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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
Secretary Melissa Ann O'Donnell
SVP and Treasurer Michelle P Luk
SVP and Appointed Actuary Kyle Andrew Puffer

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Minnesota/Minnesota/New York
County of Hennepin/Hennepin/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 14 day of October 2024	Subscribed and sworn to before me this 15 day of October 2024	Subscribed and sworn to before me this 23rd day of October 2024
		10/23/2024

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...........

TINA M. SCHULTZ
NOTARY PUBLIC - MINNESOTA
MY COMMISSION EXPIRES 01/31/27

TINA M. SCHULTZ
NOTARY PUBLIC - MINNESOTA
MY COMMISSION EXPIRES 01/31/27

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	6,746,940,790	0	6,746,940,790	6,948,978,886
2.	Stocks:				
	2.1 Preferred stocks	71,325,728	0	71,325,728	53,359,231
	2.2 Common stocks	537,311,027	0	537,311,027	544,383,242
3.	Mortgage loans on real estate:				
	3.1 First liens	999,117,845	0	999,117,845	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)	42,078,011	0	42,078,011	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 ($ 159,820,809), cash equivalents ($ 92,613,750) and short-term investments ($ 30,457,915)	282,892,474	0	282,892,474	307,989,813
6.	Contract loans (including $ 0 premium notes)	164,992,898	24,120	164,968,777	172,740,749
7.	Derivatives	58,974,137	0	58,974,137	93,284,858
8.	Other invested assets	656,228,839	0	656,228,839	648,118,989
9.	Receivables for securities	20,729,524	0	20,729,524	10,296,238
10.	Securities lending reinvested collateral assets	153,630,736	0	153,630,736	115,700,301
11.	Aggregate write-ins for invested assets	524,818	0	524,818	206,106
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,734,746,826	24,120	9,734,722,706	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	74,026,266	554,859	73,471,407	73,677,302
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(507,762,227)	7,596,710	(515,358,936)	(438,834,916)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	8,558,509	0	8,558,509	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	646,376,610	0	646,376,610	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	167,998,708	0	167,998,708	171,212,190
17.	Amounts receivable relating to uninsured plans	2,694,472	0	2,694,472	1,935,036
18.1	Current federal and foreign income tax recoverable and interest thereon	12,592,676	0	12,592,676	13,780,592
18.2	Net deferred tax asset	407,528,498	250,438,031	157,090,467	188,677,369
19.	Guaranty funds receivable or on deposit	1,652,408	0	1,652,408	1,908,097
20.	Electronic data processing equipment and software	37,995	37,995	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	862,861	5,240	857,620	26,207,522
24.	Health care ($ 0) and other amounts receivable	511,564	511,564	0	0
25.	Aggregate write-ins for other than invested assets	84,219,827	6,816,187	77,403,640	75,378,423
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,636,393,812	265,984,707	10,370,409,106	10,725,786,702
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,643,233,496	0	2,643,233,496	2,398,225,157
28.	Total (Lines 26 and 27)	13,279,627,308	265,984,707	13,013,642,601	13,124,011,859
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	524,818	0	524,818	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)	524,818	0	524,818	206,106
2501.	Margin call collateral	75,483,801	0	75,483,801	74,150,636
2502.	Lifeline deposits receivable	1,479,569	0	1,479,569	1,121,181
2503.	Miscellaneous assets	7,256,457	6,816,187	440,270	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)	84,219,827	6,816,187	77,403,640	75,378,423

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 5,685,705,288 less $ 0 included in Line 6.3 (including $ 256,398,132 Modco Reserve)	5,685,705,288	6,154,343,482
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	72,571,034	67,065,799
3.	Liability for deposit-type contracts (including $ 16,788,503 Modco Reserve)	1,010,625,867	1,016,832,571
4.	Contract claims:		
	4.1 Life	178,527,524	171,835,178
	4.2 Accident and health	603,774,423	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)	(3,389,913)	(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	75,631	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 $ 23,471,800 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	27,727,203	35,920,860
	9.3 Other amounts payable on reinsurance, including $ 15,812,135 assumed and $ 64,300,631 ceded	80,112,766	94,894,319
	9.4 Interest Maintenance Reserve	17,425,936	2,400,024
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,646,534, accident and health $ 41,443,932 and deposit-type contract funds $ 0	57,090,466	64,432,386
11.	Commissions and expense allowances payable on reinsurance assumed	1,587,564	1,626,244
12.	General expenses due or accrued	27,125,378	27,699,913
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,307,476) accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,671,459	949,772
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,558,136	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	7,598,862	7,147,160
17.	Amounts withheld or retained by reporting entity as agent or trustee	198,385	286,999
18.	Amounts held for agents' account, including $ 958,133 agents' credit balances	958,133	1,009,811
19.	Remittances and items not allocated	118,873,874	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	417,638	408,498
22.	Borrowed money $ 225,280,664 and interest thereon $ 51,997	225,332,661	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	162,937,214	168,520,197
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	12,354,084	21,364,560
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	456,207,326	521,419,570
	24.04 Payable to parent, subsidiaries and affiliates	25,560,489	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	53,436,098	49,803,644
	24.09 Payable for securities	12,078,934	12,524,125
	24.10 Payable for securities lending	153,630,736	115,700,301
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	172,255,603	166,981,585
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,166,048,854	9,279,260,183
27.	From Separate Accounts Statement	2,643,233,496	2,398,225,157
28.	Total liabilities (Lines 26 and 27)	11,809,282,349	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	389,160,337	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)	805,080,265	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)	1,201,760,252	1,443,926,519
38.	Totals of Lines 29, 30 and 37	1,204,360,252	1,446,526,519
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,013,642,601	13,124,011,859
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	58,427,445	93,871,752
2502.	Lifeline deposits payable	55,095,429	30,339,251
2503.	Unclaimed property	43,969,133	31,231,480
2598.	Summary of remaining write-ins for Line 25 from overflow page	14,763,596	11,539,102
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	172,255,603	166,981,585
3101.	Deferred gain on reinsurance	389,160,337	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)	389,160,337	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	1,012,160,260	909,230,166	1,206,152,072
2.	Considerations for supplementary contracts with life contingencies	3,738,430	5,340,648	6,529,042
3.	Net investment income	355,973,330	354,731,296	501,851,688
4.	Amortization of Interest Maintenance Reserve (IMR)	(6,875,890)	2,739,752	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	222,681,852	293,710,307	390,746,682
7.	Reserve adjustments on reinsurance ceded	(5,427,504)	(81,358,255)	(184,735,480)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	45,138,023	45,611,057	60,649,683
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	5,465,897	2,458,027	3,780,122
9.	Totals (Lines 1 to 8.3)	1,632,854,399	1,532,462,998	1,988,159,500
10.	Death benefits	79,970,147	78,065,382	103,270,595
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,000	0	0
12.	Annuity benefits	42,804,600	46,029,943	63,129,176
13.	Disability benefits and benefits under accident and health contracts	564,862,130	353,647,655	414,768,489
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	653,961,414	569,031,965	795,955,694
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	24,812,433	27,225,643	34,030,267
18.	Payments on supplementary contracts with life contingencies	5,240,800	4,261,472	5,783,852
19.	Increase in aggregate reserves for life and accident and health contracts	(463,132,959)	(366,659,251)	(534,751,543)
20.	Totals (Lines 10 to 19)	908,523,564	711,602,809	882,186,529
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	278,932,282	249,267,825	334,577,965
22.	Commissions and expense allowances on reinsurance assumed	4,630,148	4,805,115	6,356,752
23.	General insurance expenses and fraternal expenses	296,516,162	273,949,976	361,052,684
24.	Insurance taxes, licenses and fees, excluding federal income taxes	70,040,005	64,688,941	84,371,193
25.	Increase in loading on deferred and uncollected premiums	798,693	(648,383)	1,315,076
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(139,702,632)	(99,251,590)	(132,078,734)
27.	Aggregate write-ins for deductions	8,550,165	16,679,086	28,045,361
28.	Totals (Lines 20 to 27)	1,428,288,386	1,221,093,779	1,565,826,826
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	204,566,012	311,369,220	422,332,674
30.	Dividends to policyholders and refunds to members	670,239	993,833	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)	203,895,774	310,375,386	421,055,492
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,035,241)	15,928,596	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)	207,931,015	294,446,790	402,552,869
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,774,609) (excluding taxes of $ 1,003,696 transferred to the IMR)	(2,600,240)	(141,622)	(1,959,499)
35.	Net income (Line 33 plus Line 34)	205,330,775	294,305,168	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)	205,330,775	294,305,168	400,593,369
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,363,416)	(13,932,993)	40,407,246	16,448,663
39.	Change in net unrealized foreign exchange capital gain (loss)	856,771	316,257	(344,577)
40.	Change in net deferred income tax	(29,232,314)	(9,287,115)	(18,495,693)
41.	Change in nonadmitted assets	(259,525)	(40,748,019)	(31,885,971)
42.	Change in liability for reinsurance in unauthorized and certified companies	9,010,476	(6,667,797)	4,629,315
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	44,985,217	44,985,217
44.	Change in asset valuation reserve	5,582,983	7,088,312	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	(8,706,479)	(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	(17,432,659)	(17,616,069)	(23,488,431)
52.	Dividends to stockholders	(402,000,000)	(746,500,000)	(746,500,000)
53.	Aggregate write-ins for gains and losses in surplus	(89,782)	(380,365)	(1,918,835)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(242,166,268)	(442,803,642)	(337,792,017)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,204,360,252	1,341,514,894	1,446,526,519
	DETAILS OF WRITE-INS			
08.301.	Fee income	5,311,866	2,304,769	3,636,158
08.302.	Miscellaneous income	154,031	119,932	143,964
08.303.	Reinsurance income	0	33,326	0
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)	5,465,897	2,458,027	3,780,122
2701.	Funds withheld interest expense	10,217,292	13,266,023	11,514,755
2702.	Gains released from IMR	4,374,213	3,869,407	9,900,143
2703.	Miscellaneous expense	889,862	824,181	916,226
2798.	Summary of remaining write-ins for Line 27 from overflow page	(6,931,203)	(1,280,524)	5,714,237
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	8,550,165	16,679,086	28,045,361
5301.	Amortization of pension	169,409	0	(1,414,632)
5302.	Amortization of other post-employment benefits	(259,191)	(380,365)	(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)	(89,782)	(380,365)	(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	1,086,256,933	937,235,819	1,247,540,490
2. Net investment income	370,062,144	375,148,717	513,021,819
3. Miscellaneous income	217,513,812	310,808,177	435,276,491
4. Total (Lines 1 to 3)	1,673,832,890	1,623,192,713	2,195,838,800
5. Benefit and loss related payments	1,253,585,251	1,112,688,531	1,652,492,720
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(140,424,319)	(99,020,262)	(131,329,689)
7. Commissions, expenses paid and aggregate write-ins for deductions	634,034,045	602,922,806	805,757,804
8. Dividends paid to policyholders	204,992	526,545	1,075,976
9. Federal and foreign income taxes paid (recovered) net of $ 83,007 tax on capital gains (losses)	(5,994,070)	19,694,749	25,006,778
10. Total (Lines 5 through 9)	1,741,405,899	1,636,812,369	2,353,003,589
11. Net cash from operations (Line 4 minus Line 10)	(67,573,009)	(13,619,655)	(157,164,789)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,021,001,825	1,513,208,985	1,902,136,174
12.2 Stocks	1,048,915	8,000,000	91,217,041
12.3 Mortgage loans	102,865,034	94,961,283	135,153,129
12.4 Real estate	285,229	0	0
12.5 Other invested assets	31,472,279	47,575,558	83,313,735
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(32,236)	(72,480)	18,079
12.7 Miscellaneous proceeds	34,310,721	96,953,545	32,131,603
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,190,951,767	1,760,626,891	2,243,969,761
13. Cost of investments acquired (long-term only):			
13.1 Bonds	851,845,868	806,853,227	1,015,658,006
13.2 Stocks	19,128,646	1,000,764	4,061,764
13.3 Mortgage loans	46,149,587	92,836,537	95,787,026
13.4 Real estate	0	0	0
13.5 Other invested assets	41,918,585	31,622,809	41,042,486
13.6 Miscellaneous applications	49,127,624	73,190,089	7,001,454
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,008,170,310	1,005,503,426	1,163,550,736
14. Net increase (or decrease) in contract loans and premium notes	(7,772,674)	(6,873,062)	(10,399,536)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	190,554,132	761,996,527	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	225,332,661	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,206,704)	(98,771,781)	(116,988,194)
16.5 Dividends to stockholders	402,000,000	746,500,000	746,500,000
16.6 Other cash provided (applied)	34,795,581	3,676,267	(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)	(148,078,462)	(841,595,514)	(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)	(25,097,339)	(93,218,642)	(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)	282,892,474	279,103,489	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	503,759,903	551,137,217	739,751,138
2. Group life	499,253,577	454,077,556	602,004,622
3. Individual annuities	50,440,545	59,334,218	79,228,578
4. Group annuities	14,003,768	16,636,463	23,395,639
5. Accident & health	2,071,614,317	1,698,864,507	2,269,177,380
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	3,139,072,110	2,780,049,961	3,713,557,357
9. Deposit-type contracts	300,564,895	105,325,676	335,338,334
10. Total (Lines 8 and 9)	3,439,637,005	2,885,375,638	4,048,895,691

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 $22,299,686 and $8,539,263 as of September 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	$ 205,330,775	$ 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	(22,299,686)	(8,539,263)
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 227,630,461	$ 409,132,632
Surplus:					
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,204,360,252	$ 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	$ 1,204,360,252	$ 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 September 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 September 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**		**Fair Value**
			(2a) Interest	**(2b) Non-interest**	
	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
	OTTI recognized 3rd Quarter				
g.	Intent to sell	$ 691,855	$ 137,734	$ —	$ 554,121
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter (g+h)	$ 691,855	$ 137,734	$ —	$ 554,121
m.	Annual Aggregate Total (c+f+i+l)		$ 1,530,565	$ —	

(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 July 1, 2024 to September 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
69348RTC0	98,677	94,169	4,508	94,169	94,169	9/30/2024
Total			$ 4,508			

(4) The following table shows all impaired securities at September 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	$	575,398
	2. 12 Months or Longer	$	262,361,515
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	31,410,145
	2. 12 Months or Longer	$	1,428,998,702

(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	$ 153,630,736

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Open – No Maturity	$ —	$ —	$ —
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	30,004,126
4. > 1 Week to 1 Month	—	3,000,078	170,000,608
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	25,000,456
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	THIRD QUARTER
a. Maximum Amount	$ —	$ 3,000,078	$ 200,004,734
b. Ending Balance	—	3,000,078	25,000,456

(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	$ —	$ 25,000,456	$ —	$ —
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)	—	$ 25,000,456	—	—

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	THIRD QUARTER
a. Maximum Amount			
1.Cash	$ —	$ —	$ —
2.Securities (FV)	—	3,447,956	210,531,299
3.Securities (BACV)	XXX	XXX	XXX
4.Nonadmitted Subset (BACV)	XXX	XXX	XXX
b. Ending Balance			
1.Cash	$ —	$ —	$ —
2.Securities (FV)	—	3,447,956	$ 26,316,270
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	—	26,316,270

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1.Cash	$ —	$ —	$ —
2.Securities (FV)	—	—	—
b. Ending Balance			
1.Cash	$ —	$ —	$ —
2.Securities (FV)	—	—	$ —

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1.Repo Securities Sold/Acquired with Cash Collateral	$ —	$ 3,000,078	$ 200,004,734
2.Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—	$ —
b. Ending Balance			
1.Repo Securities Sold/Acquired with Cash Collateral	$ —	$ 3,000,078	$ 25,000,456
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

J. Real Estate
During the third quarter of 2024, the Company sold 1.244 acres of residential land. As a result of this sale, the Company recognized a gain of $136,384.

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").

On July 15, 2024, the Company declared an ordinary dividend in the amount of $345,000,000, which was paid to Voya Holdings on July 26, 2024.

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 September 30, 2024, the Company had a $200,307,412 outstanding payable, including principal and interest, under a reciprocal loan agreement between the Company and Voya Financial, Inc. The Company has no outstanding receivable under the reciprocal loan agreement.

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 $4,000,000,000. 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	23,625,000	23,625,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	31,658,900	31,658,900	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 779,979,002	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 September 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)	$ 884,448,241	$ 1,057,500,822	$ 525,000,000
2. Current Year General Account Total Collateral Pledged	$ 884,448,241	$ 1,057,500,822	$ 525,000,000
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)	$ 884,448,241	$ 1,057,500,822	$ 525,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 884,448,241	$ 1,057,500,822	$ 525,000,000
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 September 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	525,000,000	525,000,000	—	529,178,582
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 525,000,000	$ 525,000,000	$ —	$ 529,178,582

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	525,000,000	525,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 525,000,000	$ 525,000,000	—

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 September 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 September 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	651,113	900,726	74,384	112,889	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	169,409	—	(240,455)	(329,975)	—	—
f. Prior service cost or credit	—	—	(18,737)	(177,178)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 820,522	$ 900,726	$ (184,808)	$ (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.

On July 15, 2024, the Company declared an ordinary dividend in the amount of $345,000,000, which was paid to Voya Holdings on July 26, 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 September 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	$ —	$ 953	$ —	$ —	$ 953
Total Bonds	$ —	$ 953	$ —	$ —	$ 953
Preferred stock	3,213,000	—	33,541,042	—	36,754,042
Common stock	2,452,495	31,658,898	3,792,286	—	37,903,679
Other invested assets	—	617,505	—	—	617,505
Cash, cash equivalents and short-term investment	—	622	—	—	622
Derivatives assets					
Equity contracts	—	3,190,984	—	—	3,190,984
Interest rate contracts	—	54,399,971	—	—	54,399,971
Total Derivatives	$ —	$ 57,590,955	$ —	$ —	$ 57,590,955
Separate account assets	2,637,974,584	5,258,912	—	—	2,643,233,496
Total assets at fair value/NAV	$ 2,643,640,079	$ 95,127,845	$ 37,333,328	$ —	$ 2,776,101,252
b. Liabilities at fair value					
Supplementary contracts and immediate annuities	$ —	$ —	$ 40,313,115	$ —	$ 40,313,115
Deposit type contracts	—	400,482,658	—	—	400,482,658
Derivatives liabilities					
Equity contracts	—	2,429,219	—	—	2,429,219
Foreign exchange contracts	—	614,227	—	—	614,227
Interest rate contracts	309,142	46,728,399	—	—	47,037,541
Total Derivatives	$ 309,142	$ 49,771,845	$ —	$ —	$ 50,080,987
Total liabilities at fair value	$ 309,142	$ 450,254,503	$ 40,313,115	$ —	$ 490,876,760

(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 July 1, 2024 to September 30, 2024:

Description	Beginning balance at July 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 September 30, 2024
a. Assets										
Preferred Stock	$ 32,044,621	$ —	$ —	$ —	$ 1,496,421	$ —	$ —	$ —	$ —	$ 33,541,042
Common Stock	3,719,713	—	—	—	72,573	—	—	—	—	3,792,286
Total Assets	$ 35,764,334	$ —	$ —	$ —	$ 1,568,994	$ —	$ —	$ —	$ —	$ 37,333,328
b. Liabilities										
Supplementary contracts and immediate annuities	$ 41,563,045	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (1,249,930)	$ 40,313,115
Total Liabilities	$ 41,563,045	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (1,249,930)	$ 40,313,115

There were no transfers into or out of Level 3 during the period of July 1, 2024 to September 30, 2024

(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 September 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	$ 6,339,041,435	$ 6,746,940,790	$ 56,130,047	$ 5,888,160,335	$ 394,751,053	$ —	$ —
Preferred stock	70,427,430	71,325,728	3,213,000	—	67,214,430	—	—
Common stock	37,903,679	37,903,679	2,452,495	31,658,898	3,792,286	—	—
Mortgage loans	974,438,446	999,117,845	—	—	974,438,446	—	—
Contract loans	164,968,777	164,968,777	—	164,968,777	—	—	—
Other invested assets	139,964,002	140,349,225	—	139,964,002	—	—	—
Cash equivalents and short-term investments	123,076,469	123,071,664	109,339,024	13,737,445	—	—	—
Derivatives							
Credit contracts	(61,469)	191	—	(61,469)	—	—	—
Equity contracts	3,190,984	3,190,984	—	3,190,984	—	—	—
Foreign exchange contracts	2,363,824	1,382,992	—	2,363,824	—	—	—
Interest rate contracts	54,656,164	54,399,970	256,193	54,399,971	—	—	—
Separate account assets	2,643,233,496	2,643,233,496	2,637,974,584	5,258,912	—	—	—
Total Assets	$ 10,553,203,237	$ 10,985,885,341	$ 2,809,365,343	$ 6,303,641,679	$ 1,440,196,215	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 84,159,605	$ 80,964,626	$ —	$ —	$ 84,159,605	$ —	$ —
Deposit type contracts	932,340,298	929,661,240	—	932,340,298	—	—	—
Derivatives							
Credit contracts	115,668	60,071	—	115,668	—	—	—
Equity contracts	2,429,219	2,429,219	—	2,429,219	—	—	—
Foreign exchange contracts	1,143,794	3,909,267	—	1,143,794	—	—	—
Interest rate contracts	76,662,569	47,037,541	309,142	76,353,427	—	—	—
Short-term debt	200,280,208	200,280,208	—	200,280,208	—	—	—
Total Liabilities	$ 1,297,131,361	$ 1,264,342,172	$ 309,142	$ 1,212,662,614	$ 84,159,605	$ —	$ —

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 September 30, 2024 that may have a material effect on the Company’s financial statements. The Company evaluated events subsequent to September 30, 2024 through November 12, 2024, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events

The Company is not aware of any events occurring subsequent to September 30, 2024 that may have a material effect on the Company’s financial statements. The Company evaluated events subsequent to September 30, 2024 through November 12, 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 September 30, 2024, $501,220,155 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $73,311,535 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 $53,729,737 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 $9,601,537 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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
New entities created during the quarter. ....

