL BOUGHT, SEP24 SPX C @ 4507.66	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/31/2023	09/03/2024	98	441,277	SEP24 SPX C @ 4507.66	39,627	0	0	97,908		97,908	69,575	0	(19,545)	0	0		0001
OTC OPTION CALL BOUGHT, SEP24 SPX C @ 4450.32	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/15/2023	09/16/2024	185	824,941	SEP24 SPX C @ 4450.32	73,585	0	0	197,382		197,382	132,951	0	(36,492)	0	0		0001
OTC OPTION CALL BOUGHT, SEP24 SPX C @ 4288.05	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/29/2023	09/30/2024	130	556,534	SEP24 SPX C @ 4288.05	52,592	0	0	159,882		159,882	96,838	0	(26,081)	0	0		0001
OTC OPTION CALL BOUGHT, OCT24 SPX C @ 4373.63	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/16/2023	10/15/2024	221	966,886	OCT24 SPX C @ 4373.63	90,017	0	0	256,246		256,246	162,451	0	(44,885)	0	0		0001
OTC OPTION CALL BOUGHT, OCT24 SPX C @ 4193.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/31/2023	10/31/2024	227	951,162	OCT24 SPX C @ 4193.8	92,453	0	0	304,785		304,785	172,535	0	(45,974)	0	0		0001
OTC OPTION CALL BOUGHT, NOV24 SPX C @ 4502.88	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/15/2023	11/15/2024	173	777,013	NOV24 SPX C @ 4502.88	66,279	0	0	182,477		182,477	120,808	0	(32,959)	0	0		0001
OTC OPTION CALL BOUGHT, DEC24 SPX C @ 4567.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/30/2023	12/02/2024	148	674,937	DEC24 SPX C @ 4567.8	57,842	0	0	149,138		149,138	101,990	0	(28,607)	0	0		0001
OTC OPTION CALL BOUGHT, DEC24 SPX C @ 4719.19	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	157	741,894	DEC24 SPX C @ 4719.19	61,523	0	0	138,299		138,299	103,414	0	(30,510)	0	0		0001
OTC OPTION CALL BOUGHT, DEC24 SPX C @ 4742.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/02/2024	12/31/2024	171	810,286	DEC24 SPX C @ 4742.83	0	68,205	0	148,671		148,671	114,194	0	(33,728)	0	0		0001
OTC OPTION CALL BOUGHT, JAN25 SPX C @ 4765.98	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/16/2024	01/15/2025	114	544,732	JAN25 SPX C @ 4765.98	0	44,614	0	98,486		98,486	74,162	0	(20,290)	0	0		0001
OTC OPTION CALL BOUGHT, JAN25 SPX C @ 4845.65	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/31/2024	01/31/2025	149	720,656	JAN25 SPX C @ 4845.65	0	59,166	0	119,545		119,545	84,789	0	(24,410)	0	0		0001
OTC OPTION CALL BOUGHT, FEB25 SPX C @ 5029.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/15/2024	02/18/2025	174	876,640	FEB25 SPX C @ 5029.73	0	73,003	0	115,418		115,418	69,321	0	(26,906)	0	0		0001
OTC OPTION CALL BOUGHT, MAR25 SPX C @ 5096.27	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/29/2024	03/03/2025	109	556,273	MAR25 SPX C @ 5096.27	0	46,560	0	67,604		67,604	36,479	0	(15,436)	0	0		0001
OTC OPTION CALL BOUGHT, MAR25 SPX C @ 5117.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/17/2025	165	843,997	MAR25 SPX C @ 5117.09	0	73,758	0	101,474		101,474	49,221	0	(21,504)	0	0		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)
OTC OPTION CALL BOUGHT, MAR25 SPX C @ 5254.35	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/28/2024	03/31/2025	167	877,236	MAR25 SPX C @ 5254.35	0	75,201	0	87,062		87,062	31,070	0	(19,209)	0	0		0001
OTC OPTION CALL BOUGHT, APR25 SPX C @ 5061.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/15/2024	04/15/2025	183	925,208	APR25 SPX C @ 5061.82	0	84,935	0	125,205		125,205	57,955	0	(17,685)	0	0		0001
OTC OPTION CALL BOUGHT, APR25 SPX C @ 5035.69	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/30/2024	04/30/2025	139	698,172	APR25 SPX C @ 5035.69	0	61,209	0	99,645		99,645	48,666	0	(10,229)	0	0		0001
OTC OPTION CALL BOUGHT, MAY25 SPX C @ 5297.1	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2024	05/15/2025	173	915,626	MAY25 SPX C @ 5297.1	0	75,416	0	91,680		91,680	25,588	0	(9,323)	0	0		0001
OTC OPTION CALL BOUGHT, JUN25 SPX C @ 5277.51	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2024	06/02/2025	109	572,823	JUN25 SPX C @ 5277.51	0	48,707	0	60,891		60,891	16,166	0	(3,981)	0	0		0001
OTC OPTION CALL BOUGHT, JUN25 SPX C @ 5473.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2024	06/16/2025	202	1,106,470	JUN25 SPX C @ 5473.23	0	92,129	0	88,221		88,221	(618)	0	(3,290)	0	0		0001
							0	0		0	0	0	0		0	0	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										740,873	802,903	0	3,206,751	XXX	3,206,751	1,942,321	0	(574,086)	0	0	XXX	XXX
CAP BOUGHT, 5.35 30SOFR CMS CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/27/2022	09/27/2032	1	600,000,000	5.35 30SOFR CMS CAP	9,300,000	0	0	14,207,057		14,207,057	3,953,065	0	(463,345)	0	0		0002
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										9,300,000	0	0	14,207,057	XXX	14,207,057	3,953,065	0	(463,345)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										10,040,873	802,903	0	17,413,808	XXX	17,413,808	5,895,386	0	(1,037,431)	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
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										740,873	802,903	0	3,206,751	XXX	3,206,751	1,942,321	0	(574,086)	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										9,300,000	0	0	14,207,057	XXX	14,207,057	3,953,065	0	(463,345)	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										10,040,873	802,903	0	17,413,808	XXX	17,413,808	5,895,386	0	(1,037,431)	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
OTC OPTION CALL WRITTEN, JUL24 SPX C @ 4672.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/30/2023	07/01/2024	125	558,301	JUL24 SPX C @ 4672.01	(30,037)	0	0	(101,592)		(101,592)	(75,033)	0	14,896	0	0		0001
OTC OPTION CALL WRITTEN, JUL24 SPX C @ 4743.5	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/17/2023	07/15/2024	187	845,934	JUL24 SPX C @ 4743.5	(44,750)	0	0	(136,415)		(136,415)	(108,068)	0	22,375	0	0		0001
OTC OPTION CALL WRITTEN, JUL24 SPX C @ 4817.03	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/31/2023	07/31/2024	115	529,509	JUL24 SPX C @ 4817.03	(29,705)	0	0	(77,172)		(77,172)	(64,590)	0	14,772	0	0		0001
OTC OPTION CALL WRITTEN, AUG24 SPX C @ 4665.52	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/15/2023	08/15/2024	100	441,615	AUG24 SPX C @ 4665.52	(26,188)	0	0	(82,664)		(82,664)	(60,513)	0	13,022	0	0		0001
OTC OPTION CALL WRITTEN, SEP24 SPX C @ 4739.35	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/31/2023	09/03/2024	98	441,277	SEP24 SPX C @ 4739.35	(25,241)	0	0	(75,756)		(75,756)	(57,125)	0	12,450	0	0		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)
OTC OPTION CALL WRITTEN, SEP24 SPX C @ 4677.29	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/15/2023	09/16/2024	185	824,941	SEP24 SPX C @ 4677.29	(47,187)	0	0	(156,431)		(156,431)	(110,861)	0	23,400	0	0		0001
OTC OPTION CALL WRITTEN, SEP24 SPX C @ 4504.17	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/29/2023	09/30/2024	130	556,534	SEP24 SPX C @ 4504.17	(35,062)	0	0	(132,579)		(132,579)	(83,398)	0	17,388	0	0		0001
OTC OPTION CALL WRITTEN, OCT24 SPX C @ 4605.87	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/16/2023	10/15/2024	221	966,886	OCT24 SPX C @ 4605.87	(58,303)	0	0	(206,744)		(206,744)	(136,864)	0	29,072	0	0		0001
OTC OPTION CALL WRITTEN, OCT24 SPX C @ 4417.33	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/31/2023	10/31/2024	227	951,162	OCT24 SPX C @ 4417.33	(62,301)	0	0	(255,873)		(255,873)	(149,916)	0	30,980	0	0		0001
OTC OPTION CALL WRITTEN, NOV24 SPX C @ 4735.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/15/2023	11/15/2024	173	777,013	NOV24 SPX C @ 4735.23	(41,337)	0	0	(144,704)		(144,704)	(99,645)	0	20,556	0	0		0001
OTC OPTION CALL WRITTEN, DEC24 SPX C @ 4804.87	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/30/2023	12/02/2024	148	674,937	DEC24 SPX C @ 4804.87	(35,974)	0	0	(116,644)		(116,644)	(83,020)	0	17,792	0	0		0001
OTC OPTION CALL WRITTEN, DEC24 SPX C @ 4964.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	157	741,894	DEC24 SPX C @ 4964.12	(36,498)	0	0	(103,659)		(103,659)	(80,543)	0	18,100	0	0		0001
OTC OPTION CALL WRITTEN, DEC24 SPX C @ 4988.03	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/02/2024	12/31/2024	171	810,286	DEC24 SPX C @ 4988.03	0	(42,033)	0	(111,526)		(111,526)	(90,279)	0	20,785	0	0		0001
OTC OPTION CALL WRITTEN, JAN25 SPX C @ 5017.62	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/16/2024	01/15/2025	114	544,732	JAN25 SPX C @ 5017.62	0	(26,637)	0	(73,319)		(73,319)	(58,796)	0	12,115	0	0		0001
OTC OPTION CALL WRITTEN, JAN25 SPX C @ 5104.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/31/2024	01/31/2025	149	720,656	JAN25 SPX C @ 5104.41	0	(35,745)	0	(86,831)		(86,831)	(65,834)	0	14,747	0	0		0001
OTC OPTION CALL WRITTEN, FEB25 SPX C @ 5286.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/15/2024	02/18/2025	174	876,640	FEB25 SPX C @ 5286.25	0	(45,423)	0	(79,855)		(79,855)	(51,173)	0	16,741	0	0		0001
OTC OPTION CALL WRITTEN, MAR25 SPX C @ 5354.65	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/29/2024	03/03/2025	109	556,273	MAR25 SPX C @ 5354.65	0	(29,260)	0	(45,883)		(45,883)	(26,323)	0	9,700	0	0		0001
OTC OPTION CALL WRITTEN, MAR25 SPX C @ 5372.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2024	03/17/2025	165	843,997	MAR25 SPX C @ 5372.43	0	(47,931)	0	(69,465)		(69,465)	(35,508)	0	13,975	0	0		0001
OTC OPTION CALL WRITTEN, MAR25 SPX C @ 5513.91	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/28/2024	03/31/2025	167	877,236	MAR25 SPX C @ 5513.91	0	(48,972)	0	(56,470)		(56,470)	(20,007)	0	12,509	0	0		0001
OTC OPTION CALL WRITTEN, APR25 SPX C @ 5315.92	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/15/2024	04/15/2025	183	925,208	APR25 SPX C @ 5315.92	0	(56,530)	0	(89,482)		(89,482)	(44,723)	0	11,771	0	0		0001
OTC OPTION CALL WRITTEN, APR25 SPX C @ 5291	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/30/2024	04/30/2025	139	698,172	APR25 SPX C @ 5291	0	(39,496)	0	(72,318)		(72,318)	(39,423)	0	6,601	0	0		0001
OTC OPTION CALL WRITTEN, MAY25 SPX C @ 5560.9	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2024	05/15/2025	173	915,626	MAY25 SPX C @ 5560.9	0	(47,764)	0	(60,539)		(60,539)	(18,681)	0	5,905	0	0		0001
OTC OPTION CALL WRITTEN, JUN25 SPX C @ 5542.97	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2024	06/02/2025	109	572,823	JUN25 SPX C @ 5542.97	0	(30,720)	0	(41,064)		(41,064)	(12,855)	0	2,511	0	0		0001
OTC OPTION CALL WRITTEN, JUN25 SPX C @ 5751.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2024	06/16/2025	202	1,106,470	JUN25 SPX C @ 5751.82	0	(57,165)	0	(54,125)		(54,125)	998	0	2,042	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(472,583)	(507,676)	0	(2,431,110)	XXX	(2,431,110)	(1,572,180)	0	364,205	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0709999999. Subtotal - Written Options - Hedging Other										(472,583)	(507,676)	0	(2,431,110)	XXX	(2,431,110)	(1,572,180)	0	364,205	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										(472,583)	(507,676)	0	(2,431,110)	XXX	(2,431,110)	(1,572,180)	0	364,205	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										(472,583)	(507,676)	0	(2,431,110)	XXX	(2,431,110)	(1,572,180)	0	364,205	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2027	1	1,500,000	FSWP: OIS 3.190000 13-APR-2027	0	0	(23,412)	0		(95,324)	0	0	0	0	12,519		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/27/2023	09/25/2033	1	15,000,000	SWP: OIS 4.166650 25-SEP-2033 SOF	0	0	98,008	0		(352,315)	0	0	0	0	228,028		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	07/25/2028	1	260,000,000	SWP: OIS 4.295800 25-JUL-2028 SOF	0	0	1,431,042	0		(2,151,252)	0	0	0	0	2,623,045		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	10/25/2041	1	15,000,000	SWP: OIS 4.155200 25-OCT-2041 SOF	0	0	104,447	0		(575,294)	0	0	0	0	312,233		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2023	06/25/2033	1	25,000,000	SWP: OIS 4.184400 25-JUN-2033 SOF	0	0	161,583	0		(603,448)	0	0	0	0	374,829		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	07/25/2030	1	113,000,000	SWP: OIS 4.217200 25-JUL-2030 SOF	0	0	686,235	0		(1,739,488)	0	0	0	0	1,392,153		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	03/25/2030	1	40,000,000	SWP: OIS 4.226600 25-MAR-2030 SOF	0	0	240,007	0		(575,110)	0	0	0	0	479,040		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2023	06/25/2026	1	95,000,000	SWP: OIS 4.612500 25-JUN-2026 SOF	0	0	356,510	0		(188,401)	0	0	0	0	669,447		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	07/25/2026	1	50,000,000	SWP: OIS 4.591700 25-JUL-2026 SOF	0	0	193,042	0		(112,575)	0	0	0	0	359,556		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	07/25/2025	1	40,000,000	SWP: OIS 4.942500 25-JUL-2025 SOF	0	0	80,700	0		(9,707)	0	0	0	0	206,736		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2023	09/25/2033	1	20,000,000	SWP: OIS 4.182000 25-SEP-2033 SOF	0	0	129,785	0		(493,708)	0	0	0	0	304,037		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/18/2023	12/15/2025	1	35,000,000	SWP: OIS 4.188900 15-DEC-2025 SOF	0	0	195,495	0		264,867	0	0	0	0	211,473		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/30/2024	01/25/2034	1	7,000,000	SWP: OIS 3.637840 25-JAN-2034 SOF	0	0	46,141	0		126,784	0	0	0	0	108,320		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/30/2024	01/25/2026	1	30,000,000	SWP: OIS 4.165710 25-JAN-2026 SOF	0	0	140,765	0		231,106	0	0	0	0	188,105		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/27/2024	03/15/2031	1	25,000,000	FSWP: OIS 3.812500 15-MAR-2031 SOF	0	0	90,857	0		145,461	0	0	0	0	323,786		(100/100)