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 $56,200,398

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 39,624,937

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	$ 77,075,866
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 507,354,527	$ 499,407,349
14.24	Short-Term Investments	$ 100,030,336	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 66,842,583	$ 70,052,107
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 744,226,859	$ 646,535,322
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 100,030,336	$ 0

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. $ 153,691,218
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 153,630,736
16.3 Total payable for securities lending reported on the liability page. $ 153,630,736

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
39813#AB7
92980*AB7

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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$0
	1.12 Residential Mortgages	$0
	1.13 Commercial Mortgages	$991,701,178
	1.14 Total Mortgages in Good Standing	$991,701,178
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$6,360,956
	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	$1,055,711
	1.44 Total Mortgages in Process of Foreclosure	$1,055,711
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$999,117,845
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	73.382 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	38.117 %
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	11,485,310	275,437	23,303,352	0	35,064,099	0
2.	Alaska AK	L	1,721,194	(441,491)	10,794,551	0	12,074,255	0
3.	Arizona AZ	L	17,228,486	86,200	29,321,509	0	46,636,194	36,365
4.	Arkansas AR	L	6,456,062	370,152	18,590,559	0	25,416,773	0
5.	California CA	L	132,495,827	9,950,663	258,800,008	0	401,246,498	271,746
6.	Colorado CO	L	24,595,762	(171,763)	53,104,696	0	77,528,694	0
7.	Connecticut CT	L	17,966,101	57,532	19,767,618	0	37,791,251	0
8.	Delaware DE	L	6,355,133	53,403	4,863,913	0	11,272,449	0
9.	District of Columbia DC	L	2,730,101	57,519	6,260,910	0	9,048,530	0
10.	Florida FL	L	50,579,447	10,857,631	121,640,933	0	183,078,011	160,790
11.	Georgia GA	L	40,945,479	4,621,175	119,419,450	0	164,986,103	74,653
12.	Hawaii HI	L	2,971,720	1,077,839	176,922	0	4,226,480	0
13.	Idaho ID	L	3,659,771	192,126	3,343,679	0	7,195,576	0
14.	Illinois IL	L	81,292,815	1,810,858	121,136,722	0	204,240,394	0
15.	Indiana IN	L	9,806,938	155,008	58,743,188	0	68,705,134	0
16.	Iowa IA	L	13,786,116	272,626	23,356,675	0	37,415,417	300,000,000
17.	Kansas KS	L	8,917,676	237,133	22,041,409	0	31,196,219	0
18.	Kentucky KY	L	7,418,293	573,166	36,105,742	0	44,097,202	0
19.	Louisiana LA	L	15,552,569	311,391	11,313,086	0	27,177,046	0
20.	Maine ME	L	2,143,066	48,090	3,717,611	0	5,908,766	0
21.	Maryland MD	L	27,642,437	943,370	27,423,131	0	56,008,938	0
22.	Massachusetts MA	L	35,092,756	388,727	44,185,953	0	79,667,437	0
23.	Michigan MI	L	28,685,249	5,430,345	26,965,573	0	61,081,167	0
24.	Minnesota MN	L	43,519,162	2,644,147	35,028,253	0	81,191,561	0
25.	Mississippi MS	L	4,390,816	478,916	10,154,991	0	15,024,723	0
26.	Missouri MO	L	23,805,717	79,880	44,248,876	0	68,134,473	0
27.	Montana MT	L	4,784,370	292,262	4,133,653	0	9,210,285	0
28.	Nebraska NE	L	7,525,850	3,926	15,629,871	0	23,159,648	0
29.	Nevada NV	L	11,299,195	2,996,532	25,108,724	0	39,404,451	0
30.	New Hampshire NH	L	3,894,650	450	12,165,914	0	16,061,014	0
31.	New Jersey NJ	L	26,689,244	200,346	41,877,326	0	68,766,916	0
32.	New Mexico NM	L	2,781,063	1,772,986	1,983,247	0	6,537,296	0
33.	New York NY	Q	5,418,867	13,762	7,099,529	0	12,532,159	0
34.	North Carolina NC	L	35,396,955	2,410,619	86,346,666	0	124,154,240	0
35.	North Dakota ND	L	6,749,008	(93,177)	3,640,818	0	10,296,649	0
36.	Ohio OH	L	40,714,478	2,060,249	107,034,283	0	149,809,011	0
37.	Oklahoma OK	L	7,930,047	336,704	14,904,918	0	23,171,669	0
38.	Oregon OR	L	7,496,038	469,880	14,194,049	0	22,159,966	0
39.	Pennsylvania PA	L	36,754,997	348,021	78,362,779	0	115,465,797	0
40.	Rhode Island RI	L	2,608,731	5,800	8,397,177	0	11,011,707	0
41.	South Carolina SC	L	11,745,438	2,311,206	22,440,939	0	36,497,584	8,949
42.	South Dakota SD	L	4,150,321	22,012	3,100,332	0	7,272,665	0
43.	Tennessee TN	L	18,361,142	824,582	41,294,628	0	60,480,353	0
44.	Texas TX	L	89,177,700	3,448,155	168,454,432	0	261,080,288	0
45.	Utah UT	L	7,858,904	496,287	30,457,410	0	38,812,600	0
46.	Vermont VT	L	1,307,918	0	11,136,212	0	12,444,131	0
47.	Virginia VA	L	24,524,623	4,171,959	73,145,173	0	101,841,755	0
48.	Washington WA	L	12,469,539	1,244,696	32,515,961	0	46,230,195	12,391
49.	West Virginia WV	L	1,543,601	526,893	4,285,791	0	6,356,286	0
50.	Wisconsin WI	L	24,155,557	153,972	110,072,293	0	134,381,823	0
51.	Wyoming WY	L	983,775	59,886	3,926,328	0	4,969,989	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	139,330	0	0	0	139,330	0
54.	Puerto Rico PR	L	1,903,541	0	2,170	0	1,905,712	0
55.	U.S. Virgin Islands VI	N	12,808	0	548	0	13,357	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	5,062	826	101	0	5,989	0
58.	Aggregate Other Aliens OT	XXX	1,225,608	5,400	0	0	1,231,008	0
59.	Subtotal	XXX	1,020,852,365	64,444,313	2,055,520,581	0	3,140,817,260	300,564,895
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	4,749,285	0	0	0	4,749,285	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	1,114,027	0	0	0	1,114,027	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	1,026,715,677	64,444,313	2,055,520,581	0	3,146,680,572	300,564,895
96.	Plus Reinsurance Assumed	XXX	58,692,367	943,738	65,374	0	59,701,480	0
97	Totals (All Business)	XXX	1,085,408,045	65,388,052	2,055,585,956	0	3,206,382,052	300,564,895
98.	Less Reinsurance Ceded	XXX	906,203,773	6,218,732	1,211,273,986	0	2,123,696,492	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	179,204,271	59,169,319	844,311,969	0	1,082,685,560	300,564,895
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,225,608	5,400	0	0	1,231,008	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	1,225,608	5,400	0	0	1,231,008	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
Oconee Real Estate Holdings XII - RIVERSIDE LLC		99-3455416		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				

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 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
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
Oconee Real Estate Holdings XII - RIVERSIDE LLC		99-3455416		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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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		99-3455416				Oconee Real Estate Holdings XII - RIVERSIDE LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	22.310	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-3455416				Oconee Real Estate Holdings XII - RIVERSIDE LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	3.080	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-3455416				Oconee Real Estate Holdings XII - RIVERSIDE LLC	DE	NIA	Third Party Shareholders	Ownership	74.610	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	

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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	
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	

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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	
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	

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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	
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	

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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	
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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

7.

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 3

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 3

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 3

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 3

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 3

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 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	13,107,806	9,637,254
2505. Liability of pension benefits	2,994,294	2,994,294
2506. Derivative payable	1,116,911	1,386,283
2507. Suspense and clearing account	200,130	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	14,763,596	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	128,067	139,636	132,873
2705. Other contingency expense	0	21,700,000	31,716,605
2706. Assumed modified coinsurance reserves	(7,059,269)	(23,120,160)	(26,135,242)
2797. Summary of remaining write-ins for Line 27 from overflow page	(6,931,203)	(1,280,524)	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	136,384	(207)
5.	Deduct amounts received on disposals	285,229	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	1,164,318	3,169,738
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	42,078,012	43,391,175
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	42,078,012	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	43,483,144	86,705,110
	2.2 Additional investment made after acquisition	2,666,443	9,081,917
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	10,052	15,957
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	107,741,973	144,589,516
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,162	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	829,645	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)	999,117,845	1,061,531,985
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	999,117,845	1,061,531,985
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	999,117,845	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	10,503,528	12,143,191
	2.2 Additional investment made after acquisition	36,291,995	38,335,682
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	6,984	11,001
5.	Unrealized valuation increase/(decrease)	(5,377,157)	(21,911,424)
6.	Total gain (loss) on disposals	(660,145)	806,404
7.	Deduct amounts received on disposals	31,472,279	83,313,735
8.	Deduct amortization of premium and depreciation	1,230,960	1,225,643
9.	Total foreign exchange change in book/adjusted carrying value	47,887	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)	656,228,847	648,118,995
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	656,228,847	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	896,933,267	1,024,166,311
3.	Accrual of discount	10,773,646	30,936,801
4.	Unrealized valuation increase/(decrease)	(7,419,945)	38,407,336
5.	Total gain (loss) on disposals	(21,184,892)	(30,562,544)
6.	Deduct consideration for bonds and stocks disposed of	1,048,690,977	1,999,128,093
7.	Deduct amortization of premium	22,631,570	57,436,891
8.	Total foreign exchange change in book/adjusted carrying value	4,735,902	4,961,069
9.	Deduct current year's other than temporary impairment recognized	4,340,751	43,843,371
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	681,484	1,328,337
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,355,577,478	7,546,721,313
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	7,355,577,478	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)	4,190,969,775	277,249,353	299,988,695	54,161,815	4,201,289,794	4,190,969,775	4,222,392,247	4,241,918,314
2.	NAIC 2 (a)	2,469,387,061	105,866,129	192,458,903	(64,149,771)	2,449,821,026	2,469,387,061	2,318,644,516	2,497,822,149
3.	NAIC 3 (a)	211,591,584	20,600,686	15,866,417	(8,006,746)	202,379,682	211,591,584	208,319,107	209,458,210
4.	NAIC 4 (a)	49,501,526	4,643,243	1,915,578	11,042,908	60,684,815	49,501,526	63,272,099	73,245,515
5.	NAIC 5 (a)	12,750,496	44,572	117,170	6,729,507	8,915,315	12,750,496	19,407,405	9,007,294
6.	NAIC 6 (a)	67,246	0	0	259,745	70,069	67,246	326,991	77,723
7.	Total Bonds	6,934,267,687	408,403,983	510,346,763	37,458	6,923,160,701	6,934,267,687	6,832,362,365	7,031,529,205
	PREFERRED STOCK								
8.	NAIC 1	20,071,685	9,000,000	0	0	11,071,685	20,071,685	29,071,685	11,571,685
9.	NAIC 2	40,420,221	0	0	1,833,822	41,101,709	40,420,221	42,254,043	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	1,200	0	0	(1,200)	2,400	1,200	0	5,400
14.	Total Preferred Stock	60,493,106	9,000,000	0	1,832,622	52,175,794	60,493,106	71,325,728	53,359,231
15.	Total Bonds and Preferred Stock	6,994,760,793	417,403,983	510,346,763	1,870,080	6,975,336,495	6,994,760,793	6,903,688,093	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 $ 81,626,650 ; NAIC 2 $ 3,794,302 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 622

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	30,457,915	XXX	30,457,915	119,769	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	22,696,437,416	23,831,993,294
3. Accrual of discount	1,844,592	1,477,438
4. Unrealized valuation increase/(decrease)	(17,922)	0
5. Total gain (loss) on disposals	6,047	21,748
6. Deduct consideration received on disposals	22,849,001,679	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)	30,457,915	181,189,461
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	30,457,915	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	(2,457,929)
3.	Unrealized Valuation increase/(decrease)	(2,842,763)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	25,395,045
6.	Considerations received/(paid) on terminations	52,429,193
7.	Amortization	(1,681,316)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(3,927,018)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	5,538,040
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,538,040

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	2,998,954			
	3.14 Section 1, Column 18, prior year	2,637,576	361,378	361,378	
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	2,998,954			
	3.24 Section 1, Column 19, prior year plus	2,637,576			
	3.25 SSAP No. 108 adjustments	0	361,378	361,378	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		1,902,977		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	1,902,977			
	4.23 SSAP No. 108 adjustments	0	1,902,977		
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	7,060,871	6,574,649	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	191	(61,469)	44965L-AL-8	ILPT TR SERIES 2019-SURF CLASS C Adj % Due 2/11/2041 Mo-1	1	7,060,680	6,636,118
000000000	CMBX.NA.8.AA	1	3,500,000	3,479,694	2,695,064			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	3,479,694	2,695,064
12574#HJ9	CMBX.NA.15.AAA	1	4,000,000	4,015,382	2,964,064	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(30,035)	(57,834)	129890-AL-3	CALI MORTGAGE TRUST SERIES 2019-101C CLASS D 144A Adj % Due 3/10/2039 Mo-1	1	4,045,417	3,021,898
000000000	CMBX.NA.15.AAA	1	1,000,000	1,004,798	963,284			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	1,004,798	963,284
12574#HJ9	CMBX.NA.15.AAA	1	3,000,000	2,970,317	2,559,001	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(30,035)	(57,834)	06541K-BF-4	BANK SERIES 2018-BN12 CLASS C Adj % Due 5/15/2061 Mo-1	1	3,000,352	2,616,835
000000000	CMBX.NA.15.AAA	1	3,000,000	3,073,770	2,627,096			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	3,073,770	2,627,096
9999999999 - Totals				21,604,832	18,383,158	XXX	XXX	XXX	(59,879)	(177,137)	XXX	XXX	XXX	21,664,711	18,560,295

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	3	21,613,993	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	9,161	XXX	0	XXX	932,398
7. Ending Inventory	3	21,624,734	3	21,613,993	3	21,604,832	0	0	3	21,604,832

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	5,538,040	
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)		5,538,040
4.	Part D, Section 1, Column 6	58,974,138	
5.	Part D, Section 1, Column 7	(53,436,098)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(20,457,941)	
8.	Part B, Section 1, Column 13	256,194	
9.	Total (Line 7 plus Line 8)		(20,201,747)
10.	Part D, Section 1, Column 9	61,052,631	
11.	Part D, Section 1, Column 10	(81,254,378)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	55,220,479	
14.	Part B, Section 1, Column 20	674,790	
15.	Part D, Section 1, Column 12	55,895,269	
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	2,316,264,987	2,618,482,981
3.	Accrual of discount	111,489	466,700
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	19,706	(5,740)
6.	Deduct consideration received on disposals	2,277,153,627	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)	92,613,750	53,371,195
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	92,613,750	53,371,195

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0 Powers Ferry Road - Residential Land	Sandy Springs	GA	09/19/2024	Marquita Dennis and Damion Nonami	148,845	0	148,845	0	0	0	0	0	148,845	285,229	0	136,384	136,384	0	0
0199999. Property Disposed					148,845	0	148,845	0	0	0	0	0	148,845	285,229	0	136,384	136,384	0	0
0399999 - Totals					148,845	0	148,845	0	0	0	0	0	148,845	285,229	0	136,384	136,384	0	0

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
30179	Colorado Springs	CO		04/19/2022	8.801	0	19,175	3,842,011
30303	Washington	DC		08/27/2024	5.000	4,510,975	0	7,390,244
30300	Gainesville	FL		07/08/2024	6.420	600,000	0	1,111,111
30236	Rincon (Savannah)	GA		04/04/2023	7.500	0	118,955	18,263,415
30304	Beltsville	MD		07/19/2024	6.430	1,600,000	0	3,035,115
30284	Charlotte	NC		05/16/2024	8.601	0	10,047	6,188,986
30306	Raleigh	NC		08/01/2024	6.460	1,385,000	0	2,501,741
30295	Paulsboro	NJ		07/02/2024	8.951	1,574,248	0	3,617,941
30231	Commack	NY		03/21/2023	9.301	0	26,147	2,126,667
30118	Anderson	SC		10/26/2021	8.515	0	6,337	3,041,139
30134	Houston	TX		12/15/2021	8.665	0	21,069	3,317,568
30135	Houston	TX		12/15/2021	8.665	0	10,003	1,671,425
30186	Houston	TX		05/18/2022	8.501	0	2,294	845,992
30188	Houston	TX		05/18/2022	8.501	0	4,494	836,423
0599999. Mortgages in good standing - Commercial mortgages-all other						9,670,223	218,520	57,789,776
0899999. Total Mortgages in good standing						9,670,223	218,520	57,789,776
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						9,670,223	218,520	57,789,776

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
29340	NAPLES	FL		02/10/2016	07/30/2024	1,949,790	0	0	0	0	0	0	1,832,519	1,832,519	0	0	0
29092	MCDONOUGH	GA		08/08/2014	08/07/2024	1,139,120	0	0	0	0	0	0	1,105,721	1,107,601	0	0	0
29583	CHICAGO	IL		04/20/2017	07/31/2024	1,133,933	0	0	0	0	0	0	1,123,709	1,123,709	0	0	0
29091	PLAINFIELD	IN		08/08/2014	09/19/2024	1,231,920	0	0	0	0	0	0	1,167,204	1,197,838	0	0	0
29087	HEBRON	KY		08/08/2014	09/19/2024	1,306,461	0	0	0	0	0	0	1,237,825	1,270,312	0	0	0
29632	Woodbury	MN		10/12/2017	09/27/2024	479,286	0	0	0	0	0	0	472,342	474,093	0	0	0
29086	SOUTHAVEN	MS		08/08/2014	09/19/2024	1,356,144	0	0	0	0	0	0	1,284,453	1,318,184	0	0	0
29043	BURLINGTON	NJ		07/01/2014	07/30/2024	3,653,724	0	0	0	0	0	0	3,598,328	3,598,328	0	0	0
29931	East Rutherford	NJ		11/22/2019	09/16/2024	1,733,802	0	0	0	0	0	0	1,643,617	1,686,753	0	0	0
29089	GRAPEVINE	TX		08/08/2014	09/19/2024	456,498	0	0	0	0	0	0	432,516	443,867	0	0	0
29090	GRAPEVINE	TX		08/08/2014	09/19/2024	1,609,196	0	0	0	0	0	0	1,524,653	1,564,670	0	0	0
30073	Virginia Beach	VA		07/23/2021	08/23/2024	1,700,000	0	0	0	0	0	0	1,123,827	1,123,827	0	0	0
29837	Seattle	WA		06/26/2019	08/23/2024	1,832,212	0	0	0	0	0	0	1,807,779	1,811,304	0	0	0
0199999. Mortgages closed by repayment						19,582,085	0	0	0	0	0	0	18,354,494	18,553,005	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		1,038,151	0	0	0	0	0	0	0	19,179	0	0	0
29170	FT SMITH	AR		04/29/2015		372,100	0	0	0	0	0	0	0	4,875	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		476,069	0	0	0	0	0	0	0	6,238	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
28926	PHOENIX	AZ		04/01/2014		1,784,896	0	0	0	0	0	0	0	35,055	0	0	0
28955	NOGALES	AZ		12/06/2013		182,228	0	0	0	0	0	0	0	3,630	0	0	0
28956	NOGALES	AZ		12/06/2013		139,579	0	0	0	0	0	0	0	2,780	0	0	0
29561	SCOTTSDALE	AZ		04/03/2017		4,239,150	0	0	0	0	0	0	0	59,086	0	0	0
29780	Phoenix	AZ		10/16/2018		440,698	0	0	0	0	0	0	0	3,565	0	0	0
30020	Tempe	AZ		05/14/2021		1,884,475	0	0	0	0	0	0	0	12,104	0	0	0
30096	Phoenix	AZ		09/17/2021		1,594,214	0	0	0	0	0	0	0	8,846	0	0	0
26814	FOUNTAIN VALLEY	CA		10/30/2013		634,172	0	(710)	0	0	(710)	0	0	12,441	0	0	0
27775	LAKE FOREST	CA		10/04/2005		1,511,735	0	0	0	0	0	0	0	46,706	0	0	0
28033	LOS ANGELES	CA		02/02/2007		358,829	0	0	0	0	0	0	0	38,999	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		204,791	0	0	0	0	0	0	0	5,706	0	0	0
28491	COSTA MESA	CA		09/15/2011		1,719,670	0	0	0	0	0	0	0	23,282	0	0	0
28562	FOSTER CITY	CA		01/20/2012		9,043,973	0	0	0	0	0	0	0	82,804	0	0	0
28832	MALIBU	CA		02/26/2013		1,113,902	0	0	0	0	0	0	0	40,801	0	0	0
28835	LOS ANGELES	CA		02/26/2013		1,676,169	0	0	0	0	0	0	0	61,387	0	0	0
28850	LOS ANGELES	CA		02/26/2013		746,571	0	0	0	0	0	0	0	27,342	0	0	0
28887	LOS ANGELES	CA		05/30/2013		1,015,132	0	0	0	0	0	0	0	8,617	0	0	0
28902	LONG BEACH	CA		06/26/2013		1,268,339	0	0	0	0	0	0	0	65,772	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		2,117,206	0	0	0	0	0	0	0	109,791	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		8,685,014	0	0	0	0	0	0	0	105,112	0	0	0
28932	ROSEVILLE	CA		08/13/2013		6,445,265	0	0	0	0	0	0	0	40,468	0	0	0
28939	SANTA MONICA	CA		12/06/2013		1,008,071	0	0	0	0	0	0	0	20,080	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		833,597	0	0	0	0	0	0	0	16,605	0	0	0
28945	PLACENTI	CA		12/06/2013		717,281	0	0	0	0	0	0	0	14,288	0	0	0
28946	SAN DIEGO	CA		12/06/2013		379,965	0	0	0	0	0	0	0	7,569	0	0	0
28947	SAN DIEGO	CA		12/06/2013		286,913	0	0	0	0	0	0	0	5,715	0	0	0
28948	EL CAJON	CA		12/06/2013		310,136	0	0	0	0	0	0	0	6,179	0	0	0
28949	STANTON	CA		12/06/2013		201,614	0	0	0	0	0	0	0	4,016	0	0	0
28950	SAN DIEGO	CA		12/06/2013		193,860	0	0	0	0	0	0	0	3,862	0	0	0
28951	LA MESA	CA		12/06/2013		145,395	0	0	0	0	0	0	0	2,896	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		2,365,399	0	0	0	0	0	0	0	37,121	0	0	0
29007	SAN DIEGO	CA		05/09/2014		335,035	0	0	0	0	0	0	0	6,258	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		1,651,206	0	0	0	0	0	0	0	69,070	0	0	0
29049	TORRANCE	CA		08/06/2014		4,933,741	0	0	0	0	0	0	0	56,658	0	0	0
29068	SACRAMENTO	CA		07/30/2014		8,828,831	0	0	0	0	0	0	0	101,620	0	0	0
29070	TORRANCE	CA		08/06/2014		464,809	0	0	0	0	0	0	0	5,338	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		809,100	0	0	0	0	0	0	0	6,355	0	0	0
29100	RESADA	CA		10/14/2014		784,846	0	0	0	0	0	0	0	8,869	0	0	0
29112	SANTA MONICA	CA		11/05/2014		1,441,984	0	0	0	0	0	0	0	26,200	0	0	0
29129	LA JOLLA	CA		06/01/2015		4,044,389	0	0	0	0	0	0	0	34,330	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		123,101	0	0	0	0	0	0	0	28,476	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		10,152,778	0	0	0	0	0	0	0	361,607	0	0	0
29161	LA PUENTE	CA		03/06/2015		6,022,385	0	0	0	0	0	0	0	214,496	0	0	0
29163	EL MONTE	CA		03/06/2015		965,285	0	0	0	0	0	0	0	34,380	0	0	0
29165	COVINA	CA		03/06/2015		3,153,855	0	0	0	0	0	0	0	112,329	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		2,698,294	0	0	0	0	0	0	0	20,905	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,522,882	0	0	0	0	0	0	0	16,829	0	0	0
29263	YORBA LINDA	CA		12/15/2015		9,718,070	0	0	0	0	0	0	0	70,278	0	0	0
29314	CULVER CITY	CA		12/08/2015		2,755,690	0	0	0	0	0	0	0	20,386	0	0	0
29321	ROSEVILLE	CA		01/05/2016		396,485	0	0	0	0	0	0	0	4,001	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		4,953,077	0	0	0	0	0	0	0	79,391	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
29388	REDONDO BEACH	CA		05/11/2016		4,394,696	0	0	0	0	0	0	0	43,951	0	0	0
29462	SAN DIEGO	CA		08/03/2016		1,148,489	0	0	0	0	0	0	0	6,101	0	0	0
29562	COVINA	CA		04/03/2017		3,374,922	0	0	0	0	0	0	0	47,040	0	0	0
29563	CARLSBAD	CA		04/03/2017		5,928,372	0	0	0	0	0	0	0	117,170	0	0	0
29602	San Francisco	CA		07/13/2017		18,615,537	0	0	0	0	0	0	0	124,954	0	0	0
29603	Garden Grove	CA		06/29/2017		349,040	0	0	0	0	0	0	0	3,076	0	0	0
29607	Los Angeles	CA		08/11/2017		617,342	0	0	0	0	0	0	0	39,577	0	0	0
29630	Rialto	CA		11/01/2017		415,271	0	0	0	0	0	0	0	3,912	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		418,907	0	0	0	0	0	0	0	3,883	0	0	0
29732	NORTHRIDGE	CA		07/24/2018		503,688	0	0	0	0	0	0	0	5,222	0	0	0
29785	Harbor City	CA		11/21/2018		1,467,613	0	0	0	0	0	0	0	8,533	0	0	0
29795	Long Beach	CA		12/14/2018		442,570	0	0	0	0	0	0	0	3,377	0	0	0
29821	Anaheim	CA		03/28/2019		434,215	0	0	0	0	0	0	0	3,996	0	0	0
29825	Antelope	CA		04/26/2019		883,194	0	0	0	0	0	0	0	7,046	0	0	0
29987	San Diego	CA		11/19/2020		1,403,162	0	0	0	0	0	0	0	8,597	0	0	0
30060	San Diego	CA		08/13/2021		750,986	0	0	0	0	0	0	0	5,754	0	0	0
30253	Los Angeles	CA		09/06/2023		7,783,612	0	0	0	0	0	0	0	25,598	0	0	0
30271	Buena Park	CA		02/06/2024		0	0	0	0	0	0	0	0	6,093	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		219,768	0	0	0	0	0	0	0	6,535	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		5,133,084	0	0	0	0	0	0	0	171,628	0	0	0
2916102	LA PUENTE	CA		03/06/2015		3,044,051	0	0	0	0	0	0	0	101,780	0	0	0
2916302	EL MONTE	CA		03/06/2015		488,314	0	0	0	0	0	0	0	16,327	0	0	0
2916502	COVINA	CA		03/06/2015		1,594,170	0	0	0	0	0	0	0	53,302	0	0	0
3004020	ANAHEIM	CA		06/29/1990		188,138	0	0	0	0	0	0	0	16,870	0	0	0
3004030	ANAHEIM	CA		06/29/1990		188,138	0	0	0	0	0	0	0	16,870	0	0	0
28829	DENVER	CO		01/09/2013		4,956,656	0	0	0	0	0	0	0	74,894	0	0	0
29081	PARKER	CO		07/29/2014		1,384,472	0	0	0	0	0	0	0	89,085	0	0	0
29093	BOULDER	CO		12/24/2014		3,394,123	0	0	0	0	0	0	0	38,307	0	0	0
29117	LITTLETON	CO		05/01/2015		2,217,803	0	0	0	0	0	0	0	24,220	0	0	0
29339	ASPEN	CO		01/06/2016		2,500,645	0	0	0	0	0	0	0	41,477	0	0	0
29708	Denver	CO		06/28/2018		429,958	0	0	0	0	0	0	0	3,692	0	0	0
29841	Denver	CO		09/25/2019		1,806,459	0	0	0	0	0	0	0	9,369	0	0	0
2909302	BOULDER	CO		11/23/2015		1,183,081	0	0	0	0	0	0	0	10,467	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		94,991	0	0	0	0	0	0	0	1,892	0	0	0
29045	VERNON	CT		07/15/2014		3,130,689	0	0	0	0	0	0	0	59,611	0	0	0
29050	VERNON	CT		07/15/2014		692,047	0	0	0	0	0	0	0	13,177	0	0	0
29051	VERNON	CT		07/15/2014		922,730	0	0	0	0	0	0	0	17,569	0	0	0
29080	GREENWICH	CT		10/10/2014		812,726	0	0	0	0	0	0	0	6,322	0	0	0
29413	STAMFORD	CT		07/20/2016		2,892,218	0	0	0	0	0	0	0	20,382	0	0	0
2880904	WESTPORT	CT		12/19/2012		1,608,700	0	0	0	0	0	0	0	12,279	0	0	0
2881004	WESTPORT	CT		12/19/2012		1,005,437	0	0	0	0	0	0	0	7,675	0	0	0
2881204	NORWALK	CT		12/19/2012		1,279,647	0	0	0	0	0	0	0	9,768	0	0	0
28936	WASHINGTON	DC		10/10/2013		3,036,479	0	0	0	0	0	0	0	19,590	0	0	0
28976	WASHINGTON	DC		12/05/2013		6,511,414	0	0	0	0	0	0	0	48,930	0	0	0
29115	WASHINGTON	DC		10/31/2014		1,622,991	0	0	0	0	0	0	0	12,697	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,521,309	0	0	0	0	0	0	0	39,822	0	0	0
29359	NEWARK	DE		01/11/2016		2,715,342	0	0	0	0	0	0	0	16,502	0	0	0
29878	Newark	DE		12/18/2019		5,608,425	0	0	0	0	0	0	0	67,045	0	0	0
29890	Newark	DE		12/18/2019		3,779,068	0	0	0	0	0	0	0	45,177	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		4,136,615	0	0	0	0	0	0	0	34,861	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		821,434	0	0	0	0	0	0	0	19,815	0	0	0

STATEMENT AS OF SEPTEMBER 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
28762	ORLANDO	FL		07/02/2012		1,823,582	0	0	0	0	0	0	0	43,989	0	0	0
28901	WELLINGTON	FL		08/01/2013		4,017,957	0	0	0	0	0	0	0	52,962	0	0	0
28921	ORLANDO	FL		07/30/2013		6,371,274	0	0	0	0	0	0	0	79,803	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		3,185,637	0	0	0	0	0	0	0	39,901	0	0	0
28927	BRADENTON	FL		04/01/2014		1,903,889	0	0	0	0	0	0	0	37,392	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		131,825	0	0	0	0	0	0	0	2,626	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		77,544	0	0	0	0	0	0	0	1,545	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		85,298	0	0	0	0	0	0	0	1,699	0	0	0
29109	MIAMI	FL		01/02/2015		3,196,891	0	0	0	0	0	0	0	14,450	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		418,335	0	0	0	0	0	0	0	7,441	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		245,025	0	0	0	0	0	0	0	4,358	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		454,192	0	0	0	0	0	0	0	8,078	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		346,620	0	0	0	0	0	0	0	6,165	0	0	0
29179	ORANGE PARK	FL		03/30/2015		223,510	0	0	0	0	0	0	0	3,975	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,004,004	0	0	0	0	0	0	0	17,857	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		627,502	0	0	0	0	0	0	0	11,161	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		617,940	0	0	0	0	0	0	0	10,991	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		227,096	0	0	0	0	0	0	0	4,039	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		549,812	0	0	0	0	0	0	0	9,779	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		454,192	0	0	0	0	0	0	0	8,078	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		585,669	0	0	0	0	0	0	0	10,417	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		346,620	0	0	0	0	0	0	0	6,165	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		338,254	0	0	0	0	0	0	0	6,016	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		540,728	0	0	0	0	0	0	0	9,617	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		305,982	0	0	0	0	0	0	0	5,442	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		281,958	0	0	0	0	0	0	0	5,015	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		468,774	0	0	0	0	0	0	0	8,338	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		427,897	0	0	0	0	0	0	0	7,611	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		500,209	0	0	0	0	0	0	0	8,897	0	0	0
29212	MIAMI	FL		05/08/2015		2,082,184	0	0	0	0	0	0	0	36,363	0	0	0
29228	GREENACRES	FL		06/24/2015		5,252,812	0	0	0	0	0	0	0	32,215	0	0	0
29320	MAITLAND	FL		01/13/2016		2,114,887	0	0	0	0	0	0	0	34,094	0	0	0
29495	LAKE WORTH	FL		01/09/2017		428,439	0	0	0	0	0	0	0	3,022	0	0	0
29534	CORAL GABLES	FL		02/08/2017		3,242,086	0	0	0	0	0	0	0	18,824	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		371,521	0	0	0	0	0	0	0	5,546	0	0	0
29779	Palmetto	FL		10/16/2018		1,377,180	0	0	0	0	0	0	0	11,139	0	0	0
29801	Palm Bay	FL		03/15/2019		2,668,847	0	0	0	0	0	0	0	20,312	0	0	0
29803	Daytona Beach	FL		01/30/2019		446,401	0	0	0	0	0	0	0	3,238	0	0	0
29805	Orlando	FL		01/30/2019		2,928,346	0	0	0	0	0	0	0	34,050	0	0	0
29808	Orlando	FL		01/30/2019		1,630,721	0	0	0	0	0	0	0	18,962	0	0	0
29850	Miami	FL		08/01/2019		2,287,181	0	0	0	0	0	0	0	13,228	0	0	0
29921	Orlando	FL		01/16/2020		695,191	0	0	0	0	0	0	0	5,446	0	0	0
29947	Orlando	FL		01/16/2020		71,354	0	0	0	0	0	0	0	559	0	0	0
29948	Orlando	FL		01/16/2020		264,689	0	0	0	0	0	0	0	2,074	0	0	0
29949	Orlando	FL		01/16/2020		105,672	0	0	0	0	0	0	0	828	0	0	0
29950	Orlando	FL		01/16/2020		153,241	0	0	0	0	0	0	0	1,200	0	0	0
29951	Orlando	FL		01/16/2020		271,485	0	0	0	0	0	0	0	2,127	0	0	0
29952	Orlando	FL		01/16/2020		95,478	0	0	0	0	0	0	0	748	0	0	0
30207	Medley	FL		08/10/2022		3,847,538	0	0	0	0	0	0	0	32,397	0	0	0
30300	Gainesville	FL		07/08/2024		0	0	0	0	0	0	0	0	551	0	0	0
4038720	TAMPA	FL		02/07/1997		407,650	0	0	0	0	0	0	0	54,685	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
28604	BRUNSWICK	GA		04/20/2012		3,592,913	0	0	0	0	0	0	0	87,234	0	0	0
29135	DULUTH	GA		12/23/2014		306,320	0	0	0	0	0	0	0	70,860	0	0	0
29831	Marietta	GA		06/06/2019		3,411,884	0	0	0	0	0	0	0	37,219	0	0	0
29979	Morrow	GA		08/27/2020		6,189,615	0	0	0	0	0	0	0	67,820	0	0	0
28833	HONOLULU	HI		02/26/2013		2,558,742	0	0	0	0	0	0	0	93,723	0	0	0
29609	Honolulu	HI		07/27/2017		5,624,856	0	0	0	0	0	0	0	39,288	0	0	0
29807	Nampa	ID		01/24/2019		1,712,332	0	0	0	0	0	0	0	8,451	0	0	0
28862	CHICAGO	IL		04/04/2013		1,998,501	0	0	0	0	0	0	0	44,712	0	0	0
28920	WARREN	IL		08/23/2013		839,930	0	0	0	0	0	0	0	73,793	0	0	0
29337	CHICAGO	IL		01/06/2016		1,897,858	0	0	829,645	0	(829,645)	0	0	0	0	0	0
30037	Chicago	IL		12/14/2021		5,230,983	0	0	0	0	0	0	0	37,143	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,282,703	0	0	0	0	0	0	0	8,797	0	0	0
30077	Evansville	IN		10/06/2021		2,313,367	0	0	0	0	0	0	0	23,734	0	0	0
28532	LEAWOOD	KS		01/17/2012		11,288,493	0	0	0	0	0	0	0	98,457	0	0	0
28787	LEAWOOD	KS		10/25/2012		6,506,009	0	0	0	0	0	0	0	57,553	0	0	0
29118	WICHITA	KS		11/18/2014		2,596,325	0	0	0	0	0	0	0	98,255	0	0	0
29983	Overland Park	KS		10/23/2020		886,998	0	0	0	0	0	0	0	9,868	0	0	0
29875	Richmond	KY		10/16/2019		1,772,197	0	0	0	0	0	0	0	20,927	0	0	0
29880	Louisville	KY		10/16/2019		2,562,949	0	0	0	0	0	0	0	23,950	0	0	0
29893	Kenner	LA		11/01/2019		3,203,546	0	0	0	0	0	0	0	19,828	0	0	0
2679804	BEVERLY	MA		12/19/2012		6,936,958	0	0	0	0	0	0	0	475,872	0	0	0
28479	FREDERICK	MD		09/28/2011		1,039,215	0	0	0	0	0	0	0	27,670	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		11,284,501	0	0	0	0	0	0	0	75,583	0	0	0
29453	HYATTSVILLE	MD		06/24/2016		1,441,103	0	0	0	0	0	0	0	29,955	0	0	0
29898	Ellicott City	MD		10/28/2019		3,087,474	0	0	0	0	0	0	0	60,621	0	0	0
30304	Beltsville	MD		07/19/2024		0	0	0	0	0	0	0	0	1,466	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		664,731	0	0	0	0	0	0	0	3,912	0	0	0
28984	ANN ARBOR	MI		12/18/2013		1,735,233	0	0	0	0	0	0	0	11,338	0	0	0
29943	Livonia	MI		05/25/2021		1,818,436	0	0	0	0	0	0	0	19,358	0	0	0
30057	Sterling Heights	MI		07/02/2021		5,618,578	0	0	0	0	0	0	0	32,968	0	0	0
30193	Auburn Hills	MI		06/14/2022		968,540	0	0	0	0	0	0	0	5,897	0	0	0
30238	Van Buren Township	MI		03/06/2023		5,343,431	0	0	0	0	0	0	0	182,522	0	0	0
29099	MINNETONKA	MN		11/03/2014		1,223,988	0	0	0	0	0	0	0	9,412	0	0	0
29705	Saint Paul	MN		04/20/2018		3,026,868	0	0	0	0	0	0	0	24,748	0	0	0
29885	Sartell	MN		11/01/2019		2,117,515	0	0	0	0	0	0	0	25,616	0	0	0
29999	Saint Paul	MN		12/17/2020		1,605,254	0	0	0	0	0	0	0	15,052	0	0	0
28028	NAGS HEAD	NC		12/27/2006		577,225	0	0	0	0	0	0	0	44,267	0	0	0
28924	CEDAR POINT	NC		04/01/2014		849,937	0	0	0	0	0	0	0	10,363	0	0	0
28925	NEWPORT	NC		04/01/2014		2,354,744	0	0	0	0	0	0	0	28,710	0	0	0
28974	RALEIGH	NC		11/25/2013		3,964,353	0	0	0	0	0	0	0	29,045	0	0	0
29454	CHARLOTTE	NC		07/06/2016		1,996,144	0	0	0	0	0	0	0	14,032	0	0	0
29455	CHARLOTTE	NC		07/06/2016		564,228	0	0	0	0	0	0	0	1,812	0	0	0
29619	Wilmington	NC		10/05/2017		441,355	0	0	0	0	0	0	0	2,792	0	0	0
29753	Candler	NC		08/31/2018		3,325,138	0	0	0	0	0	0	0	70,334	0	0	0
29857	Lincolnton	NC		09/25/2019		1,276,260	0	0	0	0	0	0	0	14,909	0	0	0
29940	Graham	NC		02/25/2020		1,294,284	0	0	0	0	0	0	0	14,993	0	0	0
29941	Graham	NC		02/25/2020		2,157,140	0	0	0	0	0	0	0	24,988	0	0	0
29986	Charlotte	NC		10/15/2020		1,392,001	0	0	0	0	0	0	0	9,451	0	0	0
30196	Hendersonville	NC		07/14/2022		957,413	0	0	0	0	0	0	0	8,456	0	0	0
30306	Raleigh	NC		08/01/2024		0	0	0	0	0	0	0	0	1,262	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		193,666	0	0	0	0	0	0	0	14,852	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
29001	ELKHORN	NE		02/21/2014		2,605,887	0	0	0	0	0	0	0	64,737	0	0	0
28866	MORRISON	NJ		05/08/2013		2,496,692	0	0	0	0	0	0	0	73,791	0	0	0
29116	HOLMDEL	NJ		01/15/2015		3,730,709	0	0	0	0	0	0	0	40,921	0	0	0
29120	KINNELON	NJ		12/15/2014		1,419,262	0	0	0	0	0	0	0	11,187	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,066,291	0	0	0	0	0	0	0	8,405	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,686,020	0	0	0	0	0	0	0	21,171	0	0	0
29497	SUMMIT	NJ		02/15/2017		404,079	0	0	0	0	0	0	0	4,067	0	0	0
29544	HOBOKEN	NJ		02/27/2017		403,976	0	0	0	0	0	0	0	4,070	0	0	0
29605	Morristown	NJ		07/28/2017		4,380,847	0	0	0	0	0	0	0	29,403	0	0	0
29658	New Milford	NJ		12/14/2017		1,055,944	0	0	0	0	0	0	0	6,939	0	0	0
29810	Livingston	NJ		03/27/2019		2,111,657	0	0	0	0	0	0	0	11,503	0	0	0
30000	Wayne Township	NJ		11/09/2020		2,542,532	0	0	0	0	0	0	0	20,040	0	0	0
30004	West Windsor	NJ		02/10/2021		1,384,459	0	0	0	0	0	0	0	11,149	0	0	0
2881104	WESTFIELD	NJ		12/19/2012		566,701	0	0	0	0	0	0	0	4,326	0	0	0
28391	LAS VEGAS	NV		03/30/2011		270,695	0	0	0	0	0	0	0	3,814	0	0	0
29855	Henderson	NV		07/10/2019		2,865,584	0	0	0	0	0	0	0	15,366	0	0	0
29861	Sparks	NV		08/01/2019		3,000,000	0	0	0	0	0	0	0	4,779	0	0	0
30029	Las Vegas	NV		04/27/2021		2,172,325	0	0	0	0	0	0	0	12,165	0	0	0
30115	Henderson	NV		11/05/2021		939,867	0	0	0	0	0	0	0	7,809	0	0	0
30184	Las Vegas	NV		06/09/2022		1,267,796	0	0	0	0	0	0	0	6,000	0	0	0
30263	Las Vegas	NV		02/02/2024		0	0	0	0	0	0	0	0	21,569	0	0	0
20009	WOODHAVEN	NY		07/28/2014		594,037	0	46	0	0	46	0	0	4,531	0	0	0
28705	SCARSDALE	NY		12/27/2012		6,677,317	0	0	0	0	0	0	0	85,534	0	0	0
28871	NEW YORK	NY		05/09/2013		12,433,010	0	0	0	0	0	0	0	95,229	0	0	0
28914	RYE	NY		08/27/2013		826,379	0	0	0	0	0	0	0	5,022	0	0	0
28915	RYE	NY		08/27/2013		1,123,379	0	0	0	0	0	0	0	6,826	0	0	0
28916	RYE	NY		08/27/2013		3,868,611	0	0	0	0	0	0	0	23,507	0	0	0
28953	Cohoes	NY		12/06/2013		232,632	0	0	0	0	0	0	0	4,634	0	0	0
29014	NEW YORK	NY		05/08/2014		4,709,009	0	0	0	0	0	0	0	19,674	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		12,099,042	0	0	0	0	0	0	0	96,097	0	0	0
29405	LAKEWOOD	NY		05/16/2016		356,111	0	45	0	0	45	0	0	5,574	0	0	0
29763	Brooklyn	NY		08/09/2018		358,845	0	0	0	0	0	0	0	7,671	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,368,693	0	0	0	0	0	0	0	33,345	0	0	0
28961	CINCINNATI	OH		12/06/2013		85,298	0	0	0	0	0	0	0	1,699	0	0	0
29242	OLMSTEAD FALLS	OH		12/28/2015		1,174,990	0	0	0	0	0	0	0	8,500	0	0	0
28919	EUGENE	OR		08/13/2013		585,131	0	0	0	0	0	0	0	16,185	0	0	0
29829	Portland	OR		04/08/2019		4,433,012	0	0	0	0	0	0	0	34,965	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011		1,000,317	0	0	0	0	0	0	0	84,782	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		1,572,093	0	0	0	0	0	0	0	94,523	0	0	0
28900	HORSHAM	PA		06/28/2013		3,288,659	0	0	0	0	0	0	0	113,839	0	0	0
28979	NEW CASTLE	PA		12/09/2013		1,045,879	0	0	0	0	0	0	0	46,988	0	0	0
29046	ALLENTOWN	PA		09/11/2014		6,957,182	0	7	0	0	7	0	0	78,103	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		354,331	0	0	0	0	0	0	0	9,632	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		512,744	0	0	0	0	0	0	0	13,939	0	0	0
29151	LANCASTER	PA		02/02/2015		270,951	0	0	0	0	0	0	0	7,366	0	0	0
29152	LANCASTER	PA		02/02/2015		316,808	0	0	0	0	0	0	0	8,612	0	0	0
29153	CAMP HILL	PA		02/02/2015		349,114	0	0	0	0	0	0	0	9,490	0	0	0
29156	CAMP HILL	PA		02/02/2015		131,310	0	0	0	0	0	0	0	3,570	0	0	0
29524	EAST UNION TOWNSHIP	PA		12/16/2016		601,412	0	0	0	0	0	0	0	16,511	0	0	0
29537	JENKINS TOWNSHIP	PA		01/25/2017		8,416,102	0	0	0	0	0	0	0	265,951	0	0	0
29538	PITTSTON TOWNSHIP	PA		01/25/2017		8,434,407	0	0	0	0	0	0	0	228,859	0	0	0