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)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	3,931,205	0	XXX	(6,128,404)	0	0	0	0	7,793,307	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/13/2023	09/01/2025	1	899,609	CSWAP: EUR/USD 01-SEP-2025	0	0	8,597	7,000		101	0	27,417	0	0	4,871		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/13/2023	09/01/2025	1	224,902	CSWAP: EUR/USD 01-SEP-2025	0	0	2,149	1,750		25	0	6,854	0	0	1,218		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	05/02/2024	09/01/2025	1	899,610	CSWAP: EUR/USD 01-SEP-2025	0	0	1,778	(2,417)		(1,411)	0	(2,417)	0	0	4,871		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	05/02/2024	09/01/2025	1	224,902	CSWAP: EUR/USD 01-SEP-2025	0	0	445	(604)		(353)	0	(604)	0	0	1,218		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	674,400	CSWAP: EUR/USD 9/23/2026	1,230	0	6,762	31,352		35,034	0	19,740	0	0	5,039		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,127	5,225		5,838	0	3,290	0	0	840		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,127	5,225		5,838	0	3,290	0	0	840		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	337,200	CSWAP: EUR/USD 9/23/2026	615	0	3,381	15,675		17,515	0	9,870	0	0	2,519		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	224,800	CSWAP: EUR/USD 9/23/2028	410	0	2,189	10,450		13,666	0	6,580	0	0	2,313		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	112,400	CSWAP: EUR/USD 9/23/2028	205	0	1,095	5,225		6,833	0	3,290	0	0	1,157		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	449,600	CSWAP: EUR/USD 9/23/2028	820	0	4,379	20,900		27,332	0	13,160	0	0	4,627		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	532	(2,210)		202	0	1,070	0	0	974		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	372,600	CSWAP: GBP/USD 12/15/2026	435	0	1,597	(6,630)		606	0	3,210	0	0	2,922		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	745,200	CSWAP: GBP/USD 12/15/2026	870	0	3,193	(13,260)		1,212	0	6,420	0	0	5,844		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	771	(8,520)		(2,135)	0	2,140	0	0	2,563		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	610,750	CSWAP: GBP/USD 11/23/2028	(9,200)	0	1,928	(21,300)		(5,338)	0	5,350	0	0	6,408		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	3,053,750	CSWAP: GBP/USD 11/23/2028	(46,000)	0	9,642	(106,500)		(26,689)	0	26,750	0	0	32,038		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	1,465,800	CSWAP: GBP/USD 11/23/2028	(22,080)	0	4,628	(51,120)		(12,810)	0	12,840	0	0	15,378		(100/100)