STATEMENT AS OF SEPTEMBER 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	258,495	0	0	0
29540	HANOVER	PA		01/25/2017		8,677,125	0	0	0	0	0	0	0	235,444	0	0	0
29664	Hazleton	PA		01/11/2018		2,500,177	0	0	0	0	0	0	0	58,556	0	0	0
29755	Warrington	PA		09/27/2018		1,498,286	0	0	0	0	0	0	0	27,838	0	0	0
30032	Exton	PA		05/06/2021		4,361,930	0	0	0	0	0	0	0	24,033	0	0	0
30090	EAST UNION TOWNSHIP	PA		10/22/2021		148,759	0	0	0	0	0	0	0	4,217	0	0	0
30091	PITTSTON TOWNSHIP	PA		10/22/2021		2,541,147	0	0	0	0	0	0	0	71,230	0	0	0
30092	HANOVER	PA		10/22/2021		4,685,088	0	0	0	0	0	0	0	131,326	0	0	0
30093	JENKINS TOWNSHIP	PA		10/22/2021		1,970,110	0	0	0	0	0	0	0	55,224	0	0	0
30094	HANOVER	PA		10/22/2021		2,667,265	0	0	0	0	0	0	0	74,765	0	0	0
30095	Hazleton	PA		10/22/2021		610,038	0	0	0	0	0	0	0	15,039	0	0	0
30172	Pittsburgh	PA		05/05/2022		485,649	0	0	0	0	0	0	0	2,512	0	0	0
30215	Pittston	PA		10/20/2022		1,422,758	0	0	0	0	0	0	0	18,802	0	0	0
28923	SPARTANBURG	SC		08/23/2013		1,634,760	0	0	0	0	0	0	0	34,610	0	0	0
29836	Lake Wylie	SC		06/25/2019		432,874	0	0	0	0	0	0	0	4,273	0	0	0
29867	Greenville	SC		10/29/2019		1,277,065	0	0	0	0	0	0	0	15,056	0	0	0
29904	Charleston	SC		01/02/2020		1,292,284	0	0	0	0	0	0	0	14,886	0	0	0
29959	Mt. Pleasant	SC		02/13/2020		4,931,725	0	0	0	0	0	0	0	23,633	0	0	0
28079	MURFREESBORO	TN		06/22/2007		2,986,637	0	0	0	0	0	0	0	37,265	0	0	0
30161	Johnson City	TN		03/10/2022		2,249,374	0	0	0	0	0	0	0	19,937	0	0	0
28763	AUSTIN	TX		09/28/2012		2,814,089	0	0	0	0	0	0	0	50,647	0	0	0
28858	HOUSTON	TX		02/27/2013		1,505,577	0	0	0	0	0	0	0	33,757	0	0	0
28960	VICTORIA	TX		12/06/2013		116,316	0	0	0	0	0	0	0	2,317	0	0	0
29130	HOUSTON	TX		12/09/2014		4,415,413	0	0	0	0	0	0	0	28,340	0	0	0
29166	LUFKIN	TX		04/29/2015		574,566	0	0	0	0	0	0	0	7,528	0	0	0
29169	WACO	TX		04/29/2015		246,242	0	0	0	0	0	0	0	3,226	0	0	0
29274	WOODLANDS	TX		12/17/2015		269,537	0	0	0	0	0	0	0	2,800	0	0	0
29276	WOODLANDS	TX		12/17/2015		416,197	0	0	0	0	0	0	0	4,324	0	0	0
29277	CONROE	TX		12/17/2015		626,276	0	0	0	0	0	0	0	6,507	0	0	0
29278	WOODLANDS	TX		12/17/2015		340,890	0	0	0	0	0	0	0	3,542	0	0	0
29279	SPRING	TX		12/17/2015		229,895	0	0	0	0	0	0	0	2,389	0	0	0
29280	WOODLANDS	TX		12/17/2015		669,877	0	0	0	0	0	0	0	6,960	0	0	0
29282	COPPELL	TX		12/17/2015		190,262	0	0	0	0	0	0	0	1,977	0	0	0
29283	SPRING	TX		12/17/2015		126,836	0	0	0	0	0	0	0	1,318	0	0	0
29284	MANSFIELD	TX		12/17/2015		269,544	0	0	0	0	0	0	0	2,800	0	0	0
29325	SAN ANTONIO	TX		09/01/2016		3,003,363	0	0	0	0	0	0	0	20,354	0	0	0
29500	HOUSTON	TX		05/31/2018		2,675,866	0	3,098	0	0	3,098	0	0	42,144	0	0	0
29617	Mesquite	TX		08/30/2017		192,015	0	0	0	0	0	0	0	2,516	0	0	0
29645	Baytown	TX		12/07/2017		719,773	0	0	0	0	0	0	0	13,566	0	0	0
29876	Woodlands	TX		10/29/2019		1,786,842	0	0	0	0	0	0	0	34,086	0	0	0
29879	Baytown	TX		11/06/2019		10,570,004	0	0	0	0	0	0	0	165,692	0	0	0
30002	Denton	TX		12/18/2020		1,220,411	0	0	0	0	0	0	0	7,281	0	0	0
30219	Kingwood	TX		12/01/2022		3,450,648	0	0	0	0	0	0	0	13,086	0	0	0
30244	Garland	TX		06/27/2023		19,000,000	0	0	0	0	0	0	0	34,916	0	0	0
30262	Grapevine	TX		02/02/2024		0	0	0	0	0	0	0	0	17,647	0	0	0
30274	Granbury	TX		02/13/2024		0	0	0	0	0	0	0	0	3,018	0	0	0
2885802	HOUSTON	TX		02/04/2016		759,975	0	0	0	0	0	0	0	16,316	0	0	0
28905	SANDY	UT		07/19/2013		2,939,725	0	0	0	0	0	0	0	39,595	0	0	0
28937	DRAPER	UT		10/28/2014		1,311,393	0	73	0	0	73	0	0	7,926	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		1,412,910	0	0	0	0	0	0	0	22,683	0	0	0
29496	MURRAY	UT		11/09/2016		1,453,721	0	0	0	0	0	0	0	22,515	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
29546	SALT LAKE CITY	UT		03/01/2017		1,678,396	0	0	0	0	0	0	0	16,988	0	0	0
29778	West Valley City	UT		10/16/2018		349,804	0	0	0	0	0	0	0	2,829	0	0	0
30024	Provo	UT		03/17/2021		3,002,422	0	0	0	0	0	0	0	19,448	0	0	0
30052	Provo	UT		05/26/2021		3,112,334	0	0	0	0	0	0	0	19,700	0	0	0
30076	Lehi	UT		09/27/2021		1,497,234	0	0	0	0	0	0	0	24,566	0	0	0
30159	Taylorsville	UT		04/11/2022		1,446,275	0	0	0	0	0	0	0	8,795	0	0	0
2954602	Salt Lake City	UT		05/01/2017		1,557,854	0	0	0	0	0	0	0	15,694	0	0	0
28595	NORFOLK	VA		04/03/2012		989,213	0	0	0	0	0	0	0	68,838	0	0	0
28876	RICHMOND	VA		05/08/2013		4,139,419	0	0	0	0	0	0	0	30,159	0	0	0
28952	HAMPTON	VA		12/06/2013		283,035	0	0	0	0	0	0	0	5,638	0	0	0
28962	FAIRFAX	VA		12/06/2013		426,492	0	0	0	0	0	0	0	8,496	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		1,725,502	0	0	0	0	0	0	0	140,215	0	0	0
29492	CHANTILLY	VA		11/09/2016		424,389	0	0	0	0	0	0	0	3,102	0	0	0
29685	Urbanna	VA		02/15/2018		903,521	0	0	0	0	0	0	0	11,363	0	0	0
29686	Topping	VA		02/15/2018		542,113	0	0	0	0	0	0	0	6,818	0	0	0
28761	SEATTLE	WA		06/01/2012		9,025,570	0	0	0	0	0	0	0	68,973	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,243,982	0	0	0	0	0	0	0	8,928	0	0	0
29412	LYNWOOD	WA		06/28/2016		2,963,042	0	0	0	0	0	0	0	21,255	0	0	0
29657	Olympia	WA		12/01/2017		439,300	0	0	0	0	0	0	0	2,891	0	0	0
29920	Seatac	WA		01/30/2020		963,338	0	0	0	0	0	0	0	5,262	0	0	0
28798	HOWARD	WI		11/15/2012		1,522,116	0	0	0	0	0	0	0	20,081	0	0	0
29072	HOWARD	WI		07/28/2014		844,202	0	0	0	0	0	0	0	9,394	0	0	0
29121	MILWAUKEE	WI		02/20/2015		8,874,742	0	0	0	0	0	0	0	158,612	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,048,555	0	0	0	0	0	0	0	21,188	0	0	0
0299999. Mortgages with partial repayments						728,035,323	0	2,558	829,645	0	(827,087)	0	0	11,054,304	0	0	0
0599999 - Totals						747,617,408	0	2,558	829,645	0	(827,087)	0	18,354,494	29,607,309	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
BALP20-00-6	HARVEST PARTNERS VIII LP	WILMINGTON	DE	HARVEST PARTNERS VIII LP		11/27/2019	3	0	13,848	0	68,853	0.020
BALP20-04-8	NAUTIC PARTNERS IX KP	WILMINGTON	DE	NAUTIC PARTNERS IX KP		02/21/2020		0	3,802	0	294,120	0.130
BALP20-05-5	ARCLIGHT ENERGY PARTNERS FUND VII	WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VII		02/25/2020		0	219,783	0	555,614	0.070
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX		04/07/2020	3	0	16,578	0	138,734	0.030
BALP20-08-9	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	VERITAS CAPITAL FUND VII LP		04/15/2020	3	0	10,996	0	168,308	0.050
BALP20-10-5	VISTA FOUNDATION FUND IV	WILMINGTON	DE	VISTA FOUNDATION FUND IV		07/24/2020	3	0	184,533	0	472,799	0.060
BALP20-11-3	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI		07/31/2020	3	0	37,891	0	1,187,039	0.220
BALP20-13-9	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VIII LP		10/21/2020	3	0	12,526	0	788,325	0.100
BALP20-16-2	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP		12/30/2020	3	0	1,792	0	972,950	0.020
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP		01/06/2021	3	0	65,015	0	31,612	0.010
BALP20-18-8	EQT IX (NO2) USD SCSP LP	WILMINGTON	DE	EQT IX (NO2) USD SCSP LP		02/05/2021	3	0	25,120	0	48,148	0.030
BALP20-19-6	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	ARES CORPORATE OPP FUND VI LP		03/01/2021	3	0	61,763	0	475,000	0.040
BALP20-20-4	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI LP		03/10/2021	3	0	468,820	0	167,420	0.040
BALP20-22-0	THOMAS BRAVO FUND LP XIV LP	WILMINGTON	DE	THOMAS BRAVO FUND LP XIV LP		04/15/2021	3	0	150,627	0	367,707	0.030
BALP20-27-9	INSIGHT PARTNERS XII LP	WILMINGTON	DE	INSIGHT PARTNERS XII LP		07/15/2021	3	0	50,000	0	327,500	0.010
BALP20-28-7	EQT INFRASTRUCTURE EQT V	WILMINGTON	DE	EQT INFRASTRUCTURE EQT V		08/13/2021	3	0	23,021	0	618,543	0.050
BALP20-32-9	CHARLESBANK EQUITY FUND X	WILMINGTON	DE	CHARLESBANK EQUITY FUND X		09/27/2021	3	0	275,771	0	918,218	0.100
BALP20-33-7	GENSTAR CAPITAL PARTNERS X	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X		10/04/2021	3	0	9,502	0	133,175	0.030
BALP20-34-5	BERKSHIRE FUND X	WILMINGTON	DE	BERKSHIRE FUND X		11/16/2021	3	0	233,746	0	1,564,982	0.120
BALP20-35-2	TA XIV-A LP	WILMINGTON	DE	TA XIV-A LP		12/03/2021	3	0	37,500	0	187,500	0.040
BALP20-37-8	ROARK CAPITAL PARTNERS VI	WILMINGTON	DE	ROARK CAPITAL PARTNERS VI		01/03/2022	3	0	8,203	0	844,787	0.060
BALP20-39-4	THOMAS H. LEE EQUITY IX LP	WILMINGTON	DE	THOMAS H. LEE EQUITY IX LP		01/14/2022	3	0	13,984	0	522,170	0.070
BALP20-40-2	NAUTIC PARTNERS X LP	WILMINGTON	DE	NAUTIC PARTNERS X LP		01/21/2022	3	0	178,231	0	636,406	0.100
BALP20-43-6	KKR GLBL INFRASTRUCTURE INVEST IV	WILMINGTON	DE	KKR GLBL INFRASTRUCTURE INVEST IV		04/21/2022		0	313,342	0	1,117,392	0.020
BALP20-47-7	THE VERITAS CAPITAL FUND VIII LP	WILMINGTON	DE	THE VERITAS CAPITAL FUND VIII LP		07/01/2022	3	0	8,984	0	726,558	0.020
BALP20-48-5	HG SATURN 3 A LP	WILMINGTON	DE	HG SATURN 3 A LP		07/01/2022	3	0	543,710	0	1,146,684	0.020
BALP20-50-1	MERIT CAPITAL FUND VII LP	WILMINGTON	DE	MERIT CAPITAL FUND VII LP		09/01/2022	3	0	136,364	0	1,237,841	0.460
BALP20-55-0	ACCEL-KKR CREDIT PARTNERS II LP	WILMINGTON	DE	ACCEL-KKR CREDIT PARTNERS II LP		03/10/2023		0	1,149	0	621,214	0.270
BALP20-56-8	PERMIRA VIII	LUXEMBOURG	LUX	PERMIRA VIII		03/20/2023	3	0	167,366	0	1,126,533	0.010
BALP20-58-4	EQT X NO 2 USD SCSP	LUXEMBOURG	LUX	EQT X NO 2 USD SCSP		05/24/2023	3	0	13,594	0	1,569,174	0.040
BALP20-59-2	TA DEBT FUND V	WILMINGTON	DE	TA DEBT FUND V		06/28/2023	2	0	215,625	0	1,218,750	0.160
BALP20-60-0	AUDAX PRIVATE EQUITY FUND VII-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND VII-A LP		08/07/2023	3	0	74,782	0	1,593,625	0.130
BALP20-62-6	APOLLO INVESTMENT FUND X	WILMINGTON	DE	APOLLO INVESTMENT FUND X		08/14/2023	3	0	166,115	0	1,348,973	0.020
BALP20-63-4	ALTOR FUND VI	STOCKHOLM	SWE	ALTOR FUND VI		08/22/2023	3	0	309,544	0	1,980,883	0.080
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FD V		09/15/2023		0	19,810	0	1,619,016	0.010
BALP20-66-7	FRANCISCO PARTNERS VII LP	GRAND CAYMAN	CYM	FRANCISCO PARTNERS VII LP		11/08/2023	3	0	111,000	0	1,859,000	0.030
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS XI LP		11/07/2023	3	0	50,885	0	2,438,526	0.020
BALP20-68-3	ALPINE INVESTORS IX LP	WILMINGTON	DE	ALPINE INVESTORS IX LP		12/15/2023	3	0	27,907	0	1,594,757	0.090
BALP95-71-9	BERKSHIRE FUND IX LP	SIMSBURY	CT	BERKSHIRE FUND IX LP		03/03/2017	3	0	39,049	0	191,334	0.050
BALP97-86-3	GTCR FUND XII	WILMINGTON	DE	GTCR FUND XII		05/04/2018	3	0	78,375	0	568,263	0.080
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	BOSTON	MA	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	0	5,852	0	324,199	0.070
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		0	72,370	0	824,589	0.080
BALP98-31-7	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	0	11,703	0	321,560	0.430
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV LP		09/13/2019		0	72,314	0	120,412	0.010
BALP98-42-4	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III		06/21/2019	3	0	212,907	0	133,263	0.440
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	0	9,478	0	367,774	0.060
BALP98-45-7	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	0	1,225	0	100,131	0.070
BALP98-49-9	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY VI-A LP		08/29/2019	3	0	126,311	0	0	0.130
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/28/2020	3	0	85,614	0	169,070	0.040
BALP98-55-6	VISTA EQUITY PARTNERS FUND VII	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII		01/24/2019	3	0	47,150	0	362,672	0.020
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII		03/28/2019	3	0	14,398	0	269,265	0.010
BALP98-57-2	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	APOLLO HYBRID VALUE FUND		03/29/2019	3	0	5,586	0	1,535,557	0.160
BALP98-58-0	FS EQUITY PARTNERS VIII	WILMINGTON	DE	FS EQUITY PARTNERS VIII		04/25/2019	3	0	22,835	0	417,670	0.150
BALP98-59-8	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV		06/05/2019		0	38,722	0	319,965	0.070
BALP98-62-2	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL FUND II		01/31/2018	3	0	2,107	0	801,808	0.240