SCHEDULE DB - PART A - SECTION 1

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CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	122,150	CSWAP: GBP/USD 11/23/2028	(1,840)	0	386	(4,260)		(1,068)	0	1,070	0	0	1,282		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	738,720	CSWAP: GBP/USD 11/10/2026	(10,290)	0	2,729	(19,740)		(7,984)	0	6,420	0	0	5,679		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	369,360	CSWAP: GBP/USD 11/10/2026	(5,145)	0	1,365	(9,870)		(3,992)	0	3,210	0	0	2,840		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	455	(3,290)		(1,331)	0	1,070	0	0	947		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	1,477,440	CSWAP: GBP/USD 11/10/2026	(20,580)	0	5,458	(39,480)		(15,968)	0	12,840	0	0	11,359		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	961	(10,275)		(5,286)	0	2,675	0	0	2,486		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	961	(10,275)		(5,286)	0	2,675	0	0	2,486		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2025	1	611,500	CSWAP: GBP/USD 2/20/2025	(11,125)	0	1,990	(20,550)		(18,200)	0	5,350	0	0	2,453		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2025	1	305,750	CSWAP: GBP/USD 2/20/2025	(5,563)	0	995	(10,275)		(9,100)	0	2,675	0	0	1,227		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	1,116	(1,375)		1,558	0	3,290	0	0	1,115		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	317,400	CSWAP: EUR/USD 12/8/2028	(945)	0	3,349	(4,125)		4,674	0	9,870	0	0	3,345		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	529,000	CSWAP: EUR/USD 12/8/2028	(1,575)	0	5,582	(6,875)		7,790	0	16,450	0	0	5,576		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	1,116	(1,375)		1,558	0	3,290	0	0	1,115		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	742	770		6,137	0	1,070	0	0	1,374		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	3,710	3,850		30,686	0	5,350	0	0	6,868		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	3,710	3,850		30,686	0	5,350	0	0	6,868		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	254,360	CSWAP: GBP/USD 2/27/2029	4,990	0	1,484	1,540		12,274	0	2,140	0	0	2,747		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	2,162,060	CSWAP: GBP/USD 2/27/2029	42,415	0	12,614	13,090		104,333	0	18,190	0	0	23,351		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,683,300	CSWAP: EUR/USD 9/13/2027	(104,175)	0	17,894	75,675		99,380	0	49,350	0	0	15,069		(100/100)

SCHEDULE DB - PART A - SECTION 1

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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)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	2,356,620	CSWAP: EUR/USD 9/13/2027	(145,845)	0	25,052	105,945		139,132	0	69,090	0	0	21,096		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,009,980	CSWAP: EUR/USD 9/13/2027	(62,505)	0	10,737	45,405		59,628	0	29,610	0	0	9,041		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	2,567,680	CSWAP: AUD/USD 7/26/2027	(126,990)	0	(2,072)	296,990		244,051	0	49,300	0	0	22,499		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	75,520	CSWAP: AUD/USD 7/26/2027	(3,735)	0	(61)	8,735		7,178	0	1,450	0	0	662		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	830,720	CSWAP: AUD/USD 7/26/2027	(41,085)	0	(670)	96,085		78,958	0	15,950	0	0	7,279		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	679,680	CSWAP: AUD/USD 7/26/2027	(33,615)	0	(548)	78,615		64,602	0	13,050	0	0	5,956		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	1,257,300	CSWAP: EUR/USD 7/19/2024	(9,735)	0	13,694	78,375		78,602	0	36,190	0	0	1,434		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	1,028,700	CSWAP: EUR/USD 7/19/2024	(7,965)	0	11,204	64,125		64,311	0	29,610	0	0	1,174		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	4,000,500	CSWAP: EUR/USD 7/19/2024	(30,975)	0	43,571	249,375		250,096	0	115,150	0	0	4,564		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	918,750	CSWAP: GBP/USD 8/17/2027	16,590	0	6,425	33,880		63,738	0	7,490	0	0	8,129		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	1,181,250	CSWAP: GBP/USD 8/17/2027	21,330	0	8,261	43,560		81,949	0	9,630	0	0	10,452		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	131,250	CSWAP: GBP/USD 8/17/2027	2,370	0	918	4,840		9,105	0	1,070	0	0	1,161		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2027	1	3,806,250	CSWAP: GBP/USD 8/17/2027	68,730	0	26,618	140,360		264,057	0	31,030	0	0	33,678		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	1,062,400	CSWAP: GBP/USD 10/31/2027	40	0	6,492	51,120		81,344	0	8,560	0	0	9,704		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	3,187,200	CSWAP: GBP/USD 10/31/2027	120	0	19,475	153,360		244,032	0	25,680	0	0	29,111		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	811	6,390		10,168	0	1,070	0	0	1,213		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	929,600	CSWAP: GBP/USD 10/31/2027	35	0	5,680	44,730		71,176	0	7,490	0	0	8,491		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	3,187,200	CSWAP: GBP/USD 10/31/2029	120	0	19,793	153,360		292,399	0	25,680	0	0	36,825		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	1,062,400	CSWAP: GBP/USD 10/31/2029	40	0	6,598	51,120		97,466	0	8,560	0	0	12,275		(100/100)

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)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	929,600	CSWAP: GBP/USD 10/31/2029	35	0	5,773	44,730		85,283	0	7,490	0	0	10,741		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	132,800	CSWAP: GBP/USD 10/31/2029	5	0	825	6,390		12,183	0	1,070	0	0	1,534		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	1,531,010	CSWAP: EUR/USD 10/30/2024	19,435	0	18,527	137,735		139,496	0	42,770	0	0	4,426		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	1,425	10,595		10,730	0	3,290	0	0	340		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	471,080	CSWAP: EUR/USD 10/30/2024	5,980	0	5,700	42,380		42,922	0	13,160	0	0	1,362		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	235,540	CSWAP: EUR/USD 10/30/2024	2,990	0	2,850	21,190		21,461	0	6,580	0	0	681		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	235,540	CSWAP: EUR/USD 10/30/2024	2,990	0	2,850	21,190		21,461	0	6,580	0	0	681		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	(4,380)	0	0	25,331		21,707	0	3,792	0	0	1,926		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	400,000	CSWAP: AUD/USD 15-MAR-2028	(8,761)	0	(1)	50,661		43,414	0	7,585	0	0	3,852		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	(4,380)	0	0	25,331		21,707	0	3,792	0	0	1,926		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	(2,190)	0	0	12,665		10,854	0	1,896	0	0	963		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	1,100,000	CSWAP: AUD/USD 15-MAR-2028	(24,092)	0	(2)	139,318		119,389	0	20,858	0	0	10,593		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	1,431,000	CSWAP: GBP/USD 14-MAR-2030	36,450	0	12,409	166,900		249,305	0	10,700	0	0	17,093		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	2,575,800	CSWAP: GBP/USD 14-MAR-2030	65,610	0	22,337	300,420		448,748	0	19,260	0	0	30,767		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	286,200	CSWAP: GBP/USD 14-MAR-2030	7,290	0	2,482	33,380		49,861	0	2,140	0	0	3,419		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	572,400	CSWAP: GBP/USD 14-MAR-2030	14,580	0	4,964	66,760		99,722	0	4,280	0	0	6,837		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	1,241	16,690		24,930	0	1,070	0	0	1,709		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	428,760	CSWAP: GBP/USD 14-MAR-2027	10,395	0	3,614	49,530		61,377	0	3,210	0	0	3,525		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A.	570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	857,520	CSWAP: GBP/USD 14-MAR-2027	20,790	0	7,227	99,060		122,753	0	6,420	0	0	7,051		(100/100)

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)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	1,205	16,510		20,459	0	1,070	0	0	1,175		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	1,168,600	CSWAP: EUR/USD 29-JUN-2030	10,800	0	16,169	96,850		181,905	0	32,900	0	0	14,312		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	1,617	9,685		18,190	0	3,290	0	0	1,431		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	350,580	CSWAP: EUR/USD 29-JUN-2030	3,240	0	4,851	29,055		54,571	0	9,870	0	0	4,294		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	701,160	CSWAP: EUR/USD 29-JUN-2030	6,480	0	9,701	58,110		109,143	0	19,740	0	0	8,587		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	467,440	CSWAP: EUR/USD 29-JUN-2030	4,320	0	6,468	38,740		72,762	0	13,160	0	0	5,725		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	1,277,000	CSWAP: GBP/USD 29-NOV-2028	(750)	0	11,282	12,900		95,063	0	10,700	0	0	13,422		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	1,277,000	CSWAP: GBP/USD 29-NOV-2028	(750)	0	11,282	12,900		95,063	0	10,700	0	0	13,422		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	3,320,200	CSWAP: GBP/USD 29-NOV-2028	(1,950)	0	29,334	33,540		247,164	0	27,820	0	0	34,898		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	2,358,720	CSWAP: EUR/USD 27-MAR-2028	(4,200)	0	33,088	108,045		201,564	0	69,090	0	0	22,815		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	112,320	CSWAP: EUR/USD 27-MAR-2028	(200)	0	1,576	5,145		9,598	0	3,290	0	0	1,086		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	336,960	CSWAP: EUR/USD 27-MAR-2028	(600)	0	4,727	15,435		28,795	0	9,870	0	0	3,259		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	1,010,880	CSWAP: EUR/USD 27-MAR-2028	(1,800)	0	14,181	46,305		86,385	0	29,610	0	0	9,778		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	1,615,770	CSWAP: GBP/USD 17-SEP-2031	(7,085)	0	8,875	(27,560)		73,396	0	13,910	0	0	21,707		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	372,870	CSWAP: GBP/USD 17-SEP-2031	(1,635)	0	2,048	(6,360)		16,938	0	3,210	0	0	5,009		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	372,870	CSWAP: GBP/USD 17-SEP-2031	(1,635)	0	2,048	(6,360)		16,938	0	3,210	0	0	5,009		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	124,290	CSWAP: GBP/USD 17-SEP-2031	(545)	0	683	(2,120)		5,646	0	1,070	0	0	1,670		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	1,645,500	CSWAP: EUR/USD 20-JUN-2026	6,900	0	17,098	37,875		49,542	0	49,350	0	0	11,555		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	219,400	CSWAP: EUR/USD 20-JUN-2026	920	0	2,280	5,050		6,606	0	6,580	0	0	1,541		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