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BALP98-65-5	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	PETERSHILL PRIVATE EQUITY LP		05/07/2018	3	0	133,164	0	1,748,792	0.450
BALP98-66-3	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL CREDIT FUND II		03/06/2018	3	0	38,947	0	78,211	0.240
BALP98-67-1	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	DYAL CAPITAL PARTNERS IV		06/11/2018	3	0	86,309	0	6,112,884	0.340
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCTURE INVEST III		12/03/2018	3	0	6,420	0	437,407	0.060
BALP98-83-8	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	VERITAS CAPITAL FUND VI LP		06/15/2017	3	0	113,239	0	773,940	0.150
BALP98-91-1	GENSTAR CAPITAL PTNRS VIII	WILMINGTON	DE	GENSTAR CAPITAL PTNRS VIII		04/28/2017	3	0	9,844	0	320,328	0.270
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	APOLLO INVESTMENT FUND IX		03/15/2019	3	0	58,750	0	541,601	0.020
BALP98-94-5	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	4,948	0	85,727	0.010
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI		07/17/2017	3	0	15,946	0	284,266	0.040
BALP98-97-8	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP		09/27/2018	3	0	118,663	0	586,529	0.190
BALP98-98-6	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	1,447	0	76,104	0.210
BALP99-10-9	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	EQT INFRASTRUCTURE III		10/25/2017		0	37,962	0	42,996	0.060
BALP99-11-7	DYAL PARTNERS III PE	WILMINGTON	DE	DYAL PARTNERS III PE		01/08/2016	3	0	1,067	0	772,232	0.070
BALP99-16-6	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	K3 PRIVATE INVESTORS LP		07/18/2016	3	0	22,553	0	533,091	0.240
BALP99-18-2	VISTA EQUITY PARTNERS FUND VI	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI		06/28/2016	3	0	17,655	0	340,770	0.030
BALP99-22-4	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII		09/01/2016	3	0	8,938	0	488,998	0.120
BALP99-25-7	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII		01/19/2016	3	0	2,479	0	848,856	0.190
BALP99-27-3	ABRY PARTNERS VII LP	WILMINGTON	DE	ABRY PARTNERS VII LP		10/01/2015	3	0	6,919	0	142,040	0.190
BALP99-53-9	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP		06/02/2014	3	0	25,921	0	302,006	0.110
BALP99-55-4	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP		03/25/2015	3	0	18,646	0	468,990	0.610
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FND IIIB		05/16/2016		0	23,305	0	482,000	0.030
BALP99-68-7	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP		12/11/2014	3	0	13,336	0	585,042	0.840
BALP99-74-5	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP		11/03/2014	3	0	76,320	0	336,334	0.470
BALP20-73-3	OCEANSOUND PARTNERS FUND II LP	WILMINGTON	DE	OCEANSOUND PARTNERS FUND II LP		01/10/2024	3	0	237,068	0	1,396,242	0.290
BALP20-74-1	KAYNE SENIOR CREDIT V	LOS ANGELES	CA	KAYNE SENIOR CREDIT V		01/18/2024		0	187,500	0	1,406,250	0.560
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	EQT INFRASTRUCTURE VI		01/25/2024	3	0	16,374	0	3,035,824	0.060
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	NORWEST MEZZANINE PARTNERS V LP		02/02/2024	2	0	2,175	0	1,694,737	2.100
BALP20-78-2	THE RESOLUTE FUND VI LP	NEW YORK	NY	THE RESOLUTE FUND VI LP		03/01/2024	3	0	343,433	0	1,823,350	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	0	101,389	0	1,457,894	2.750
BALP20-85-7	NEW MOUNTAIN PARTNERS VII LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VII LP		08/27/2024	3	40,630	0	0	2,459,371	0.000
BALP20-86-5	KPS SPECIAL SITUATIONS FUND VI LP	WILMINGTON	DE	KPS SPECIAL SITUATIONS FUND VI LP		09/19/2024	3	344,875	0	0	2,155,125	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								385,505	6,839,938	0	71,334,305	XXX
BALP20-25-3	POMONA X LP	WILMINGTON	DE	POMONA X LP		06/30/2021	3	0	2,500,000	0	30,605,056	1.870
2099999. Joint Venture Interests - Common Stock - Affiliated								0	2,500,000	0	30,605,056	XXX
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS IX LP		10/11/2022		0	180,866	0	1,499,300	0.030
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		0	15,762	0	2,372,077	0.060
BALP20-53-5	TPG IV LP	WILMINGTON	DE	TPG IV LP		12/22/2022		0	172,294	0	1,840,782	0.040
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNER X		03/24/2023		0	23,157	0	1,869,489	0.010
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II		09/22/2021	3	0	62,500	0	849,219	0.160
BALP20-69-1	BAIN CAPITAL REAL ESTATE FUND III	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND III		12/18/2023		0	255,671	0	1,855,770	0.210
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		0	20,596	0	436,421	0.010
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III		09/17/2019		0	42,587	0	832,001	0.070
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	773,434	0	11,555,059	XXX
BALP70-34-0	VOYA EMMC RNF INTERESTS LP	WILMINGTON	DE	VOYA EMMC RNF INTERESTS LP		01/18/2024	2	0	782,169	0	1,597,866	9.010
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated								0	782,169	0	1,597,866	XXX
92918W-AB-3	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	VOYA REIDF CLASS B SUB NOTES		10/26/2021	2	0	203,949	0	354,608	1.880
BALP20-80-8	PGIM SR LOAN OPPORTUNITIES LP LP	WILMINGTON	DE	PGIM SR LOAN OPPORTUNITIES LP LP		04/25/2024	2	0	230,000	0	467,500	0.940
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated								0	433,949	0	822,108	XXX
6099999. Total - Unaffiliated								385,505	8,047,321	0	83,711,472	XXX
6199999. Total - Affiliated								0	3,282,169	0	32,202,922	XXX
6299999 - Totals								385,505	11,329,489	0	115,914,394	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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	09/26/2024	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	09/27/2024	2,817,109	0	0	0	0	0	0	2,817,109	2,817,109	0	0	0	0
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							2,817,939	0	0	0	0	0	0	2,817,939	2,817,939	0	0	0	0
BALP00-77-6	BOSTON MILLENNIA FUND II LP	BOSTON	MA	SALE	12/29/2000	07/08/2024	44,384	0	0	0	0	0	0	467,118	0	0	(467,118)	(467,118)	0
BALP01-20-4	SOLUS LLC	NEW YORK	NY	Capital Distribution	07/01/2014	09/09/2024	107,824	0	0	0	0	0	0	107,824	107,824	0	0	0	0
BALP02-07-9	GREEN MOUNTAIN PARTNERS III LP	QUECHEE	VT	Capital Distribution	07/11/2002	07/18/2024	215,752	0	0	0	0	0	0	215,752	215,752	0	0	0	0
BALP20-00-6	HARVEST PARTNERS VIII LP	WILMINGTON	DE	Capital Distribution	11/27/2019	08/20/2024	67,060	0	0	0	0	0	0	67,060	67,060	0	0	0	0
BALP20-01-4	TA XIII-A	GRAND CAYMAN	CYM	Capital Distribution	12/16/2019	09/10/2024	88,599	0	0	0	0	0	0	88,599	88,599	0	0	0	0
BALP20-04-8	NAUTIC PARTNERS IX KP	WILMINGTON	DE	Capital Distribution	02/21/2020	07/18/2024	48,783	0	0	0	0	0	0	48,783	48,783	0	0	0	0
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	Capital Distribution	04/07/2020	07/17/2024	43,502	0	0	0	0	0	0	43,502	43,502	0	0	0	0
BALP20-12-1	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	Capital Distribution	12/16/2020	08/07/2024	773	0	0	0	0	0	0	773	773	0	0	0	0
BALP20-14-7	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	Capital Distribution	11/20/2020	09/10/2024	59,592	0	0	0	0	0	0	59,592	59,592	0	0	0	0
BALP20-15-4	GRYPHON PARTNERS VI LP	WILMINGTON	DE	Capital Distribution	12/18/2020	09/30/2024	169,567	0	0	0	0	0	0	169,567	169,567	0	0	0	0
BALP20-16-2	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	Capital Distribution	12/30/2020	08/13/2024	55,319	0	0	0	0	0	0	55,319	55,319	0	0	0	0
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	Capital Distribution	01/06/2021	09/27/2024	1,161	0	0	0	0	0	0	1,161	1,161	0	0	0	0
BALP20-19-6	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	Capital Distribution	03/01/2021	09/25/2024	124,502	0	0	0	0	0	0	124,502	124,502	0	0	0	0
BALP20-20-4	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	Capital Distribution	03/10/2021	08/05/2024	6,714	0	0	0	0	0	0	6,714	6,714	0	0	0	0
BALP20-22-0	THOMAS BRAVO FUND LP XIV LP	WILMINGTON	DE	Capital Distribution	04/15/2021	09/18/2024	83,239	0	0	0	0	0	0	83,239	83,239	0	0	0	0
BALP20-28-7	EQT INFRASTRUCTURE EQT V	WILMINGTON	DE	Capital Distribution	08/13/2021	08/19/2024	61,337	0	0	0	0	0	0	61,337	61,337	0	0	0	0
BALP20-37-8	ROARK CAPITAL PARTNERS VI	WILMINGTON	DE	Capital Distribution	01/03/2022	09/17/2024	42,087	0	0	0	0	0	0	42,087	42,087	0	0	0	0
BALP20-40-2	NAUTIC PARTNERS X LP	WILMINGTON	DE	Capital Distribution	01/21/2022	08/27/2024	5,666	0	0	0	0	0	0	5,666	5,666	0	0	0	0
BALP20-46-9	NEW MOUNTAIN GUARDIAN IV BDC LLC	WILMINGTON	DE	Capital Distribution	06/23/2022	07/19/2024	30,713	0	0	0	0	0	0	30,713	30,713	0	0	0	0
BALP20-55-0	ACCEL-KKR CREDIT PARTNERS II LP	WILMINGTON	DE	Capital Distribution	03/10/2023	08/29/2024	10,489	0	0	0	0	0	0	10,489	10,489	0	0	0	0
BALP20-62-6	APOLLO INVESTMENT FUND X	WILMINGTON	DE	Capital Distribution	08/14/2023	09/23/2024	12,050	0	0	0	0	0	0	12,050	12,050	0	0	0	0
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	Capital Distribution	09/15/2023	09/25/2024	10,536	0	0	0	0	0	0	10,536	10,536	0	0	0	0
BALP20-65-9	Global Infrastructure Partners V	WILMINGTON	DE	Capital Distribution	09/28/2023	07/11/2024	35,217	0	0	0	0	0	0	35,217	35,217	0	0	0	0
BALP95-71-9	BERKSHIRE FUND IX LP	SIMSBURY	CT	Capital Distribution	03/03/2017	09/26/2024	100,940	0	0	0	0	0	0	100,940	100,940	0	0	0	0
BALP95-75-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	Capital Distribution	05/12/2017	09/27/2024	50,640	0	0	0	0	0	0	50,640	50,640	0	0	0	0
BALP95-78-4	CVC CREDIT PARTNERS EURO MID-MKT	WILMINGTON	DE	Capital Distribution	05/18/2016	09/23/2024	130,084	0	0	0	0	0	0	130,084	130,084	0	0	0	0
BALP97-85-5	THOMA BRAVO FUND XIII	WILMINGTON	DE	Capital Distribution	02/14/2019	08/15/2024	58,228	0	0	0	0	0	0	58,228	58,228	0	0	0	0
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	BOSTON	MA	Capital Distribution	07/16/2018	09/30/2024	92,927	0	0	0	0	0	0	92,927	92,927	0	0	0	0
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	Capital Distribution	02/22/2018	07/25/2024	9,285	0	0	0	0	0	0	9,285	9,285	0	0	0	0
BALP98-31-7	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	Capital Distribution	09/06/2019	09/25/2024	511,218	0	0	0	0	0	0	511,218	511,218	0	0	0	0
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	Capital Distribution	09/13/2019	09/23/2024	24,004	0	0	0	0	0	0	24,004	24,004	0	0	0	0
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	Capital Distribution	07/03/2019	09/26/2024	131,278	0	0	0	0	0	0	131,278	131,278	0	0	0	0
BALP98-45-7	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	Capital Distribution	07/08/2019	09/26/2024	5,921	0	0	0	0	0	0	5,921	5,921	0	0	0	0
BALP98-49-9	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	Capital Distribution	08/29/2019	09/19/2024	94,204	0	0	0	0	0	0	94,204	94,204	0	0	0	0
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	Capital Distribution	05/28/2020	09/26/2024	16,159	0	0	0	0	0	0	16,159	16,159	0	0	0	0
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	Capital Distribution	03/28/2019	07/31/2024	54,239	0	0	0	0	0	0	54,239	54,239	0	0	0	0
BALP98-57-2	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	Capital Distribution	03/29/2019	09/24/2024	108,898	0	0	0	0	0	0	108,898	108,898	0	0	0	0
BALP98-62-2	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	Capital Distribution	01/31/2018	07/02/2024	151,091	0	0	0	0	0	0	151,091	151,091	0	0	0	0
BALP98-65-5	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	Capital Distribution	05/07/2018	09/23/2024	260,479	0	0	0	0	0	0	260,479	260,479	0	0	0	0
BALP98-66-3	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	Capital Distribution	03/06/2018	07/05/2024	94,921	0	0	0	0	0	0	94,921	94,921	0	0	0	0
BALP98-67-1	DYAL CAPITAL PARTNERS IV	WILMINGTON	DE	Capital Distribution	06/11/2018	09/19/2024	13,441	0	0	0	0	0	0	13,441	13,441	0	0	0	0
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	Capital Distribution	12/03/2018	08/20/2024	245,276	0	0	0	0	0	0	245,276	245,276	0	0	0	0
BALP98-87-9	GCG INVESTORS IV LP	WILMINGTON	DE	Capital Distribution	03/14/2017	07/03/2024	8,197	0	0	0	0	0	0	8,197	8,197	0	0	0	0
BALP98-88-7	GREAT HILL EQUITY PARTNERS VI	WILMINGTON	DE	Capital Distribution	10/30/2017	08/27/2024	49,673	0	0	0	0	0	0	49,673	49,673	0	0	0	0
BALP98-89-5	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	Capital Distribution	05/30/2017	09/27/2024	415	0	0	0	0	0	0	415	415	0	0	0	0
BALP98-90-3	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	Capital Distribution	09/21/2017	09/27/2024	61,025	0	0	0	0	0	0	61,025	61,025	0	0	0	0
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	Capital Distribution	03/15/2019	09/10/2024	31,258	0	0	0	0	0	0	31,258	31,258	0	0	0	0
BALP98-94-5	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	Capital Distribution	11/29/2017	07/10/2024	246	0	0	0	0	0	0	246	246	0	0	0	0
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	Capital Distribution	07/17/2017	07/11/2024	5,637	0	0	0	0	0	0	5,637	5,637	0	0	0	0
BALP98-96-0	INSIGHT VENTURE PTNRS X LP	GRAND CAYMAN	CYM	Capital Distribution	04/17/2018	09/09/2024	31,965	0	0	0	0	0	0	31,965	31,965	0	0	0	0
BALP99-11-7	DYAL PARTNERS III PE	WILMINGTON	DE	Capital Distribution	01/08/2016	08/27/2024	19,978	0	0	0	0	0	0	19,978	19,978	0	0	0	0
BALP99-16-6	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	Capital Distribution	07/18/2016	09/23/2024	82,153	0	0	0	0	0	0	82,153	82,153	0	0	0	0
BALP99-27-3	ABRY PARTNERS VII LP	WILMINGTON	DE	Capital Distribution	10/01/2015	09/27/2024	283,013	0	0	0	0	0	0	283,013	283,013	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
BALP99-35-6	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	Capital Distribution	05/11/2015	09/10/2024	62,664	0	0	0	0	0	0	62,664	62,664	0	0	0	0
BALP99-53-9	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	Capital Distribution	06/02/2014	08/07/2024	1,543	0	0	0	0	0	0	1,543	1,543	0	0	0	0
BALP99-54-7	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	Capital Distribution	03/24/2015	09/10/2024	564,768	0	0	0	0	0	0	564,768	564,768	0	0	0	0
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	Capital Distribution	05/16/2016	09/19/2024	30,241	0	0	0	0	0	0	30,241	30,241	0	0	0	0
BALP99-67-9	PETERSHILL FUND II LP	NEW YORK	NY	Capital Distribution	05/31/2018	09/23/2024	182,315	0	0	0	0	0	0	182,315	182,315	0	0	0	0
BALP99-74-5	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	Capital Distribution	11/03/2014	08/02/2024	112,558	0	0	0	0	0	0	112,558	112,558	0	0	0	0
BALP99-75-2	NGP NATURAL RESOURCES XI LP	IRVING	TX	Capital Distribution	11/05/2014	09/30/2024	1,378,736	0	0	0	0	0	0	1,378,736	1,378,736	0	0	0	0
BALP20-30-3	CLAYTON DUBLIER & RICE FUND XI	WILMINGTON	DE	Capital Distribution	09/23/2021	08/07/2024	6,550	0	0	0	0	0	0	6,550	6,550	0	0	0	0
BALP20-32-9	CHARLESBANK EQUITY FUND X	WILMINGTON	DE	Capital Distribution	09/27/2021	07/08/2024	66,790	0	0	0	0	0	0	66,790	66,790	0	0	0	0
BALP20-48-5	HG SATURN 3 A LP	WILMINGTON	DE	Capital Distribution	07/01/2022	08/13/2024	164,053	0	0	0	0	0	0	164,053	164,053	0	0	0	0
BALP20-73-3	OceanSound Partners Fund II LP	WILMINGTON	DE	Capital Distribution	01/10/2024	07/31/2024	336,665	0	0	0	0	0	0	336,665	336,665	0	0	0	0
BALP20-75-8	EQT Infrastructure VI	LUXEMBOURG	LUX	Capital Distribution	01/25/2024	08/13/2024	33,494	0	0	0	0	0	0	33,494	33,494	0	0	0	0
BALP20-77-4	CLAYTON DUBILIER & RICE FUND XII LP	GRAND CAYMAN	CYM	Capital Distribution	02/07/2024	09/27/2024	51,239	0	0	0	0	0	0	51,239	51,239	0	0	0	0
BALP20-81-6	H.I.G. WHITEHORSE MIDDLE MARKE LP	WILMINGTON	DE	Capital Distribution	04/15/2024	07/16/2024	550,293	0	0	0	0	0	0	550,293	550,293	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							7,593,564	0	0	0	0	0	0	8,016,298	7,549,180	0	(467,118)	(467,118)	0
BALP99-92-7	POMONA CAP IX LP	WILMINGTON	DE	Capital Distribution	02/08/2018	09/24/2024	445,136	0	0	0	0	0	0	445,136	445,136	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							445,136	0	0	0	0	0	0	445,136	445,136	0	0	0	0
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	Capital Distribution	12/04/2017	09/26/2024	86,118	0	0	0	0	0	0	86,118	86,118	0	0	0	0
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	Capital Distribution	09/23/2019	09/25/2024	16,707	0	0	0	0	0	0	16,707	16,707	0	0	0	0
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	Capital Distribution	09/17/2019	09/30/2024	125,693	0	0	0	0	0	0	125,693	125,693	0	0	0	0
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	Capital Distribution	09/22/2021	09/25/2024	14,004	0	0	0	0	0	0	14,004	14,004	0	0	0	0
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	Capital Distribution	10/11/2022	07/10/2024	13,998	0	0	0	0	0	0	13,998	13,998	0	0	0	0
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	Capital Distribution	03/24/2023	09/25/2024	24,079	0	0	0	0	0	0	24,079	24,079	0	0	0	0
BALP20-69-1	BAIN CAPITAL REAL ESTATE FUND III	WILMINGTON	DE	Capital Distribution	12/18/2023	09/23/2024	789	0	0	0	0	0	0	789	789	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							281,389	0	0	0	0	0	0	281,389	281,389	0	0	0	0
BALP20-82-4	OCONEE REAL ESTATE HOLDINGS VIII	WILMINGTON	DE	Capital Distribution	05/01/2024	08/28/2024	4,829,268	0	0	0	0	0	0	4,829,268	4,829,268	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							4,829,268	0	0	0	0	0	0	4,829,268	4,829,268	0	0	0	0
92918W-AB-3	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	Capital Distribution	10/26/2021	08/29/2024	6,122	0	0	0	0	0	0	6,122	6,122	0	0	0	0
BALP20-80-8	PGIM SR LOAN OPPORTUNITIES LP LP	WILMINGTON	DE	Capital Distribution	04/25/2024	09/24/2024	(179)	0	0	0	0	0	0	(179)	(179)	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							5,943	0	0	0	0	0	0	5,943	5,943	0	0	0	0
6099999. Total - Unaffiliated							10,698,835	0	0	0	0	0	0	11,121,569	10,654,451	0	(467,118)	(467,118)	0
6199999. Total - Affiliated							5,274,404	0	0	0	0	0	0	5,274,404	5,274,404	0	0	0	0
6299999 - Totals							15,973,239	0	0	0	0	0	0	16,395,973	15,928,855	0	(467,118)	(467,118)	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 103 CLASS Z 3.742% 12/16/51		09/01/2024	Interest Capitalization		13,089	13,089	0	1.A
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 121 CLASS Z 3.450% 08/16/51		09/01/2024	Interest Capitalization		8,556	8,556	0	1.A
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2011-86 CLASS Z 3.637% 04/16/53		09/01/2024	Interest Capitalization		12,552	12,552	0	1.A
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 164 CLASS Z 3.501% 07/16/53		09/01/2024	Interest Capitalization		8,884	8,884	0	1.A
38378B-SW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.455% 09/16/53		09/01/2024	Interest Capitalization		2,001	2,001	0	1.A
38378K-R8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-118 CLASS Z 2.726% 01/16/55		09/01/2024	Interest Capitalization		13,869	13,869	0	1.A
38378N-F8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-50 CLASS ZC 3.480% 09/16/55		09/01/2024	Interest Capitalization		26,517	26,517	0	1.A
38378N-HX-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-179 CLASS Z 2.859% 01/16/55		09/01/2024	Interest Capitalization		190,454	190,454	0	1.A
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-14 CLASS Z 3.628% 11/16/53		09/01/2024	Interest Capitalization		133,980	133,980	0	1.A
38378N-WJ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-17 CLASS ZA 3.531% 05/16/55		09/01/2024	Interest Capitalization		127,054	127,054	0	1.A
38378X-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-150 CLASS ZC 3.400% 07/16/56		09/01/2024	Interest Capitalization		39,136	39,136	0	1.A
38379K-F8-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-120 CLASS Z 3.250% 03/16/57		09/01/2024	Interest Capitalization		25,084	25,084	0	1.A
38379K-J6-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.910% 07/16/57		09/01/2024	Interest Capitalization		32,902	32,902	0	1.A
38379R-CB-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-188 CLASS Z 3.000% 07/16/57		09/01/2024	Interest Capitalization		21,566	21,566	0	1.A
38379R-YD-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-69 CLASS Z 2.500% 07/16/59		09/01/2024	Interest Capitalization		14,202	14,202	0	1.A
38379U-AH-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-189 CLASS ZE 3.000% 01/16/57		09/01/2024	Interest Capitalization		12,925	12,925	0	1.A
38379U-NX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-52 CLASS Z 2.999% 03/16/58		09/01/2024	Interest Capitalization		16,419	16,419	0	1.A
38379U-X2-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-158 CLASS Z 2.800% 06/16/58		09/01/2024	Interest Capitalization		62,719	62,719	0	1.A
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60		09/01/2024	Interest Capitalization		30,722	30,722	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60		09/01/2024	Interest Capitalization		70,926	70,926	0	1.A
38380N-MF-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-109 CLASS Z 2.600% 04/16/60		09/01/2024	Interest Capitalization		21,830	21,830	0	1.A
38380P-PY-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-88 CLASS Z 2.650% 04/16/60		09/01/2024	Interest Capitalization		23,324	23,324	0	1.A
38380P-YJ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-111 CLASS Z 2.750% 09/15/62		09/01/2024	Interest Capitalization		20,048	20,048	0	1.A
38380R-4R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-60 CLASS Z 1.750% 05/16/63		09/01/2024	Interest Capitalization		25,007	25,007	0	1.A
38380R-V3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-71 CLASS Z 1.820% 10/16/62		09/01/2024	Interest Capitalization		26,459	26,459	0	1.A
38381D-BE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-70 CLASS Z 1.750% 04/16/63		09/01/2024	Interest Capitalization		13,893	13,893	0	1.A
38381D-BS-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-079 CLASS Z 1.750% 08/16/63		09/01/2024	Interest Capitalization		23,121	23,121	0	1.A
38381D-DV-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-80 CLASS Z 1.500% 12/16/62		09/01/2024	Interest Capitalization		22,414	22,414	0	1.A
38381D-ES-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-88 CLASS Z 1.830% 09/16/62		09/01/2024	Interest Capitalization		38,819	38,819	0	1.A
38381D-KR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-100 CLASS Z 1.750% 06/16/63		09/01/2024	Interest Capitalization		41,316	41,316	0	1.A
38381D-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 21-106 CLASS Z 1.830% 04/16/63		09/01/2024	Interest Capitalization		33,495	33,495	0	1.A
38381D-QK-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-109 CLASS Z 1.500% 12/16/62		09/01/2024	Interest Capitalization		15,710	15,710	0	1.A
38381D-SC-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-101 CLASS Z 1.750% 04/16/63		09/01/2024	Interest Capitalization		27,983	27,983	0	1.A
38381D-UA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-129 CLASS Z 1.750% 06/16/63		09/01/2024	Interest Capitalization		18,443	18,443	0	1.A
38381D-XA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-133 CLASS Z 1.800% 07/16/63		09/01/2024	Interest Capitalization		23,747	23,747	0	1.A
38381D-YB-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-127 CLASS Z 2.000% 10/16/63		09/01/2024	Interest Capitalization		10,618	10,618	0	1.A
38381E-3W-6	GOVERNMENT NATIONAL AGENCY SERIES 2022-53 CLASS Z 2.000% 06/16/64		09/01/2024	Interest Capitalization		52,035	52,035	0	1.A
38381E-7D-4	GOVERNMENT NATIONAL AGENCY SERIES 22-73 CLASS Z 2.000% 07/16/64		09/01/2024	Interest Capitalization		40,867	40,867	0	1.A
38381E-8F-8	GOVERNMENT NATIONAL AGENCY SERIES 2022-91 CLASS Z 2.000% 07/16/64		09/01/2024	Interest Capitalization		99,204	99,204	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64		09/01/2024	Interest Capitalization		7,777	7,777	0	1.A
38381E-J8-2	GOVERNMENT NATIONAL AGENCY SERIES 2022-26 CLASS Z 1.500% 02/16/64		09/01/2024	Interest Capitalization		29,163	29,163	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64		09/01/2024	Interest Capitalization		36,464	36,464	0	1.A
38381H-JS-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-109 CLASS LZ 2.250% 08/16/64		09/01/2024	Interest Capitalization		58,947	58,947	0	1.A
38382A-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-123 CLASS SL 1.075% 10/20/49		08/01/2024	BMO CAPITAL MARKETS		1,232,255	0	3,735	1.A
38382M-FL-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-189 CLASS IN 4.500% 06/20/50		07/30/2024	BARCLAYS CAPITAL		7,644,565	0	4,304	1.A
38383L-C2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-213 CLASS ES 0.585% 10/20/47		07/18/2024	MESIROW FINANCIAL INC		853,673	0	2,547	1.A
38383W-4D-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-47 CLASS SE 0.955% 03/20/53		07/10/2024	NOMURA SECURITIES		958,303	0	10,954	1.A
38384A-GH-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-65 CLASS ED 1.704% 05/20/53		07/31/2024	HILLTOP SECURITIES		12,450,568	13,786,096	9,773	1.A