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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)
CURRENCY SWAP, CSWAP: EUR/USD 20-JUN-2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	02/06/2020	06/20/2026	1	5,375,300	CSWAP: EUR/USD 20-JUN-2026	22,540	0	55,852	123,725		161,839	0	161,210	0	0	37,748		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	1,276,740	CSWAP: AUD/USD 02-DEC-2030	(51,930)	0	(198)	74,610		82,810	0	26,100	0	0	16,184		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	283,720	CSWAP: AUD/USD 02-DEC-2030	(11,540)	0	(44)	16,580		18,402	0	5,800	0	0	3,596		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	4,359,370	CSWAP: AUD/USD 02-DEC-2030	(177,312)	0	(677)	254,753		282,751	0	89,117	0	0	55,260		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 22-MAR-2032	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/08/2022	03/22/2032	1	3,265,800	CSWAP: EUR/USD 22-MAR-2032	(49,050)	0	25,251	50,550		72,183	0	98,700	0	0	45,404		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 30-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/13/2022	10/30/2027	1	488,100	CSWAP: EUR/USD 30-OCT-2027	(14,325)	0	2,575	(47,775)		(54,025)	0	16,450	0	0	4,456		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 30-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/13/2022	10/30/2027	1	976,200	CSWAP: EUR/USD 30-OCT-2027	(28,650)	0	5,151	(95,550)		(108,051)	0	32,900	0	0	8,913		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031	1	3,211,800	CSWAP: EUR/USD 05-JUN-2031	0	(52,189)	4,972	(3,450)		84,494	0	48,739	0	0	42,288		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031	1	7,494,200	CSWAP: EUR/USD 05-JUN-2031	0	(121,775)	11,602	(8,050)		197,152	0	113,725	0	0	98,672		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2024	06/05/2031	1	2,151,600	CSWAP: EUR/USD 05-JUN-2031	0	(24,393)	3,168	8,100		53,390	0	32,493	0	0	28,329		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2024	06/05/2031	1	4,841,100	CSWAP: EUR/USD 05-JUN-2031	0	(54,884)	7,127	18,225		120,128	0	73,109	0	0	63,740		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(675,074)	(253,241)	709,428	3,699,340	XXX	6,406,423	0	1,968,971	0	0	1,113,282	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(675,074)	(253,241)	4,640,633	3,699,340	XXX	278,019	0	1,968,971	0	0	8,906,589	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
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/26/2029	1	19,000,000	FSWP: OIS 2.655000 26-NOV-2029	0	0	(235,273)	(1,378,750)		(1,378,750)	(388,141)	0	0	0	220,984		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/09/2032	1	250,000,000	FSWP: OIS 2.670000 09-JUN-2032	0	0	(350,250)	12,938,640		12,938,640	3,662,881	0	0	0	3,524,013		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/09/2033	1	275,000,000	FSWP: OIS 3.147500 09-MAR-2033	0	0	(246,845)	8,947,096		8,947,096	3,661,435	0	0	0	4,054,709		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	09/30/2024	1	24,114,000	SWP: OIS 1.377000 30-SEP-2024	0	0	483,801	358,022		358,022	(406,462)	0	0	0	60,532		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	09/30/2029	1	14,159,000	SWP: OIS 1.441500 30-SEP-2029	0	0	237,502	1,856,778		1,856,778	200,813	0	0	0	162,286		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2030	1	30,000,000	SWP: OIS 0.692500 22-MAY-2030	0	0	(589,315)	(5,576,811)		(5,576,811)	(349,061)	0	0	0	364,222		0002

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)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2050	1	20,000,000	SWP: OIS 0.961500 22-MAY-2050	0	0	(198,358)	(10,060,950)		(10,060,950)	(783,517)	0	0	0	509,015		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2030	1	37,000,000	SWP: OIS 0.610000 22-MAY-2030	0	0	(717,067)	(6,744,146)		(6,744,146)	(442,064)	0	0	0	449,207		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2030	1	22,000,000	SWP: OIS 0.608700 22-MAY-2030	0	0	(426,466)	(4,011,522)		(4,011,522)	(262,712)	0	0	0	267,096		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2025	1	61,000,000	SWP: OIS 0.300400 22-MAY-2025	0	0	(1,497,816)	(2,594,701)		(2,594,701)	890,792	0	0	0	288,245		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	7,727,273	SWP: OIS 1.625300 01-MAR-2028	0	0	135,196	740,185		740,185	75,387	0	0	0	74,029		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	5,909,091	SWP: OIS 1.618800 01-MAR-2028	0	0	103,538	567,309		567,309	57,470	0	0	0	56,610		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	6,545,454	SWP: OIS 1.612200 01-MAR-2028	0	0	114,860	629,848		629,848	63,459	0	0	0	62,707		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.611300 01-MAR-2028	0	0	79,780	437,531		437,531	44,050	0	0	0	43,547		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	7,090,909	SWP: OIS 1.611500 01-MAR-2028	0	0	124,452	682,501		682,501	68,724	0	0	0	67,933		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.602860 01-MAR-2028	0	0	79,933	438,814		438,814	43,872	0	0	0	43,547		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,454	SWP: OIS 1.603400 01-MAR-2028	0	0	79,923	438,732		438,732	43,883	0	0	0	43,546		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.604350 01-MAR-2028	0	0	79,906	438,588		438,588	43,903	0	0	0	43,547		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,454	SWP: OIS 1.614180 01-MAR-2028	0	0	79,728	437,093		437,093	44,110	0	0	0	43,546		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	7,918,782	SWP: OIS 1.509300 23-JUN-2032	0	0	124,610	1,454,609		1,454,609	161,436	0	0	0	111,893		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	8,314,721	SWP: OIS 1.510800 23-JUN-2032	0	0	130,802	1,526,499		1,526,499	169,571	0	0	0	117,487		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	6,928,934	SWP: OIS 1.510700 23-JUN-2032	0	0	109,004	1,272,130		1,272,130	141,305	0	0	0	97,906		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	8,116,751	SWP: OIS 1.520200 23-JUN-2032	0	0	127,452	1,485,013		1,485,013	165,920	0	0	0	114,690		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	7,720,812	SWP: OIS 1.526300 23-JUN-2032	0	0	121,090	1,409,399		1,409,399	158,065	0	0	0	109,095		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	11/05/2031	1	67,819,000	SWP: OIS 1.637500 05-NOV-2031	0	0	(1,060,048)	(11,100,296)		(11,100,296)	(1,338,441)	0	0	0	919,531		0002

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)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/06/2022	12/08/2032	1	19,300,000	SWP: OIS 3.208500 08-DEC-2032	0	0	183,871	1,013,403		1,013,403	614,906	0	0	0	280,458		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/12/2023	04/14/2028	1	21,000,000	SWP: OIS 3.291900 14-APR-2028	0	0	207,931	655,274		655,274	405,253	0	0	0	204,461		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/12/2023	04/14/2028	1	21,000,000	SWP: OIS 3.297500 14-APR-2028	0	0	207,470	651,208		651,208	405,805	0	0	0	204,461		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/04/2023	05/08/2028	1	16,015,000	SWP: OIS 3.129390 08-MAY-2028	0	0	169,504	593,453		593,453	299,645	0	0	0	157,272		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	07/12/2023	07/14/2033	1	75,000,000	SWP: OIS 3.595000 14-JUL-2033 SOF	0	0	654,511	1,931,885		1,931,885	2,613,067	0	0	0	1,127,736		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/05/2023	09/07/2033	1	75,000,000	SWP: OIS 3.962500 07-SEP-2033 SOF	0	0	565,173	(141,142)		(141,142)	2,798,045	0	0	0	1,137,093		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2025	1	65,000,000	SWP: OIS 4.983130 11-OCT-2025 SOF	0	0	(157,507)	40,554		40,554	(797,563)	0	0	0	368,010		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2033	1	15,000,000	SWP: OIS 4.501300 11-OCT-2033 SOF	0	0	88,820	(649,975)		(649,975)	607,953	0	0	0	228,568		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2033	1	15,000,000	SWP: OIS 4.496700 11-OCT-2033 SOF	0	0	89,015	(644,670)		(644,670)	607,581	0	0	0	228,568		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2053	1	7,417,647	SWP: OIS 4.274990 11-OCT-2053 SOF	0	0	62,972	(715,947)		(715,947)	595,213	0	0	0	200,761		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/02/2023	08/15/2033	1	53,100,000	SWP: OIS 4.313300 15-AUG-2033 SOF	0	0	(337,754)	1,515,924		1,515,924	(2,081,067)	0	0	0	802,298		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/18/2023	12/15/2033	1	9,789,500	SWP: OIS 3.500500 15-DEC-2033 SOF	0	0	(82,801)	(283,177)		(283,177)	(283,177)	0	0	0	150,594		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/08/2024	04/10/2031	1	48,000,000	SWP: OIS 4.095000 10-APR-2031 SOF	0	0	131,473	(316,266)		(316,266)	(316,266)	0	0	0	624,960		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/08/2024	04/10/2031	1	28,500,000	SWP: OIS 4.093500 10-APR-2031 SOF	0	0	75,565	(185,275)		(185,275)	(185,275)	0	0	0	371,070		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/30/2024	05/02/2034	1	15,000,000	SWP: OIS 4.219100 02-MAY-2034 SOF	0	0	30,734	(440,710)		(440,710)	(440,710)	0	0	0	235,312		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/13/2024	03/09/2033	1	275,000,000	FSWP: OIS 4.160000 09-MAR-2033 SOF	0	0	(9,069)	1,717,147		1,717,147	1,717,147	0	0	0	4,054,709		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/13/2024	06/09/2032	1	250,000,000	FSWP: OIS 4.148000 09-JUN-2032 SOF	0	0	(8,854)	1,691,462		1,691,462	1,691,462	0	0	0	3,524,013		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(1,238,807)	1,024,759	XXX	1,024,759	13,978,697	0	0	0	25,750,267	XXX	XXX
CURRENCY SWAP, CSWAP: CAD/USD 10-JUL-2034	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/06/2024	07/10/2034	1	2,922,695	CSWAP: CAD/USD 10-JUL-2034	0	0	0	23,874		23,874	23,874	0	0	0	46,288		0004