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38384A-Q5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-82 CLASS S 1.409% 06/20/53		08/12/2024	HILLTOP SECURITIES		5,130,866	5,697,006	5,585	1.A
38384B-ML-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-89 CLASS CS 1.388% 06/20/53		08/07/2024	HILLTOP SECURITIES		3,481,710	3,824,085	3,236	1.A
38384C-C5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-115 CLASS FJ 6.445% 08/20/53		07/02/2024	JP MORGAN SECURITIES LTD		5,732,416	5,721,688	18,404	1.A
38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-21 CLASS FC 6.345% 10/20/53		07/16/2024	WACHOVIA		9,776,716	9,781,301	49,900	1.A
38384K-DM-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-19 CLASS JF 6.396% 02/20/54		07/02/2024	JP MORGAN SECURITIES LTD		6,500,488	6,497,442	20,737	1.A
38384P-NK-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-101 CLASS FH 6.345% 06/20/54		07/09/2024	MORGAN STANLEY & CO. INC.		40,328,022	40,370,000	128,809	1.A
912810-SN-9	US TREASURY N B 1.250% 05/15/50		08/15/2024	CITADEL		1,051,641	2,000,000	6,318	1.A
912810-SP-4	US TREASURY N B 1.375% 08/15/50		09/30/2024	CITIGROUP GLOBAL MARKETS		3,311,250	6,000,000	10,537	1.A
912810-TR-9	US TREASURY N B 3.625% 05/15/53		08/07/2024	BARCLAYS CAPITAL		1,253,766	1,400,000	11,722	1.A
912810-UC-0	US TREASURY N B 4.250% 08/15/54		09/25/2024	CITADEL		255,732	250,000	1,213	1.A
0109999999. Subtotal - Bonds - U.S. Governments						101,536,212	96,901,859	287,774	XXX
04317N-A#-6	GOVERNMENT OF ARUBA 6.300% 09/10/29	D	09/10/2024	PRIVATE DIRECT		500,000	500,000	0	2.B FE
04317N-B*-9	GOVERNMENT OF ARUBA 6.320% 09/10/30	D	09/10/2024	PRIVATE DIRECT		1,000,000	1,000,000	0	2.B FE
77586R-AV-2	ROMANIA SERIES 144A 5.750% 03/24/35	D	09/19/2024	GOLDMAN SACHS & CO.		1,985,860	2,000,000	0	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						3,485,860	3,500,000	0	XXX
452151-LF-8	ILLINOIS ST 5.1% Due 6/1/2033 JD1		07/16/2024	JP MORGAN CHASE		1,600	0	0	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,600	0	0	XXX
3136AQ-XL-9	FANNIE MAE SERIES 2015-89 CLASS AZ 3.500% 12/25/45		09/01/2024	Interest Capitalization		41,139	41,139	0	1.A
3136AR-VY-1	FANNIE MAE SERIES 2016-17 CLASS KZ 3.000% 04/25/46		09/01/2024	Interest Capitalization		25,031	25,031	0	1.A
3136B3-Q6-0	FANNIE MAE SERIES 2019-6 CLASS GZ 4.000% 03/25/59		09/01/2024	Interest Capitalization		25,947	25,947	0	1.A
3136B7-EA-5	FANNIE MAE SERIES 2019-64 CLASS AZ 3.500% 11/25/59		09/01/2024	Interest Capitalization		14,623	14,623	0	1.A
3136BA-B4-5	FANNIE MAE SERIES 2020-49 CLASS CZ 2.000% 07/25/50		09/01/2024	Interest Capitalization		4,069	4,069	0	1.A
3136BL-M3-1	FANNIE MAE SERIES 2022-7 CLASS ZG 3.000% 02/25/52		09/01/2024	Interest Capitalization		18,656	18,656	0	1.A
3136BR-SP-3	FANNIE MAE SERIES 2024-23 CLASS FA 6.380% 05/25/54		07/11/2024	JP MORGAN SECURITIES LTD		3,728,903	3,726,573	13,989	1.A
3136BS-SF-3	FANNIE MAE SERIES 2024-54 CLASS FE 6.380% 08/25/54		07/16/2024	BNP PARIBAS SECURITIES CORP		12,000,000	12,000,000	12,875	1.A
3137BS-SU-8	FREDDIE MAC SERIES 4634 CLASS ZM 5.000% 11/15/56		09/01/2024	Interest Capitalization		39,399	39,399	0	1.A
3137FD-BN-1	FREDDIE MAC SERIES 4745 CLASS CZ 3.500% 01/15/48		09/01/2024	Interest Capitalization		27,534	27,534	0	1.A
3137FU-B6-0	FREDDIE MAC SERIES 4994 CLASS AZ 2.000% 06/25/50		09/01/2024	Interest Capitalization		4,069	4,069	0	1.A
3137HD-YA-2	FREDDIE MAC SERIES 5440 CLASS FH 6.380% 07/25/54		07/24/2024	JP MORGAN SECURITIES LTD		15,000,000	15,000,000	16,100	1.A
31395D-S4-2	FANNIE MAE SERIES 2006-512 CLASS SP 1.256% 03/25/36		08/20/2024	BARCLAYS CAPITAL		514	0	17	1.A
31396R-L2-1	FREDDIE MAC SERIES 3153 CLASS JS 6.504% 05/15/36		07/17/2024	BARCLAYS CAPITAL		134,090	117,623	134	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						31,063,974	31,044,663	43,115	XXX
02209S-AH-6	ALTRIA GROUP INC 10.200% 02/06/39		07/29/2024	1350_100_WRETOALI		14,120,716	10,000,000	484,500	2.B FE
03959K-AD-2	ARCHROCK PARTNERS LP FIN SERIES 144A 6.625% 09/01/32		08/12/2024	WACHOVIA		220,000	220,000	0	3.C FE
05368V-AB-2	AVIENT CORP SERIES 144A 6.250% 11/01/31		09/05/2024	JP MORGAN SECURITIES LTD		375,000	375,000	0	3.C FE
10638D-AA-8	BREAN ASSET BACKED SECURITIES SERIES 2024-RM9 CLASS A1 144A 5.000% 09/25/64		09/24/2024	BREAN CAPITAL LLC.		979,688	1,000,000	0	1.A FE
15675A-AE-9	CERBERUS SERIES 2023-1A CLASS C 144A 9.701% 03/22/35		09/25/2024	DIRECT		4,826,990	4,800,000	93,133	1.G FE
15675C-AC-9	CERBERUS SERIES 2023-3A CLASS B 144A 8.636% 09/13/35		09/25/2024	DIRECT		2,800,892	2,750,000	46,839	1.C FE
174610-BE-4	CITIZENS FINANCIAL GROUP 5.641% 05/21/37		07/18/2024	GOLDMAN SACHS & CO.		950,790	1,000,000	9,088	2.B FE
18469P-D8-6	CLEARBRIDGE ENERGY MIDSTREAM O EMO 4.200% 04/30/26		08/19/2024	Tax Free Exchange		246,726	246,726	0	1.A FE
20602D-AC-5	CONCENTRIX CORP 6.850% 08/02/33		07/29/2024	1350_100_WRETOALI		3,017,972	3,000,000	99,896	2.B FE
20606#-AF-9	CONCESSION FINANCIAL HOLDINGS 6.460% 08/05/34		08/05/2024	PRIVATE DIRECT		500,000	500,000	0	2.C PL
23918K-AW-8	DAVITA INC SERIES 144A 6.875% 09/01/32		08/08/2024	SUNTRUST		720,000	720,000	0	3.C FE
268431-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A 5.000% 07/25/54		07/31/2024	NOMURA SECURITIES		3,217,190	3,500,000	0	1.A FE
28368E-AD-8	KINDER MORGAN INC DELAWA SERIES GMTN 7.800% 08/01/31		07/29/2024	1350_100_WRETOALI		3,397,436	2,975,000	113,447	2.B FE
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP SERIES B 7.500% 04/15/38		07/29/2024	1350_100_WRETOALI		2,022,870	1,750,000	37,188	2.A FE
39813#-AB-7	GRIDFLEX GENERATION LLC 5.750% 12/31/30		09/30/2024	Various		4,118	600	0	3.C Z
398905-AQ-2	GROUP 1 AUTOMOTIVE INC SERIES 144A 6.375% 01/15/30		07/25/2024	JP MORGAN SECURITIES LTD		420,000	420,000	0	3.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
40443Q-AC-7	HPS PRIVATE CREDIT CLO SERIES 2024-2A CLASS B 144A 7.651% 05/15/36		09/25/2024	DIRECT		2,400,132	2,400,000	97,833	1.C FE
44571#-AA-1	HUNTER POINT ISSUER (IH) TRUST HPIH 6.530% 09/10/44		09/10/2024	PRIVATE DIRECT		1,100,000	1,100,000	0	1.G PL
44571@-AA-3	HUNTER POINT ISSUER (MH) TRUST HPMH 6.530% 09/10/44		09/10/2024	PRIVATE DIRECT		2,600,000	2,600,000	0	1.G PL
47587*-AA-0	JEN HOLDCO 24 LLC FUNDED JENHOC 8.236% 03/16/29		08/15/2024	PRIVATE DIRECT		5,450,431	5,450,431	0	2.B PL
53229K-AA-7	LIGHTNING POWER LLC SERIES 144A 7.250% 08/15/32		08/07/2024	JP MORGAN SECURITIES LTD		660,756	660,000	0	3.C FE
56633#-AN-3	MARCUS CORPORATION (THE) MCS 6.890% 07/09/31		07/09/2024	PRIVATE DIRECT		3,500,000	3,500,000	0	2.C PL
60041@-AD-5	MILLENNIUM PIPELINE INTERMEDIA MILPIPINT 6.090% 09/30/36		09/24/2024	PRIVATE DIRECT		700,000	700,000	0	2.C PL
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		07/29/2024	1350_100_WRETOALI		1,698,528	1,750,000	24,977	2.A FE
65163L-AF-6	NEWMONT NEWCREST FIN SERIES WI 4.200% 05/13/50		09/10/2024	Tax Free Exchange		543,925	500,000	6,825	2.A FE
65339K-AT-7	NEXTERA ENERGY CAPITAL 3.550% 05/01/27		08/01/2024	7040_625_FAAL1RLSC		499,561	500,000	4,438	2.A FE
69437#-AA-2	PGIM SENIOR LOAN OPP FUND II C PSLOMF 6.772% 07/07/31		08/12/2024	DIRECT		1,725,000	1,725,000	0	2.C PL
69437#-AB-0	PGIM SENIOR LOAN OPP FUND II C PSLOMF 8.110% 07/07/31		08/12/2024	DIRECT		345,000	345,000	0	3.B PL
69450@-AA-6	PAC CLASS A TRUST 2024-1 PAC_24-1-A 7.020% 02/28/37		08/07/2024	PRIVATE DIRECT		12,000,000	12,000,000	0	1.F Z
71424V-AB-6	PERMIAN RESOURC OPTG LLC SERIES 144A 6.250% 02/01/33		07/29/2024	JP MORGAN SECURITIES LTD		160,000	160,000	0	3.B FE
78396*-AR-9	SCF FUNDING LLC SCFFUN 6.400% 08/27/27		08/27/2024	PRIVATE DIRECT		2,300,000	2,300,000	0	2.B Z
79575@-AN-7	SALTCHUK RESOURCES INC 6.310% 09/19/31		07/08/2024	PRIVATE DIRECT		700,000	700,000	0	2.A PL
79575@-AP-2	SALTCHUK RESOURCES INC 6.410% 09/19/34		07/08/2024	PRIVATE DIRECT		2,000,000	2,000,000	0	2.A PL
83007C-AE-2	6297782 LLC SERIES 144A 5.584% 10/01/34		08/14/2024	JP MORGAN SECURITIES LTD		2,000,000	2,000,000	0	2.C FE
83444M-AJ-0	SOLVENTUM CORP SERIES 144A 5.900% 04/30/54		07/25/2024	CITADEL		1,202,938	1,250,000	30,524	2.C FE
91528A-AA-7	UNLOCK HEA TRUST SERIES 2024-2 CLASS A 144A 6.500% 10/25/39		09/17/2024	BARCLAYS CAPITAL		1,493,288	1,500,000	6,771	2.B FE
91913Y-AP-5	VALERO ENERGY CORP 10.500% 03/15/39		07/29/2024	1350_100_WRETOALI		6,193,144	4,289,000	165,127	2.B FE
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 8.273% 10/01/30		09/03/2024	DIRECT		475,880	475,880	0	2.B PL
931422-AK-5	WALGREEN CO 4.400% 09/15/42		07/29/2024	1250_200_LCORORNY		3,354,540	4,900,000	79,053	4.A FE
970648-AN-1	WILLIS NORTH AMERICA INC 5.900% 03/05/54		07/25/2024	WACHOVIA		1,228,613	1,250,000	28,885	2.B FE
C5864@-AN-9	MULLEN GROUP LTD MTL 5.930% 07/10/34		07/10/2024	PRIVATE DIRECT		2,936,965	2,936,965	0	2.C PL
00889J-AN-4	AIMCO SERIES 2022-17A CLASS CR 144A 7.182% 07/20/37	D	07/09/2024	BANK OF AMERICA		2,000,000	2,000,000	0	1.E FE
00973R-AN-3	AKER BP ASA SERIES 144A 5.125% 10/01/34	D	09/24/2024	CITIGROUP GLOBAL MARKETS		498,415	500,000	0	2.B FE
05571A-AS-4	BPCE SA SERIES 144A 7.003% 10/19/34	D	07/29/2024	1350_100_WRETOALI		3,778,436	3,500,000	66,723	2.A FE
05682L-AS-6	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2019-2A CLASS AR2 144A 6.416% 10/17/32	D	07/02/2024	RBC CAPITAL MARKETS		5,000,000	5,000,000	0	1.A FE
05682L-AW-7	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2019-2A CLASS CR2 144A 7.386% 10/17/32	D	07/02/2024	RBC CAPITAL MARKETS		3,150,000	3,150,000	0	1.F FE
05874J-AS-9	BALLYROCK LTD SERIES 2022-21A CLASS BR 144A 7.232% 10/20/37	D	09/30/2024	BANK OF AMERICA		2,500,000	2,500,000	0	1.F FE
21039C-AD-6	CONSTELLIUM SE SERIES 144A 6.375% 08/15/32	D	07/25/2024	DEUTSCHE BANK SECURITIES		250,000	250,000	0	3.C FE
26254C-AU-5	DRYDEN SENIOR LOAN FUND SERIES 2022-106A CLASS CR 144A 7.401% 10/15/37	D	09/25/2024	NOMURA SECURITIES		2,500,000	2,500,000	0	1.A FE
29245J-AP-7	EMPRESA NACIONAL DEL PET SERIES 144A 5.950% 07/30/34	D	07/24/2024	JP MORGAN SECURITIES LTD		1,379,322	1,400,000	0	2.C FE
34918Q-AS-1	FORT WASHINGTON CLO 2019-1 SERIES 2019-1A CLASS DR 144A 8.844% 10/20/32	D	09/25/2024	DIRECT		3,493,264	3,525,000	56,286	2.C FE
401536-AE-7	BANCO GUAYAQUIL DPR 2024 8.750% 10/07/31	C	09/05/2024	PRIVATE DIRECT		750,000	750,000	0	3.C FE
404280-DH-9	HSBC HOLDINGS PLC 5.402% 08/11/33	D	07/29/2024	1350_100_WRETOALI		4,985,271	5,000,000	124,546	1.G FE
64135J-AL-6	NEUBERGER BERMAN CLO LTD SERIES 2022-49 CLASS AR 144A 6.435% 07/25/35	D	07/03/2024	CITIGROUP GLOBAL MARKETS		5,250,000	5,250,000	0	1.A FE
64135J-AQ-5	NEUBERGER BERMAN CLO LTD SERIES 2022-49A CLASS CR 144A 7.135% 07/25/35	D	07/03/2024	Various		3,750,000	3,750,000	0	1.F FE
65345Y-AA-0	NIAGARA ENERGY SAC SERIES 144A 5.746% 10/03/34	D	09/26/2024	JP MORGAN SECURITIES LTD		1,500,000	1,500,000	0	2.C FE
67092R-BG-2	OCP CLO LTD SERIES 2016-12A CLASS CR3 144A 7.279% 10/18/37	D	09/16/2024	Mizuho Securities USA Inc		500,000	500,000	0	1.F FE
683879-AB-6	OPTICS BIDCO SPA SERIES 2033 144A 6.375% 11/15/33	D	07/01/2024	Tax Free Exchange		6,522,479	7,705,000	0	3.A FE
84265V-AA-3	SOUTHERN COPPER CORP 7.500% 07/27/35	C	07/29/2024	1350_100_WRETOALI		3,474,375	3,000,000	1,250	2.A FE
86217R-AQ-1	STORM KING PARK CLO LTD SERIES 2022-1A CLASS CR 144A 6.942% 10/15/37	D	09/17/2024	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	1.F FE
88631Y-AL-1	TIAA CLO LTD SERIES 2018-1A CLASS A1AR 144A 6.422% 01/20/32	D	07/01/2024	Mizuho Securities USA Inc		(780,027)	(780,027)	0	1.A FE
Q3975*-AA-5	GIP SHARON FINCO PTY LTD GIPSHA 6.640% 09/30/46	D	07/23/2024	PRIVATE DIRECT		13,400,000	13,400,000	0	2.B PL
Q8513#-AH-4	SKYCITY AUCKLAND HOLDINGS LIMI SAHL 6.000% 09/15/31	D	09/16/2024	PRIVATE DIRECT		3,000,000	3,000,000	0	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						163,990,624	159,649,575	1,577,329	XXX
025537-AU-5	AMERICAN ELECTRIC POWER HYB 3.875% 02/15/62		07/29/2024	1350_100_WRETOALI		6,032,178	6,500,000	113,344	2.C FE
15189T-BJ-5	CENTERPOINT ENERGY INC SERIES B 6.850% 02/15/55		08/12/2024	MORGAN STANLEY & CO. INC.		500,000	500,000	0	2.C FE
65339K-DB-3	NEXTERA ENERGY CAPITAL HYB 6.750% 06/15/54		09/25/2024	Various		5,378,750	5,000,000	99,375	2.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69352P-AC-7	PPL CAPITAL FUNDING INC SERIES A 7.269% 03/30/67		07/26/2024	ROBERT W. BAIRD & CO. INC.		1,246,875	1,250,000	8,892	2.B FE
857477-CM-3	STATE STREET CORP SERIES J HYB 6.700% Perpet.		07/17/2024	GOLDMAN SACHS & CO.		3,000,000	3,000,000	0	2.A FE
06368L-5Q-5	BANK OF MONTREAL 7.300% 11/26/84	A	07/09/2024	BMO CAPITAL MARKETS		2,000,000	2,000,000	0	2.C FE
89352H-AC-3	TRANSCANADA PIPELINES 7.328% 05/15/67	A	07/26/2024	ROBERT W. BAIRD & CO. INC.		1,140,625	1,250,000	20,297	2.C FE
00182Y-AC-9	ANZ BANK NEW ZEALAND LTD SERIES 144A 5.898% 07/10/34	D	07/02/2024	RBC CAPITAL MARKETS		2,250,000	2,250,000	0	1.G FE
1309999999. Subtotal - Bonds - Hybrid Securities						21,548,428	21,750,000	241,908	XXX
92909@-AA-5	VOYA EMMC REVOLV PROM NOTES CL 10.097% 11/30/34		09/19/2024	DIRECT		1,825,060	1,825,060	0	2.C PL
92917N-BA-5	VOYA CLO LTD SERIES 2019-1A CLASS CRR 144A 7.301% 10/15/37	D	09/27/2024	CIBC OPPENHEIMER CORP		1,000,000	1,000,000	0	1.F FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,825,060	2,825,060	0	XXX
10463N-AB-4	BRADSHAW INTERNATIONAL INC REVOLVING COMMITMENT 10/21/26		08/26/2024	PRIVATE DIRECT		333,333	333,333	0	3.B PL
30311K-AG-1	FR FLOW CONTROL CB LLC 06/28/26		07/29/2024	PRIVATE DIRECT		987,500	1,000,000	0	4.C FE
35063Y-AB-1	FOUNDRY JV HOLDCO LLC 11/22/27		07/01/2024	PRIVATE DIRECT		14,912	14,912	0	2.A Z
55067#-AG-5	LUX CREDIT CONSULTANTS LLC 04/29/28		07/02/2024	PRIVATE DIRECT		116,890	116,890	0	4.C PL
55425#-AA-5	MPT UTAH PORTFOLIO PROJ NUCLEU 04/12/29		07/01/2024	PRIVATE DIRECT		7,940,000	8,000,000	0	1.G PL
70466@-AA-6	POLYVENTIVE LLC THIRD RESTATEMENT TERM LOAN 08/02/25		07/01/2024	PRIVATE DIRECT		11,680	7,015	0	5.B GI
74745@-AA-1	QTS FAYETTEVILLE I DC1-2 LLC 11/20/28		09/26/2024	PRIVATE DIRECT		896,035	902,037	0	1.F Z
75845B-AC-0	REEF GLOBAL MIDCO LLC TERM LOAN 08/19/27		08/12/2024	PRIVATE DIRECT		32,892	32,892	0	5.B FE
89378X-AK-0	TRANSNETWORK LLC 12/29/30		08/30/2024	PRIVATE DIRECT		184,313	184,313	0	4.B FE
949730-AA-3	WELLS CONCRETE PRODUCTS INC 07/16/29		09/19/2024	PRIVATE DIRECT		2,940,000	3,000,000	0	3.C Z
BIN24Y-KM-2	MPT UTAH PORTFOLIO PROJ NUCLEU 04/12/29		07/01/2024	PRIVATE DIRECT		(7,940,000)	(8,000,000)	0	2.A Z
BIN25U-BM-9	CIDER SOLAR CONSTRUCTION OWNER 07/30/28		07/25/2024	BANK OF NEW YORK		4,900,000	5,000,000	0	3.B Z
G9161E-AB-4	USAVFLOW II LIMITED 09/10/29		09/23/2024	PRIVATE DIRECT		2,000,000	2,000,000	0	3.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						12,417,555	12,591,392	0	XXX
2509999997. Total - Bonds - Part 3						336,869,313	328,262,549	2,150,126	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						336,869,313	328,262,549	2,150,126	XXX
143106-B#-8	CARLYLE TACTICAL PRIVATE CREDI		09/16/2024	PRIVATE DIRECT	180,000.000	4,500,000	0.00	0	1.F PL
143106-B@-0	CARLYLE TACTICAL PRIVATE CREDI		09/16/2024	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
31340@-10-5	FEDERAL HOME LOAN BANK DES MOINES - COMMON STOCK		08/16/2024	DIRECT	11,250.000	1,125,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,125,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,125,000	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,125,000	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						10,125,000	XXX	0	XXX
6009999999 - Totals						346,994,313	XXX	2,150,126	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
36202D-KL-4	GNMA II POOL 002999 7.500% 11/20/30		09/01/2024	Paydown		279	279	279	279	0	0	0	0	0	279	0	0	0	14	11/20/2030	1.A
36202F-BA-3	GNMA II POOL 004533 5.000% 09/20/39		09/01/2024	Paydown		290	290	310	310	0	(20)	0	(20)	0	290	0	0	0	10	09/20/2039	1.A
36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40		09/01/2024	Paydown		2,741	2,741	2,871	2,871	0	(131)	0	(131)	0	2,741	0	0	0	83	07/20/2040	1.A
383742-J6-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-32 CLASS SW 2.439% 04/16/38		09/16/2024	Paydown		0	0	7,872	7,942	0	(7,942)	0	(7,942)	0	0	0	0	0	1,003	04/16/2038	1.A
383742-XQ-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-23 CLASS SL 2.729% 03/16/38		09/16/2024	Paydown		324	324	252	237	0	87	0	87	0	324	0	0	0	5	03/16/2038	1.A
383742-Y3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-35 CLASS SN 1.325% 04/20/38		09/20/2024	Paydown		0	0	1,089	1,042	0	(1,042)	0	(1,042)	0	0	0	0	0	119	04/20/2038	1.A
38374B-CE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-57 CLASS SB 2.232% 07/16/33		09/16/2024	Paydown		22,765	22,765	15,196	15,416	0	7,349	0	7,349	0	22,765	0	0	0	268	07/16/2033	1.A
38374C-DT-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-75 CLASS SA 5.213% 09/16/33		09/16/2024	Paydown		16,827	16,827	11,651	11,989	0	4,838	0	4,838	0	16,827	0	0	0	521	09/16/2033	1.A
38374D-QQ-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-2 CLASS SV 1.309% 01/16/38		09/16/2024	Paydown		0	0	12,840	11,422	0	(11,422)	0	(11,422)	0	0	0	0	0	881	01/16/2038	1.A
38374E-6P-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-7 CLASS SB 2.879% 12/16/33		09/16/2024	Paydown		6,731	6,731	3,789	4,117	0	2,613	0	2,613	0	6,731	0	0	0	106	12/16/2033	1.A
38374G-TF-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-39 CLASS EA 0.000% 05/16/34		09/01/2024	Paydown		23,934	23,934	19,287	19,734	0	4,200	0	4,200	0	23,934	0	0	0	0	05/16/2034	1.A
38374G-VF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2004 39 CLASS SB 1.989% 05/16/34		09/16/2024	Paydown		0	0	2,292	1,973	0	(1,973)	0	(1,973)	0	0	0	0	0	1,109	05/16/2034	1.A
38374K-KX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-8 CLASS SB 1.725% 01/20/35		09/20/2024	Paydown		0	0	871	794	0	(794)	0	(794)	0	0	0	0	0	180	01/20/2035	1.A
38374L-GA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-45 CLASS DI 1.609% 06/16/35		09/16/2024	Paydown		0	0	11,920	12,335	0	(12,335)	0	(12,335)	0	0	0	0	0	1,021	06/16/2035	1.A
38374L-GU-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2005 45 CLASS DK 1.158% 06/16/35		09/16/2024	Paydown		32,363	32,363	31,255	31,722	0	641	0	641	0	32,363	0	0	0	48	06/16/2035	1.A
38374M-6J-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-21 CLASS CS 9.965% 05/20/36		09/20/2024	Paydown		13,051	13,051	8,384	8,120	0	4,931	0	4,931	0	13,051	0	0	0	692	05/20/2036	1.A
38374M-WX-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-7 CLASS SI 1.235% 02/20/36		09/20/2024	Paydown		0	0	5,666	5,976	0	(5,976)	0	(5,976)	0	0	0	0	0	491	02/20/2036	1.A
38374M-ZL-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-10 CLASS SM 1.175% 03/20/36		09/20/2024	Paydown		0	0	2,974	3,072	0	(3,072)	0	(3,072)	0	0	0	0	0	238	03/20/2036	1.A
38374V-JT-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-45 CLASS SD 1.125% 06/20/39		09/20/2024	Paydown		0	0	3,168	3,010	0	(3,010)	0	(3,010)	0	0	0	0	0	297	06/20/2039	1.A
38374V-Y7-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-50 CLASS PS 1.125% 06/20/39		09/20/2024	Paydown		0	0	203	219	0	(219)	0	(219)	0	0	0	0	0	103	06/20/2039	1.A
38374V-ZT-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-54 CLASS US 1.089% 04/16/39		09/16/2024	Paydown		0	0	793	606	0	(606)	0	(606)	0	0	0	0	0	96	04/16/2039	1.A
38374X-AG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-14 CLASS NJ 6.500% 03/20/39		09/01/2024	Paydown		0	0	550	517	0	(517)	0	(517)	0	0	0	0	0	255	03/20/2039	1.A
38375B-GQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H24 CLASS FI 1.602% 10/20/60		09/01/2024	Paydown		0	0	6,151	6,459	0	(6,249)	209	(6,458)	0	0	0	0	0	2,644	10/20/2060	1.A
38375B-JL-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H27 CLASS FI 1.355% 12/20/60		09/01/2024	Paydown		0	0	27,270	23,629	0	(23,629)	0	(23,629)	0	0	0	0	0	10,841	12/20/2060	1.A
38375B-LV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-H13 CLASS AI 1.566% 04/20/61		09/01/2024	Paydown		0	0	12,255	10,599	0	(10,599)	0	(10,599)	0	0	0	0	0	4,745	04/20/2061	1.A
38375C-TM-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-48 CLASS SA 1.439% 04/16/42		09/16/2024	Paydown		0	0	9,745	10,371	0	(10,371)	0	(10,371)	0	0	0	0	0	678	04/16/2042	1.A
38375J-AV-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-69 CLASS SC 1.395% 12/20/36		09/20/2024	Paydown		0	0	250	226	0	(226)	0	(226)	0	0	0	0	0	50	12/20/2036	1.A
38375J-PB-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-11 CLASS SA 1.725% 03/20/37		09/20/2024	Paydown		0	0	524	447	0	(447)	0	(447)	0	0	0	0	0	167	03/20/2037	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					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
38375J-RW-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-8 CLASS SK 5.592% 03/20/37		09/20/2024	Paydown		59,507	59,507	54,435	53,469	0	6,038	0	6,038	0	59,507	0	0	0	1,758	03/20/2037	1.A
38375K-B4-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-40 CLASS SJ 5.353% 07/16/37		09/16/2024	Paydown		1,270	1,270	564	547	0	723	0	723	0	1,270	0	0	0	38	07/16/2037	1.A
38375K-LS-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-37 CLASS UO 0.000% 06/16/37		09/16/2024	Paydown		23,269	23,269	20,439	20,767	0	2,502	0	2,502	0	23,269	0	0	0	0	06/16/2037	1.A
38375L-NQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-56 CLASS SY 1.555% 10/20/37		09/20/2024	Paydown		0	0	8,657	8,860	0	(8,860)	0	(8,860)	0	0	0	0	0	809	10/20/2037	1.A
38375L-U2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-76 CLASS KZ 5.500% 11/20/37		09/01/2024	Paydown		7,603	7,603	9,107	8,995	0	(1,391)	0	(1,391)	0	7,603	0	0	0	278	11/20/2037	1.A
38375P-KL-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-9 CLASS SC 1.425% 02/20/38		09/20/2024	Paydown		0	0	412	421	0	(421)	0	(421)	0	0	0	0	0	51	02/20/2038	1.A
38375P-XS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-11 CLASS SB 1.325% 02/20/38		09/20/2024	Paydown		0	0	1,859	1,887	0	(1,887)	0	(1,887)	0	0	0	0	0	169	02/20/2038	1.A
38375Q-3R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-53 VLASS NTS 1.395% 05/20/38		09/20/2024	Paydown		0	0	711	721	0	(721)	0	(721)	0	0	0	0	0	129	05/20/2038	1.A
38375U-SH-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H22 CLASS JI 1.280% 11/20/64		09/01/2024	Paydown		0	0	50,407	50,273	0	(34,712)	15,561	(50,273)	0	0	0	0	0	40,799	11/20/2064	1.A
38375U-WS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H11 CLASS EI 1.286% 04/20/66		09/01/2024	Paydown		0	0	95,059	102,671	0	(96,965)	5,706	(102,671)	0	0	0	0	0	18,668	04/20/2066	1.A
38376C-Q6-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-92 CLASS SA 1.039% 04/16/39		09/16/2024	Paydown		0	0	195	205	0	(205)	0	(205)	0	0	0	0	0	96	04/16/2039	1.A
38376C-ZA-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SC 0.889% 09/16/39		09/16/2024	Paydown		0	0	3,638	3,746	0	(3,746)	0	(3,746)	0	0	0	0	0	237	09/16/2039	1.A
38376C-ZR-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS XS 0.989% 09/16/39		09/16/2024	Paydown		0	0	1,509	1,549	0	(1,549)	0	(1,549)	0	0	0	0	0	149	09/16/2039	1.A
38376F-4F-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-81 CLASS SA 1.675% 09/20/39		09/20/2024	Paydown		0	0	601	610	0	(610)	0	(610)	0	0	0	0	0	61	09/20/2039	1.A
38376F-BM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-61 CLASS GS 0.975% 08/20/39		09/20/2024	Paydown		0	0	1,155	1,200	0	(1,200)	0	(1,200)	0	0	0	0	0	116	08/20/2039	1.A
38376G-3S-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 119 CLASS IO 0.161% 08/16/51		09/01/2024	Paydown		0	0	66	24	0	(24)	0	(24)	0	0	0	0	0	30	08/16/2051	1.A
38376K-YF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-87 CLASS JS 1.325% 09/20/39		09/20/2024	Paydown		0	0	1,232	1,253	0	(1,253)	0	(1,253)	0	0	0	0	0	154	09/20/2039	1.A
38376L-HM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-90 CLASS S 1.575% 06/20/41		09/20/2024	Paydown		0	0	5,310	5,515	0	(5,515)	0	(5,515)	0	0	0	0	0	512	06/20/2041	1.A
38376R-BG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H12 CLASS BI 1.722% 05/20/65		09/01/2024	Paydown		0	0	8,218	8,093	0	(7,625)	469	(8,094)	0	0	0	0	0	1,780	05/20/2065	1.A
38376R-Q2-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H03 CLASS BI 0.222% 06/20/66		09/01/2024	Paydown		0	0	8,379	9,121	0	(2,569)	6,552	(9,121)	0	0	0	0	0	1,981	06/20/2066	1.A
38376R-TB-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H09 CLASS JI 1.321% 04/20/66		09/01/2024	Paydown		0	0	12,281	14,860	0	(14,860)	0	(14,860)	0	0	0	0	0	2,186	04/20/2066	1.A
38376T-Z4-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-4 CLASS SP 1.289% 01/16/39		09/16/2024	Paydown		0	0	3,554	3,699	0	(3,699)	0	(3,699)	0	0	0	0	0	1,288	01/16/2039	1.A
38376U-Q2-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-68 CLASS SB 1.075% 05/20/47		09/20/2024	Paydown		0	0	15,647	17,750	0	(17,750)	0	(17,750)	0	0	0	0	0	766	05/20/2047	1.A
38376V-RR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-26 CLASS WS 1.175% 02/20/40		09/20/2024	Paydown		0	0	6,870	7,144	0	(7,144)	0	(7,144)	0	0	0	0	0	456	02/20/2040	1.A
38376Y-T8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-47 CLASS SH 1.095% 07/20/38		09/20/2024	Paydown		0	0	2,750	2,743	0	(2,743)	0	(2,743)	0	0	0	0	0	201	07/20/2038	1.A
38376Y-TE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-43 CLASS QS 0.605% 04/20/40		09/20/2024	Paydown		0	0	5,670	5,894	0	(5,894)	0	(5,894)	0	0	0	0	0	144	04/20/2040	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 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
38377G-ZP-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-68 CLASS GS 1.339% 12/16/39		09/16/2024	Paydown		0	0	7,120	5,780	0	(5,780)	0	(5,780)	0	0	0	0	0	642	12/16/2039	1.A
38377J-4Y-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-113 CLASS SP 1.439% 02/16/40		09/16/2024	Paydown		0	0	1,199	1,232	0	(1,232)	0	(1,232)	0	0	0	0	0	240	02/16/2040	1.A
38377J-M8-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-111 CLASS SA 1.575% 09/20/40		09/20/2024	Paydown		0	0	1,687	1,722	0	(1,722)	0	(1,722)	0	0	0	0	0	139	09/20/2040	1.A
38377L-JM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-116 CLASS NS 1.439% 09/16/40		09/16/2024	Paydown		0	0	3,188	3,297	0	(3,297)	0	(3,297)	0	0	0	0	0	448	09/16/2040	1.A
38377M-F3-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS PS 1.075% 05/20/40		09/20/2024	Paydown		0	0	1,698	1,738	0	(1,738)	0	(1,738)	0	0	0	0	0	436	05/20/2040	1.A
38377N-MM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-151 CLASS SM 0.869% 11/16/40		09/16/2024	Paydown		0	0	3,205	3,332	0	(3,332)	0	(3,332)	0	0	0	0	0	175	11/16/2040	1.A
38377U-L9-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-54 CLASS SC 0.000% 04/20/41		09/20/2024	Paydown		14,477	14,477	13,679	13,760	0	717	0	717	0	14,477	0	0	0	0	04/20/2041	1.A
38377V-GW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-52 CLASS MY 1.575% 04/20/41		09/20/2024	Paydown		0	0	3,282	3,405	0	(3,405)	0	(3,405)	0	0	0	0	0	376	04/20/2041	1.A
38377V-UD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-56 CLASS MO 0.000% 04/20/41		09/20/2024	Paydown		81,305	81,305	47,917	47,439	0	33,866	0	33,866	0	81,305	0	0	0	0	04/20/2041	1.A
38377W-GA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-72 CLASS SA 0.139% 05/16/41		09/16/2024	Paydown		0	0	1,971	2,055	0	(2,055)	0	(2,055)	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		09/01/2024	Paydown		0	0	3,151	2,943	0	(2,943)	0	(2,943)	0	0	0	0	0	2,721	09/16/2026	1.A
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 161 CLASS Z 3.765% 04/16/53		09/01/2024	Paydown		1,593	1,593	1,535	1,496	0	97	0	97	0	1,593	0	0	0	40	04/16/2053	1.A
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 2 CLASS Z 3.419% 12/16/51		09/01/2024	Paydown		2,256	2,256	2,195	2,210	0	46	0	46	0	2,256	0	0	0	45	12/16/2051	1.A
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 19 CLASS Z 3.500% 08/16/52		09/01/2024	Paydown		1,928	1,928	1,857	1,868	0	60	0	60	0	1,928	0	0	0	45	08/16/2052	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 28 CLASS Z 3.250% 01/16/52		09/01/2024	Paydown		1,696	1,696	1,622	1,628	0	68	0	68	0	1,696	0	0	0	37	01/16/2052	1.A
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 86 CLASS Z 3.064% 12/16/53		09/01/2024	Paydown		8,810	8,810	8,401	7,605	0	1,205	0	1,205	0	8,810	0	0	0	180	12/16/2053	1.A
38378D-XV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 36 CLASS LS 1.595% 03/20/42		09/20/2024	Paydown		0	0	2,647	2,715	0	(2,715)	0	(2,715)	0	0	0	0	0	425	03/20/2042	1.A
38378F-BM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-10 CLASS TS 1.155% 01/20/43		09/20/2024	Paydown		0	0	2,169	2,321	0	(2,321)	0	(2,321)	0	0	0	0	0	173	01/20/2043	1.A
38378H-4N-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-124 CLASS KS 1.166% 10/20/42		09/20/2024	Paydown		0	0	3,436	3,038	0	(3,038)	0	(3,038)	0	0	0	0	0	148	10/20/2042	1.A
38378J-MX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-37 CLASS SB 1.019% 03/16/43		09/16/2024	Paydown		0	0	5,805	6,020	0	(6,020)	0	(6,020)	0	0	0	0	0	383	03/16/2043	1.A
38378N-6W-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-89 CLASS B 3.500% 01/16/57		09/01/2024	Paydown		1,149	1,149	1,110	1,120	0	29	0	29	0	1,149	0	0	0	13	01/16/2057	1.A
38378P-NW-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-190 CLASS SA 1.116% 12/20/43		09/20/2024	Paydown		0	0	8,208	8,527	0	(8,527)	0	(8,527)	0	0	0	0	0	558	12/20/2043	1.A
38378P-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-189 CLASS PI 5.000% 06/16/43		09/01/2024	Paydown		0	0	6,709	6,846	0	(6,846)	0	(6,846)	0	0	0	0	0	1,746	06/16/2043	1.A
38378V-LC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-104 CLASS ES 0.939% 07/16/43		09/16/2024	Paydown		0	0	5,604	5,742	0	(5,742)	0	(5,742)	0	0	0	0	0	421	07/16/2043	1.A
38378W-6A-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-135 CLASS BS 0.989% 09/16/43		09/16/2024	Paydown		0	0	11,560	12,206	0	(12,206)	0	(12,206)	0	0	0	0	0	563	09/16/2043	1.A
38378W-HG-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS PS 5.167% 08/16/43		09/16/2024	Paydown		13,463	13,463	19,498	19,162	0	(5,699)	0	(5,699)	0	13,463	0	0	0	351	08/16/2043	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
38378W-JU-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS FS 5.944% 08/20/43		09/20/2024	Paydown		11,014	11,014	11,756	11,855	0	(841)	0	(841)	0	11,014	0	0	0	341	08/20/2043	1.A
38378W-N5-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-131 CLASS PS 0.939% 09/16/43		09/16/2024	Paydown		0	0	4,007	4,238	0	(4,238)	0	(4,238)	0	0	0	0	0	272	09/16/2043	1.A
38378W-T4-5	GOVERNMENT NATIONAL MORTGAG SERIES 2013-129 CLASS DS 1.075% 04/20/43		09/20/2024	Paydown		0	0	2,944	3,020	0	(3,020)	0	(3,020)	0	0	0	0	0	352	04/20/2043	1.A
38378X-GC-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-110 CLASS B 3.100% 01/16/57		09/01/2024	Paydown		11,443	11,443	10,830	10,849	0	595	0	595	0	11,443	0	0	0	237	01/16/2057	1.A
38378X-LE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-124 CLASS DY 3.500% 05/16/54		09/01/2024	Paydown		10,440	10,440	9,874	10,068	0	373	0	373	0	10,440	0	0	0	244	05/16/2054	1.A
38379A-WZ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-36 CLASS SJ 0.989% 03/16/44		09/16/2024	Paydown		0	0	8,907	9,428	0	(9,428)	0	(9,428)	0	0	0	0	0	433	03/16/2044	1.A
38379B-GA-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-55 CLASS MS 0.989% 04/16/44		09/16/2024	Paydown		0	0	5,262	5,421	0	(5,421)	0	(5,421)	0	0	0	0	0	377	04/16/2044	1.A
38379C-Y4-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-96 CLASS S 0.389% 07/16/44		09/16/2024	Paydown		0	0	5,339	5,607	0	(5,607)	0	(5,607)	0	0	0	0	0	111	07/16/2044	1.A
38379D-CX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-99 CLASS S 0.566% 06/20/44		09/20/2024	Paydown		0	0	13,966	14,769	0	(14,769)	0	(14,769)	0	0	0	0	0	221	06/20/2044	1.A
38379E-2A-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-131 CLASS JS 0.989% 09/16/44		09/16/2024	Paydown		0	0	6,457	6,490	0	(6,490)	0	(6,490)	0	0	0	0	0	333	09/16/2044	1.A
38379H-6H-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-14 CLASS A1 6.000% 10/16/44		09/01/2024	Paydown		0	0	13,324	11,655	0	(11,655)	0	(11,655)	0	0	0	0	0	2,508	10/16/2044	1.A
38379H-ZH-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-185 CLASS BI 5.500% 12/20/44		09/01/2024	Paydown		0	0	9,000	8,813	0	(8,813)	0	(8,813)	0	0	0	0	0	1,282	12/20/2044	1.A
38379J-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-16 CLASS MS 0.525% 02/20/45		09/20/2024	Paydown		0	0	9,560	10,055	0	(10,055)	0	(10,055)	0	0	0	0	0	157	02/20/2045	1.A
38379K-3R-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-169 CLASS C 3.000% 07/16/57		09/01/2024	Paydown		12,015	12,015	11,103	11,412	0	603	0	603	0	12,015	0	0	0	240	07/16/2057	1.A
38379K-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-140 CLASS B 3.000% 06/16/57		09/01/2024	Paydown		196,732	196,732	184,016	188,930	0	7,802	0	7,802	0	196,732	0	0	0	3,944	06/16/2057	1.A
38379K-GN-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-58 CLASS B 2.900% 07/16/44		09/01/2024	Paydown		111,927	111,927	113,815	112,505	0	(578)	0	(578)	0	111,927	0	0	0	2,164	07/16/2044	1.A
38379R-3T-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-142 CLASS B 3.000% 11/16/59		09/01/2024	Paydown		22,301	22,301	21,381	21,571	0	731	0	731	0	22,301	0	0	0	446	11/16/2059	1.A
38379R-AH-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-183 CLASS C 2.800% 09/16/57		09/01/2024	Paydown		12,434	12,434	11,244	11,682	0	752	0	752	0	12,434	0	0	0	232	09/16/2057	1.A
38379U-EG-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-26 CLASS C 3.000% 02/16/58		09/01/2024	Paydown		15,649	15,649	14,919	15,159	0	491	0	491	0	15,649	0	0	0	313	02/16/2058	1.A
38379U-FV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-24 CLASS IO 0.580% 09/16/57		09/01/2024	Paydown		0	0	1,553	1,591	0	(1,591)	0	(1,591)	0	0	0	0	0	224	09/16/2057	1.A