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)
CURRENCY SWAP, CSWAP: GBP/USD 31-MAR-2025	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/28/2023	03/31/2025	1	4,497,395	CSWAP: GBP/USD 31-MAR-2025	(5,005)	0	12,731	83,282		83,282	3,614	37,449	0	0	19,483		0004
CURRENCY SWAP, CSWAP: GBP/USD 07-AUG-2029	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	03/27/2024	08/07/2029	1	4,500,617	CSWAP: GBP/USD 07-AUG-2029	0	0	(3,372)	(714)		(714)	2,286	(3,000)	0	0	50,853		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(5,005)	0	9,359	106,442	XXX	106,442	29,774	34,449	0	0	116,624	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(5,005)	0	(1,229,448)	1,131,201	XXX	1,131,201	14,008,471	34,449	0	0	25,866,891	XXX	XXX
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBD07JBLYG310	02/17/2021	10/17/2057	1	10,000,000	CDS: (CMBX.NA.8.AA)	(25,000)	0	75,710	(1,215)		(91,317)	0	0	3,598	0	10,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.15.AAA),	CDS: (CMBX.NA.15.AAA),	DB-C	CREDIT RISK	JP MORGAN SECURITIES LLC ZBUT11V806EZRVTWT807	01/25/2022	11/18/2064	1	5,000,000	CDS: (CMBX.NA.15.AAA)	(42,406)	0	12,639	(31,198)		(87,056)	0	0	2,300	0	5,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.15.AAA),	CDS: (CMBX.NA.15.AAA),	DB-C	CREDIT RISK	JP MORGAN SECURITIES LLC ZBUT11V806EZRVTWT807	01/25/2022	11/18/2064	1	5,000,000	CDS: (CMBX.NA.15.AAA)	(42,406)	0	12,639	(31,198)		(87,056)	0	0	2,300	0	5,000,000	1	0003
1189999999. Subtotal - Swaps - Replication - Credit Default										(109,812)	0	100,988	(63,611)	XXX	(265,429)	0	0	8,198	0	20,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(109,812)	0	100,988	(63,611)	XXX	(265,429)	0	0	8,198	0	20,000,000	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	2,692,398	1,024,759	XXX	(5,103,645)	13,978,697	0	0	0	33,543,574	XXX	XXX
1369999999. Total Swaps - Credit Default										(109,812)	0	100,988	(63,611)	XXX	(265,429)	0	0	8,198	0	20,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(680,079)	(253,241)	718,787	3,805,782	XXX	6,512,865	29,774	2,003,420	0	0	1,229,906	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										(789,891)	(253,241)	3,512,173	4,766,930	XXX	1,143,791	14,008,471	2,003,420	8,198	0	54,773,480	XXX	XXX
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/26/2024	1	2,884,050	EUR/USD	0	0	0	(1,264)		(1,264)	(2,267)	1,003	0	0	3,849		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2024	07/03/2024	1	892,560	GBP/USD	0	0	0	7,681		7,681	(9)	7,690	0	0	405		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2024	07/01/2024	1	10,652	EUR/USD	0	0	0	2		2	0	2	0	0	3		0004
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	07/15/2024	1	50,000,000	UMBS 30YR TBA(REG A)	0	0	0	78,125		78,125	78,125	0	0	0	50,680		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27			1	86,000,000	UMBS 30YR TBA(REG A)	0	0	0	87,344		87,344	87,344	0	0	0	87,170		0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	171,888	XXX	171,888	163,193	8,695	0	0	142,107	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	171,888	XXX	171,888	163,193	8,695	0	0	142,107	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										(675,074)	(253,241)	4,640,633	3,699,340	XXX	278,019	0	1,968,971	0	0	8,906,589	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										9,563,285	295,227	(1,229,448)	16,285,787	XXX	16,285,787	18,494,870	43,144	(673,226)	0	26,008,998	XXX	XXX
1719999999. Subtotal - Replication										(109,812)	0	100,988	(63,611)	XXX	(265,429)	0	0	8,198	0	20,000,000	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										8,778,399	41,986	3,512,173	19,921,516	XXX	16,298,377	18,494,870	2,012,115	(665,028)	0	54,915,587	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	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
SFRM4	738	738,000,000	THREE-MONTH SOFR FUTURE JUN 24	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/16/2024	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	95.6478	94.6525	(4,612)	0	0	0	0	1,836,415	1,836,415	361,134	0003	2,500
SFRU4	257	257,000,000	THREE-MONTH SOFR FUTURE SEP 24	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/16/2024	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.2316	94.8500	(3,212)	0	0	0	0	1,530,178	1,530,178	125,761	0003	2,500
SFRZ4	257	257,000,000	THREE-MONTH SOFR FUTURE DEC 24	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/17/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.2466	95.1450	(3,212)	0	0	0	0	1,350,278	1,350,278	125,761	0003	2,500
SFRH5	257	257,000,000	THREE-MONTH SOFR FUTURE MAR 25	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/16/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.2766	95.4350	(3,212)	0	0	0	0	1,183,228	1,183,228	125,761	0003	2,500
SFRM5	257	257,000,000	THREE-MONTH SOFR FUTURE JUN 25	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/15/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.3066	95.6850	(6,425)	0	0	0	0	1,041,878	1,041,878	125,761	0003	2,500
SFRU5	73	73,000,000	THREE-MONTH SOFR FUTURE SEP 25	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/16/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.3266	95.8800	(915)	0	0	0	0	264,005	264,005	35,722	0003	2,500
1609999999. Subtotal - Short Futures - Hedging Other												(21,588)	0	0	0	0	7,205,982	7,205,982	899,900	XXX	XXX
1649999999. Subtotal - Short Futures												(21,588)	0	0	0	0	7,205,982	7,205,982	899,900	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												(21,588)	0	0	0	0	7,205,982	7,205,982	899,900	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(21,588)	0	0	0	0	7,205,982	7,205,982	899,900	XXX	XXX

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
0003	Economic hedge of bond portfolio

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	(21,588)	0	899,900	899,900
Bank of America, N.A. B4TYDEB6GKMZ0031MB27	Y	Y	383,031	0	87,344	0	0	87,344	0	0	87,170	0
Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	Y	Y	330,000	0	360,939	(104,373)	0	557,148	(104,373)	122,775	104,273	30,840
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y	440,000	0	114,583	(33,600)	0	713,205	0	273,205	293,622	0
Citibank, N.A. 570DZWZ7FF32TWEFA76	Y	Y	4,152,951	0	2,825,769	(126,776)	0	3,593,886	(68,911)	0	422,215	0
CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	Y	Y	0	0	0	(1,215)	0	0	(91,317)	0	10,000,000	9,998,785
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y	150,000	0	0	(42,400)	0	112,917	0	0	33,395	0
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	Y	450,000	0	411,716	(315,179)	0	411,716	(315,179)	0	0	0
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Y	Y	0	0	0	(1,264)	0	0	(1,264)	0	3,849	2,585
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	660,000	0	930,528	(750,812)	0	1,324,058	(593,402)	70,656	181,243	0
JP MORGAN SECURITIES LLC OK3MKCDYPD4NN6QDGK18	Y	Y	0	0	0	(62,396)	0	0	(174,113)	0	10,000,000	9,937,604
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Y	Y	14,263,763	0	14,686,832	(143,324)	279,745	14,746,485	(162,076)	320,646	153,297	153,297
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	174,930	0	174,930	326,342	0	326,342	36,939	36,939
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Y	Y	1,030,000	0	2,352,363	(1,466,910)	0	2,506,464	(1,466,910)	9,554	56,008	0
0299999999. Total NAIC 1 Designation			21,859,745	0	21,945,004	(3,048,249)	454,675	24,379,565	(2,977,545)	1,123,178	21,372,011	20,160,050
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	45,869,101	(44,844,340)	1,024,761	46,637,319	(51,740,961)	0	33,543,576	33,543,576
0999999999 - Gross Totals			21,859,745	0	67,814,105	(47,892,589)	1,479,436	71,016,884	(54,740,094)	1,123,178	55,815,487	54,603,526
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					67,814,105	(47,892,589)						

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)
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912797-GK-7	Treasury Bond Coupon Rate:	1,851,548	1,861,851	1,851,457	08/08/2024	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	TREASURY BOND	912797-GK-7	Treasury Bond Coupon Rate:	14,059,912	14,138,149	14,059,221	08/08/2024	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912803-DJ-9	Treasury Bond Coupon Rate:	355,085	698,194	470,744	11/15/2039	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	TREASURY BOND	912803-DJ-9	Treasury Bond Coupon Rate:	2,696,376	5,301,806	3,574,640	11/15/2039	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	332,024	465,463	391,664	02/15/2045	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	2,521,257	3,534,537	2,974,137	02/15/2045	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	435,444	523,646	519,638	05/15/2042	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	3,306,587	3,976,354	3,945,922	05/15/2042	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-TQ-1	Treasury Bond Coupon Rate: 3.875	420,735	465,463	471,190	02/15/2043	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-TQ-1	Treasury Bond Coupon Rate: 3.875	3,194,890	3,534,537	3,578,027	02/15/2043	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	6,072,130	6,072,130	6,072,130		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	46,109,328	46,109,328	46,109,328		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash	000000-00-0	CASH	5,000,000	5,000,000	5,000,000		I
0199999999 - Total				86,355,317	91,681,458	89,018,097	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	380,000	380,000	XXX		IV
Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASH	330,000	330,000	XXX		IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	CASH	440,000	440,000	XXX		IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	3,748,092	3,748,092	XXX		IV
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	280,000	280,000	XXX		IV
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	1,030,000	1,030,000	XXX		IV
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Cash	000000-00-0	CASH	150,000	150,000	XXX		IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASH	383,031	383,031	XXX		IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	404,859	404,859	XXX		IV
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASH	450,000	450,000	XXX		IV
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash	000000-00-0	CASH	14,263,762	14,263,762	XXX		IV
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	1,922,159	1,922,159	XXX		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	47,011,083	47,011,083	XXX		V
0299999999 - Total				70,792,987	70,792,987	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
36269F-AC-0	GMALT_24-1 - USD		1.A FE	553,598	553,000	06/22/2026
379931-AC-2	GMCAR_24-2 - USD		1.A FE	510,132	510,000	03/16/2027
44934F-AC-9	HALST_24-B - USD		1.A FE	468,000	468,000	10/15/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,531,730	1,531,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,531,730	1,531,000	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				1,531,730	1,531,000	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				1,531,730	1,531,000	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	AUSTRALIA AND NEW ZEALAND BANKI - USD		1.C	1,050,691	1,049,990	01/10/2025
000000-00-0	BOFA SECURITIES INC - USD		1.E	1,100,609	1,100,000	01/17/2025
000000-00-0	BPCE SA - USD		1.G	1,243,060	1,244,779	04/16/2025
000000-00-0	BPCE SA - USD		1.E	1,101,078	1,100,000	01/16/2025
000000-00-0	CANADIAN IMPERIAL BANK - USD		1.C	1,252,029	1,250,000	01/31/2025
000000-00-0	CHARIOT FUNDING LLC - USD		1.G	1,922,521	1,922,949	09/30/2024
000000-00-0	CISCO SYSTEMS INC - USD		1.G	1,489,766	1,490,025	08/13/2024
000000-00-0	CISCO SYSTEMS INC - USD		1.G	1,335,397	1,335,636	09/09/2024
000000-00-0	HONEYWELL INTERNATIONAL - USD		1.G	2,081,624	2,082,068	08/26/2024
000000-00-0	HSBC BANK PLC - USD		1.E	1,350,923	1,350,000	01/23/2025
000000-00-0	LVMH MOET HENNESSY VUITT - USD		1.G	1,976,237	1,976,519	09/16/2024
000000-00-0	MANHATTAN ASSET FUNDING CO LLC - USD		1.G	2,199,844	2,200,271	11/25/2024
000000-00-0	PFIZER INC. - USD		1.G	1,074,837	1,074,689	12/02/2024
000000-00-0	PFIZER INC. - USD		1.G	1,315,656	1,315,418	12/20/2024
000000-00-0	ROYAL BANK OF CANADA - USD		1.E	1,351,925	1,350,052	01/09/2025
000000-00-0	SANOFI - USD		1.G	549,026	549,108	07/10/2024
000000-00-0	SANOFI - USD		1.G	2,127,690	2,127,995	09/06/2024
000000-00-0	SOCIETE GENERALE SA - USD		1.E	551,165	550,000	01/10/2025
000000-00-0	SOCIETE GENERALE SA - USD		1.E	1,302,613	1,300,000	02/03/2025
000000-00-0	STARBIRD FUNDING CORP - USD		1.G	1,099,964	1,100,000	12/05/2024
000000-00-0	SWEDBANK AB - USD		1.D	1,350,543	1,350,000	10/18/2024
000000-00-0	UBS AG (LONDON BRANCH) - USD		1.C	1,400,531	1,400,000	05/14/2025
000000-00-0	UBS AG (LONDON BRANCH) - USD		1.C	1,400,371	1,400,000	05/23/2025
000000-00-0	WESTPAC BANKING CORP - USD		1.C	1,301,034	1,300,000	01/27/2025
000000-00-0	CATERPILLAR FINANCIAL SERVICES - USD		1.F	700,607	700,775	11/14/2024
000000-00-0	PEPSICO INC - USD		1.E	1,351,085	1,351,251	11/12/2024
000000-00-0	TOYOTA MOTOR CREDIT CORP - USD		1.E	800,095	800,000	06/10/2025
000000-00-0	BOFA SECURITIES INC. SLRPIG 5.6 - USD		2.B	2,400,000	2,400,000	10/01/2024
000000-00-0	BOFA SECURITIES INC. SLRPIG 5.6 - USD		2.B	3,700,000	3,700,000	10/01/2024
000000-00-0	CITIGROUP GLOBAL MARKETS INC. S - USD		2.B	4,300,000	4,300,000	10/01/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				46,180,923	46,171,524	XXX
06367D-GD-1	BANK OF MONTREAL (CHICAGO BRANC - USD		1.C	1,201,073	1,200,000	01/06/2025
06417M-3P-8	BANK OF NOVA SCOTIA (HOUSTON BR - USD		1.F	1,150,155	1,150,000	07/08/2024
13606K-YZ-3	CANADIAN IMPERIAL BANK OF COMME - USD		1.C	600,094	600,000	07/08/2024
20271E-G5-2	COMMONWEALTH BANK OF AUSTRALIA - USD		1.C	950,652	949,997	01/10/2025
21684L-HH-8	COOPERATIEVE RABOBANK UA (NEW Y - USD		1.C	1,751,111	1,750,000	03/03/2025
53947B-U5-7	LLOYDS BANK CORPORATE MARKETS P - USD		1.E	1,050,785	1,050,377	11/18/2024
60683D-VK-2	MITSUBISHI UFJ TRUST AND BANKIN - USD		1.E	550,052	550,000	09/05/2024
60683D-YL-7	MITSUBISHI UFJ TRUST AND BANKIN - USD		1.E	750,183	750,000	07/01/2025
60710T-MU-2	MIZUHO BANK LTD (NEW YORK BRANC - USD		1.E	1,399,082	1,400,000	01/24/2025
60710T-NM-9	MIZUHO BANK LTD (NEW YORK BRANC - USD		1.E	1,798,482	1,800,000	02/06/2025
55380U-T3-1	MUFG BANK LTD (NEW YORK BRANCH) - USD		1.E	1,398,827	1,400,000	01/24/2025
83050P-5B-1	SKANDINAVISKA ENSKILDA BANKEN A - USD		1.D	1,650,553	1,650,000	02/06/2025
86959T-AH-9	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C	1,150,022	1,150,000	01/17/2025
86959T-AK-2	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C	1,351,018	1,350,000	01/17/2025
87019W-TE-5	SWEDBANK AB - USD		1.D	1,298,843	1,300,000	01/29/2025
87019W-TG-0	SWEDBANK AB - USD		1.D	1,300,403	1,300,000	02/05/2025
89115D-DS-2	TORONTO-DOMINION BANK (NEW YORK - USD		1.E	1,297,473	1,300,000	04/17/2025
95001K-SM-7	WELLS FARGO BANK NA - USD		1.C	1,750,472	1,750,000	02/07/2025
12710G-G2-0	CABOT TRAIL FUNDING LLC - USD		1.G	1,748,964	1,749,220	07/02/2024
23102U-GF-3	CUMMINS INC - USD		1.G	698,221	698,332	07/15/2024
47816F-G8-8	JOHNSON & JOHNSON - USD		1.G	1,348,017	1,348,211	07/08/2024
64106G-GN-7	NESTLE FINANCE INTERNATIONAL LT - USD		1.G	847,032	847,106	07/22/2024
71344T-H6-2	PEPSICO INC - USD		1.G	1,690,269	1,690,489	08/06/2024
82124L-GK-2	SHEFFIELD RECEIVABLES CORP - USD		1.G	1,196,238	1,196,427	07/19/2024
82124L-GS-5	SHEFFIELD RECEIVABLES CORP - USD		1.G	1,941,831	1,942,161	07/26/2024
85520L-G1-7	STARBIRD FUNDING CORP - USD		1.G	1,349,400	1,349,597	07/01/2024
88603L-DZ-9	THUNDER BAY FUNDING LLC - USD		1.G	1,350,077	1,350,000	09/12/2024
91058T-HP-4	UNITEDHEALTH GROUP INC - USD		1.G	1,289,120	1,289,394	08/23/2024

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
05565E-BV-6	BMW US CAPITAL LLC - USD		1.F	2,030,451	2,030,447	08/12/2024
14913R-2R-7	CATERPILLAR FINANCIAL SERVICES - USD		1.F	807,175	807,217	09/13/2024
BYM4SA-JX-8	J.P. MORGAN SECURITIES LLC SLRP - USD		1.A	5,121,717	5,121,717	07/01/2024
BYM4SA-J2-6	MIZUHO SECURITIES USA LLC SLRPA - USD		1.A	32,152,099	32,152,099	07/01/2024
BYM4R8-RE-7	TD SECURITIES (USA) LLC SLRPIG - USD		2.B	11,600,000	11,600,000	08/02/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				87,569,891	87,572,791	XXX
9999999999 - Totals				135,282,544	135,275,315	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 19,574,251 Book/Adjusted Carrying Value $ 19,575,014
2. Average balance for the year Fair Value $ 107,301,713 Book/Adjusted Carrying Value $ 107,299,851
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 113,275,315 NAIC 2 $ 22,000,000 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
9999999999 - Totals						XXX

NONE

General Interrogatories:
1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N. A.	Charlotte, NC		0.000	0	0	5,363,032	7,142,720	7,270,687	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		4.530	315,868	0	23,999,294	25,178,802	37,700,295	XXX
The Bank of New York Mellon	New York, NY		2.200	441,562	0	38,854,583	40,105,881	28,856,357	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		4.590	7,280	0	4,016,936	1,326,009	5,148,235	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	7,633,552	7,745,125	7,765,677	XXX
UMB Bank, N.A.	Kansas City, MO		0.000	0	0	295,817	295,817	295,817	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	546	0	240,806	234,366	227,695	XXX
0199999. Totals - Open Depositories		XXX	XXX	765,256	0	80,404,020	82,028,721	87,264,762	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	765,256	0	80,404,020	82,028,721	87,264,762	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	765,256	0	80,404,020	82,028,721	87,264,762	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
	TERRITORIAL BANK OF AMERICAN		12/15/2023	2.000	12/15/2024	50,000	33	1,000
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						50,000	33	1,000
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						50,000	33	1,000
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						50,000	33	1,000
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						50,000	33	1,000
31846V-41-9	FIRST AMERICAN TREASURY OBL MONEY MARKET MUTUAL FUND		11/16/2018	5.250		10,000	41	247
94975H-29-6	WELLS FARGO TREASURY PLUS MONEY MARKET MUTUAL FUND		11/16/2018	5.250		70,000	297	1,769
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						80,000	338	2,016
25160K-20-7	DEUTSCHE GOVT MMKT SER		06/27/2024	5.250		124,301,000	276,867	0
8309999999. Subtotal - All Other Money Market Mutual Funds						124,301,000	276,867	0
8609999999 - Total Cash Equivalents						124,431,000	277,238	3,016