38379U-QX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-65 CLASS C 3.000% 01/16/58		09/01/2024	Paydown		987	987	936	951	0	36	0	36	0	987	0	0	0	20	01/16/2058	1.A
38380L-EX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H09 CLASS LI 0.480% 03/20/68		09/01/2024	Paydown		0	0	16,856	24,128	0	(24,128)	0	(24,128)	0	0	0	0	0	7,000	03/20/2068	1.A
38380L-MZ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H18 CLASS GI 0.253% 10/20/68		09/01/2024	Paydown		0	0	22,802	26,597	0	(26,597)	0	(26,597)	0	0	0	0	0	57	10/20/2068	1.A
38380M-F5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-8 CLASS Z 2.500% 11/16/60		09/01/2024	Paydown		24,176	24,176	20,675	20,838	0	3,338	0	3,338	0	24,176	0	0	0	403	11/16/2060	1.A
38380R-2H-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-63 CLASS BD 1.500% 04/16/61		09/01/2024	Paydown		3,894	3,894	3,251	3,293	0	601	0	601	0	3,894	0	0	0	39	04/16/2061	1.A
38380T-6V-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-192 CLASS SA 1.125% 12/20/47		09/20/2024	Paydown		0	0	40,040	42,776	0	(42,776)	0	(42,776)	0	0	0	0	0	1,553	12/20/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38380V-PF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H04 CLASS JI 1.444% 03/20/68		09/01/2024	Paydown		0	0	46,320	48,006	0	(48,006)	0	(48,006)	0	0	0	0	0	7,346	03/20/2068	1.A
38381Y-DH-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-98 CLASS HS 1.025% 08/20/49		09/20/2024	Paydown		0	0	16,576	18,271	0	(18,271)	0	(18,271)	0	0	0	0	0	784	08/20/2049	1.A
38382A-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-123 CLASS SL 1.075% 10/20/49		09/20/2024	Paydown		0	0	75,576	54,057	0	(80,718)	0	(80,718)	0	0	0	0	0	2,585	10/20/2049	1.A
38382B-SG-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-153 CLASS IJ 5.000% 06/20/47		09/01/2024	Paydown		0	0	23,769	24,122	0	(24,122)	0	(24,122)	0	0	0	0	0	4,393	06/20/2047	1.A
38382M-FL-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-189 CLASS IN 4.500% 06/20/50		09/01/2024	Paydown		0	0	113,052	0	0	(113,052)	0	(113,052)	0	0	0	0	0	1,909	06/20/2050	1.A
38382Y-6Z-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H13 CLASS IO 0.211% 05/20/73		08/01/2024	Paydown		0	0	21,859	22,577	0	(22,577)	0	(22,577)	0	0	0	0	0	473	05/20/2073	1.A
38382Y-KD-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H19 CLASS IO 0.011% 11/20/71		09/01/2024	Paydown		0	0	4,081	5,035	0	(5,035)	0	(5,035)	0	0	0	0	0	14	11/20/2071	1.A
38382Y-TG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-H11 CLASS CI 0.884% 04/20/72		09/01/2024	Paydown		0	0	44,607	52,559	0	(52,559)	0	(52,559)	0	0	0	0	0	2,061	04/20/2072	1.A
38383L-C2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-213 CLASS ES 0.585% 10/20/47		09/01/2024	Paydown		0	0	9,738	0	0	(9,738)	0	(9,738)	0	0	0	0	0	62	10/20/2047	1.A
38383W-4D-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-47 CLASS SE 0.955% 03/20/53		09/20/2024	Paydown		0	0	59,789	0	0	(59,789)	0	(59,789)	0	0	0	0	0	1,727	03/20/2053	1.A
38384A-GH-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-65 CLASS ED 1.704% 05/20/53		09/20/2024	Paydown		130,971	130,971	118,283	0	0	12,688	0	12,688	0	130,971	0	0	0	302	05/20/2053	1.A
38384A-Q5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-82 CLASS S 1.409% 06/20/53		09/20/2024	Paydown		57,556	57,556	51,836	0	0	5,720	0	5,720	0	57,556	0	0	0	104	06/20/2053	1.A
38384B-ML-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-89 CLASS CS 1.388% 06/20/53		09/20/2024	Paydown		41,110	41,110	37,429	0	0	3,681	0	3,681	0	41,110	0	0	0	90	06/20/2053	1.A
38384C-C5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-115 CLASS FJ 6.445% 08/20/53		09/20/2024	Paydown		240,152	240,152	240,602	0	0	(450)	0	(450)	0	240,152	0	0	0	2,729	08/20/2053	1.A
38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-21 CLASS FC 6.345% 10/20/53		09/20/2024	Paydown		150,374	150,374	150,304	0	0	70	0	70	0	150,374	0	0	0	1,765	10/20/2053	1.A
38384K-DM-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-19 CLASS JF 6.396% 02/20/54		09/20/2024	Paydown		4,797,542	4,797,542	4,799,791	0	0	(2,249)	0	(2,249)	0	4,797,542	0	0	0	62,824	02/20/2054	1.A
38384P-NK-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-101 CLASS FH 6.345% 06/20/54		09/20/2024	Paydown		439,836	439,836	439,378	0	0	457	0	457	0	439,836	0	0	0	6,435	06/20/2054	1.A
912803-DJ-9	STRIP PRINC STRIP 0.000% 11/15/39		09/30/2024	CITIGROUP GLOBAL MARKETS		3,321,420	6,000,000	3,266,820	3,993,847	0	77,553	0	77,553	0	4,071,400	0	(749,980)	(749,980)	0	11/15/2039	1.A
912810-FT-0	US TREASURY N B 4.500% 02/15/36		09/17/2024	GOLDMAN SACHS & CO.		11,312,554	10,396,000	13,234,940	12,216,733	0	(91,228)	0	(91,228)	0	12,125,505	0	(812,952)	(812,952)	511,043	02/15/2036	1.A
912810-SN-9	US TREASURY N B 1.250% 05/15/50		08/15/2024	GOLDMAN SACHS & CO.		1,056,641	2,000,000	1,051,641	0	0	0	0	0	0	1,051,641	0	5,000	5,000	6,318	05/15/2050	1.A
912810-TR-9	US TREASURY N B 3.625% 05/15/53		08/13/2024	BARCLAYS CAPITAL		1,267,602	1,400,000	1,253,766	0	0	47	0	47	0	1,253,813	0	13,789	13,789	12,550	05/15/2053	1.A
912810-TW-8	US TREASURY N B 4.750% 11/15/43		08/02/2024	Various		2,100,430	2,000,000	2,083,848	0	0	(1,180)	0	(1,180)	0	2,082,668	0	17,762	17,762	67,894	11/15/2043	1.A
912810-TX-6	US TREASURY N B 4.250% 02/15/54		08/02/2024	NATWEST MARKETS		255,127	250,000	245,078	0	0	38	0	38	0	245,116	0	10,011	10,011	5,021	02/15/2054	1.A
912810-TZ-1	US TREASURY N B 4.500% 02/15/44		08/02/2024	Various		2,456,344	2,400,000	2,428,219	0	0	(284)	0	(284)	0	2,427,935	0	28,409	28,409	50,291	02/15/2044	1.A
91282C-CL-3	US TREASURY N/B 0.375% 07/15/24		07/15/2024	Maturity		1,100,000	1,100,000	1,045,129	1,071,449	0	28,551	0	28,551	0	1,100,000	0	0	0	4,125	07/15/2024	1.A
91282C-DB-4	US TREASURY N/B 0.625% 10/15/24		08/08/2024	JP MORGAN SECURITIES LTD		247,930	250,000	237,109	241,034	0	6,829	0	6,829	0	247,863	0	67	67	1,272	10/15/2024	1.A
91282C-EB-3	US TREASURY N/B 1.875% 02/28/29		08/20/2024	JP MORGAN SECURITIES LTD		599,904	650,000	636,645	639,897	0	1,181	0	1,181	0	641,078	0	(41,174)	(41,174)	11,856	02/28/2029	1.A
91282C-EY-3	US TREASURY N B 3.000% 07/15/25		07/31/2024	CITADEL		3,441,621	3,500,000	3,428,223	0	0	5,792	0	5,792	0	3,434,014	0	7,607	7,607	57,351	07/15/2025	1.A
912834-LK-2	STRIPS 0.000% 05/15/42		08/02/2024	HSBC SECURITIES USA INC.		11,280,877	24,655,500	10,494,229	0	0	242,673	0	242,673	0	10,736,902	0	543,975	543,975	0	05/15/2042	1.A
912834-MM-7	STRIPS 0.000% 05/15/43		08/20/2024	GOLDMAN SACHS & CO.		875,640	2,000,000	842,500	0	0	20,931	0	20,931	0	863,431	0	12,209	12,209	0	05/15/2043	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
912834-MT-2	STRIPS 0.000% 08/15/43		08/02/2024	BANK OF AMERICA		1,574,224	3,685,500	1,497,879	0	0	34,741	0	34,741	0	1,532,620	0	41,604	41,604	0	08/15/2043	1.A
0109999999. Subtotal - Bonds - U.S. Governments						47,518,498	66,915,184	49,261,718	19,677,946	0	(579,522)	28,497	(608,019)	0	48,442,170	0	(923,673)	(923,673)	956,653	XXX	XXX
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO SERIES 144A 3.750% 08/05/26	D	07/31/2024	Various		4,087,795	4,140,000	4,071,814	4,119,674	0	4,373	0	4,373	0	4,087,795	0	0	0	117,273	08/05/2026	2.C FE
48667Q-AN-5	KAZMUNAIGAZ FIN SUB BV FR SERIES 144A 4.750% 04/19/27	D	09/12/2024	Call 100.0000		1,500,000	1,500,000	1,485,300	1,494,354	0	1,119	0	1,119	0	1,495,473	0	4,527	4,527	63,927	04/19/2027	2.B FE
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA PT F SERIES 144A 5.375% 01/25/29	D	08/27/2024	CITIGROUP GLOBAL MARKETS		1,630,000	1,600,000	1,584,064	1,591,263	0	1,004	0	1,004	0	1,592,267	0	37,733	37,733	93,883	01/25/2029	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						7,217,795	7,240,000	7,141,178	7,205,291	0	6,496	0	6,496	0	7,175,535	0	42,260	42,260	275,083	XXX	XXX
452151-LF-8	ILLINOIS ST 5.100% 06/01/33		07/16/2024	JP MORGAN CHASE		1,600	0	(515)	(4,227)	0	7	0	7	0	1,233	0	367	367	4,845	06/01/2033	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,600	0	(515)	(4,227)	0	7	0	7	0	1,233	0	367	367	4,845	XXX	XXX
185468-RU-1	CLEBURNE TX 4.434% 08/15/36		09/11/2024	MORGAN KEEGAN RAYMOND JAMES		90,076	90,000	90,000	90,000	0	0	0	0	0	90,000	0	76	76	4,290	08/15/2036	1.C FE
718814-ZZ-2	PHOENIX AZ 5.269% 07/01/34		07/01/2024	Redemption 100.0000		10,026	10,026	11,153	10,876	0	(850)	0	(850)	0	10,026	0	0	0	528	07/01/2034	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						100,102	100,026	101,153	100,876	0	(850)	0	(850)	0	100,026	0	76	76	4,818	XXX	XXX
02765U-DC-5	AMERICAN MUNI PWR OHIO INC O 6.424% 02/15/32		09/11/2024	HILLTOP SECURITIES		767,676	700,000	803,003	777,558	0	(6,527)	0	(6,527)	0	771,031	0	(3,355)	(3,355)	48,341	02/15/2032	1.F FE
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP SERIES 2019-HRP1 CLASS M2 144A 7.544% 11/25/39		09/25/2024	Paydown		830,970	830,970	816,396	822,252	0	8,718	0	8,718	0	830,970	0	0	0	42,612	11/25/2039	2.B FE
30711X-BU-7	FANNIE MAE CAS SERIES 2018-C05 SERIES 16-C01 CLASS 2M2 12.000% 08/25/28		09/25/2024	Paydown		13,798	13,798	14,470	14,401	0	(604)	0	(604)	0	13,798	0	0	0	1,166	08/25/2028	1.A
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38		09/01/2024	Paydown		2,074	2,074	2,250	2,250	0	(175)	0	(175)	0	2,074	0	0	0	89	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38		09/01/2024	Paydown		1,172	1,172	1,240	1,240	0	(68)	0	(68)	0	1,172	0	0	0	43	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40		09/01/2024	Paydown		10,613	10,613	11,067	11,067	0	(454)	0	(454)	0	10,613	0	0	0	323	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40		09/01/2024	Paydown		21,494	21,494	22,360	22,360	0	(866)	0	(866)	0	21,494	0	0	0	732	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40		09/01/2024	Paydown		1,988	1,988	2,116	2,116	0	(127)	0	(127)	0	1,988	0	0	0	66	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40		09/01/2024	Paydown		4,554	4,554	4,850	4,850	0	(297)	0	(297)	0	4,554	0	0	0	144	08/01/2040	1.A
312941-VL-8	FHLMC GOLD POOL A93319 5.000% 08/01/40		09/01/2024	Paydown		3,160	3,160	3,355	3,355	0	(196)	0	(196)	0	3,160	0	0	0	106	08/01/2040	1.A
312942-M2-8	FHLMC GOLD POOL A93977 4.500% 09/01/40		09/01/2024	Paydown		1,252	1,252	1,305	1,301	0	(49)	0	(49)	0	1,252	0	0	0	38	09/01/2040	1.A
31297A-ZR-8	FHLMC POOL A23452 5.500% 06/01/34		09/01/2024	Paydown		2,394	2,394	2,449	2,440	0	(46)	0	(46)	0	2,394	0	0	0	97	06/01/2034	1.A
31325U-RK-4	FREDDIE MAC STRIPS SERIES 311 CLASS S1 0.723% 08/15/43		09/15/2024	Paydown		0	0	9,461	9,802	0	(9,802)	0	(9,802)	0	0	0	0	0	304	08/15/2043	1.A
31325V-HF-4	FREDDIEMAC STRIP SERIES 329 CLASS C3 4.500% 06/15/39		09/01/2024	Paydown		0	0	42,642	42,249	0	(42,249)	0	(42,249)	0	0	0	0	0	6,655	06/15/2039	1.A
3132DW-EE-9	FHLMC POOL SD8233 5.000% 07/01/52		09/01/2024	Paydown		215,666	215,666	220,535	220,236	0	(4,570)	0	(4,570)	0	215,666	0	0	0	7,141	07/01/2052	1.A
3132GF-BF-3	FHLMC POOL Q01838 4.000% 06/01/41		09/01/2024	Paydown		10,261	10,261	10,378	10,378	0	(117)	0	(117)	0	10,261	0	0	0	306	06/01/2041	1.A
3132HT-M9-4	FREDDIEMAC STRIP SERIES 308 CLASS PO 0.000% 07/15/43		09/01/2024	Paydown		51,083	51,083	32,229	31,540	0	19,543	0	19,543	0	51,083	0	0	0	0	07/15/2043	1.A
3132HT-QK-5	FREDDIEMAC STRIP SERIES 309 CLASS V4 1.119% 08/15/43		09/15/2024	Paydown		30,829	30,829	34,318	34,594	0	(3,766)	0	(3,766)	0	30,829	0	0	0	174	08/15/2043	1.A
3132HT-ZX-7	FREDDIEMAC STRIP SERIES 321 CLASS V4 1.087% 12/15/43		09/15/2024	Paydown		122,762	122,762	130,850	130,768	0	(8,006)	0	(8,006)	0	122,762	0	0	0	626	12/15/2043	1.A
3132HU-BW-2	FREDDIEMAC STRIP SERIES 333 CLASS V6 1.246% 08/15/44		09/15/2024	Paydown		32,683	32,683	36,675	36,883	0	(4,201)	0	(4,201)	0	32,683	0	0	0	220	08/15/2044	1.A
3132HU-CJ-0	FREDDIEMAC STRIP SERIES 332 CLASS V1 1.247% 08/15/44		09/15/2024	Paydown		3,740	3,740	4,054	4,084	0	(344)	0	(344)	0	3,740	0	0	0	25	08/15/2044	1.A
31335B-7G-5	FHLMC GOLD POOL G61795 4.000% 06/01/47		09/01/2024	Paydown		31,742	31,742	32,406	32,406	0	(665)	0	(665)	0	31,742	0	0	0	850	06/01/2047	1.A
31335H-5U-3	FHLMC POOL C90859 5.500% 10/01/24		09/01/2024	Paydown		4,047	4,047	4,142	4,047	0	0	0	0	0	4,047	0	0	0	146	10/01/2024	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
313399-AL-1	FREDDIE MAC SERIES 2344 CLASS QO 0.000% 08/15/31		09/15/2024	Paydown		7,686	7,686	7,039	7,137	0	549	0	549	0	7,686	0	0	0	0	08/15/2031	1.A
31339D-YW-2	FREDDIE MAC SERIES 2412 CLASS GS 6.744% 02/15/32		09/15/2024	Paydown		5,701	5,701	3,730	3,743	0	1,958	0	1,958	0	5,701	0	0	0	251	02/15/2032	1.A
31339L-S9-2	FREDDIE MAC SERIES 2390 CLASS SD 2.594% 12/15/31		09/15/2024	Paydown		0	0	179	121	0	(121)	0	(121)	0	0	0	0	0	93	12/15/2031	1.A
31339M-EX-2	FREDDIE MAC SERIES 2389 CLASS SI 2.293% 06/15/31		09/15/2024	Paydown		0	0	163	144	0	(144)	0	(144)	0	0	0	0	0	59	06/15/2031	1.A
31339M-LE-6	FREDDIE MAC SERIES 2408 CLASS SM 2.871% 01/15/32		09/15/2024	Paydown		0	0	48	35	0	(35)	0	(35)	0	0	0	0	0	24	01/15/2032	1.A
3133Q3-JA-0	FREDDIEMAC STRIP SERIES 406 CLASS F33 6.580% 10/25/53		09/25/2024	Paydown		114,611	114,611	114,593	114,522	0	88	0	88	0	114,611	0	0	0	5,113	10/25/2053	1.A
3133Q3-L6-6	FREDDIEMAC STRIP SERIES 413 CLASS F44 5.790% 05/25/54		09/25/2024	Paydown		207,654	207,654	207,654	0	0	0	0	0	0	207,654	0	0	0	3,502	05/25/2054	1.A
3133Q3-LF-6	FREDDIEMAC STRIP SERIES 413 CLASS F23 6.330% 05/25/54		09/25/2024	Paydown		1,788,528	1,788,528	1,787,969	0	0	559	0	559	0	1,788,528	0	0	0	21,157	05/25/2054	1.A
3133Q3-LG-4	FREDDIEMAC STRIP SERIES 413 CLASS F24 5.930% 05/25/54		09/25/2024	Paydown		1,502,034	1,502,034	1,502,843	0	0	(809)	0	(809)	0	1,502,034	0	0	0	18,987	05/25/2054	1.A
3133TD-PX-8	FHLMC STRUCTURED PASS THROUGH SERIES T-11 CLASS A8 6.500% 01/25/28		09/01/2024	Paydown		12,817	12,817	13,135	13,046	0	(229)	0	(229)	0	12,817	0	0	0	556	01/25/2028	1.A
3133TJ-SA-2	FREDDIE MAC SERIES 2137 CLASS Z 6.000% 03/15/29		09/01/2024	Paydown		5,350	5,350	5,775	5,649	0	(299)	0	(299)	0	5,350	0	0	0	214	03/15/2029	1.A
3133TN-WV-2	FREDDIE MAC SERIES 2232 XCLASS S 3.694% 05/17/30		09/17/2024	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 3.044% 09/15/30		09/15/2024	Paydown		0	0	118	120	0	(120)	0	(120)	0	0	0	0	0	38	09/15/2030	1.A
3133TS-BH-5	FREDDIE MAC SERIES 2293 CLASS S 3.844% 03/15/31		09/15/2024	Paydown		0	0	79	49	0	(49)	0	(49)	0	0	0	0	0	65	03/15/2031	1.A
3133TT-5D-9	FREDDIE MAC SERIES 2319 CLASS SE 2.000% 05/15/31		09/15/2024	Paydown		0	0	164	156	0	(156)	0	(156)	0	0	0	0	0	39	05/15/2031	1.A
3133TU-F8-6	FREDDIE MAC SERIES 2323 CLASS UC 0.800% 10/15/28		09/15/2024	Paydown		0	0	146	80	0	(80)	0	(80)	0	0	0	0	0	138	10/15/2028	1.A
3133TV-3Y-0	FREDDIE MAC SERIES 2353 CLASS SJ 2.722% 06/15/31		09/15/2024	Paydown		0	0	202	190	0	(190)	0	(190)	0	0	0	0	0	69	06/15/2031	1.A
31358S-DV-0	FANNIE MAE SERIES 2000-17 CLASS SB 3.606% 07/25/30		09/25/2024	Paydown		0	0	229	62	0	(62)	0	(62)	0	0	0	0	0	164	07/25/2030	1.A
31358S-F9-7	FANNIE MAE SERIES 2000-44 CLASS SC 3.056% 12/25/30		09/25/2024	Paydown		0	0	19	13	0	(13)	0	(13)	0	0	0	0	0	14	12/25/2030	1.A
31359M-EU-3	FANNIE MAE 6.250% 05/15/29		07/16/2024	NOMURA SECURITIES		21,816,640	20,000,000	28,168,000	23,015,611	0	(281,858)	0	(281,858)	0	22,733,753	0	(917,113)	(917,113)	840,278	05/15/2029	1.A
31359U-WF-8	FANNIEMAE WHOLE LOAN SERIES 1998-W5 CLASS B2 144A 6.500% 07/25/28		09/01/2024	Paydown		60,837	60,837	60,973	61,085	0	(248)	0	(248)	0	60,837	0	0	0	2,635	07/25/2028	1.A
31364H-N8-6	FANNIEMAE STRIP SERIES 281 CLASS 2 9.000% 11/25/26		09/01/2024	Paydown		0	0	581	294	0	(294)	0	(294)	0	0	0	0	0	626	11/25/2026	1.A
31364J-X4-0	FANNIE MAE STRIP SERIES 308 CLASS 2 7.500% 09/25/30		09/01/2024	Paydown		0	0	12	12	0	(12)	0	(12)	0	0	0	0	0	6	09/25/2030	1.A
3136A1-LJ-2	FANNIE MAE SERIES 2011-99 CLASS MS 0.606% 10/25/41		09/25/2024	Paydown		0	0	12,486	12,826	0	(12,826)	0	(12,826)	0	0	0	0	0	608	10/25/2041	1.A
3136A1-VV-4	FANNIE MAE SERIES 2011-160 CLASS SM 0.606% 04/25/39		09/25/2024	Paydown		0	0	2,563	2,621	0	(2,621)	0	(2,621)	0	0	0	0	0	150	04/25/2039	1.A
3136A2-3M-3	FANNIE MAE SERIES 2011-144 CLASS JS 1.106% 01/25/42		09/25/2024	Paydown		0	0	4,020	4,277	0	(4,277)	0	(4,277)	0	0	0	0	0	246	01/25/2042	1.A
3136A3-VE-8	FANNIE MAE SERIES 2012-13 CLASS PS 0.606% 03/25/41		09/25/2024	Paydown		0	0	2,894	3,407	0	(2,413)	994	(3,407)	0	0	0	0	0	409	03/25/2041	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 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
3136A4-DX-4	FANNIE MAE SERIES 2012-24 CLASS SA 1.176% 09/25/41		09/25/2024	Paydown		0	0	4,237	4,426	0	(4,426)	0	(4,426)	0	0	0	0	0	344	09/25/2041	1.A
3136A4-HK-8	FANNIE MAE SERIES 2012-20 CLASS SB 1.256% 01/25/31		09/25/2024	Paydown		0	0	1,840	2,648	0	(2,552)	96	(2,648)	0	0	0	0	0	2,604	01/25/2031	1.A
3136A4-NB-1	FANNIE MAE SERIES 2012-19 CLASS SA 1.056% 03/25/42		09/25/2024	Paydown		0	0	10,439	10,963	0	(10,963)	0	(10,963)	0	0	0	0	0	587	03/25/2042	1.A
3136A4-P9-4	FANNIE MAE SERIES 2012-39 CLASS SK 1.106% 04/25/42		09/25/2024	Paydown		0	0	4,213	5,521	0	(4,156)	1,365	(5,521)	0	0	0	0	0	288	04/25/2042	1.A
3136A5-NH-5	FANNIE MAE SERIES 2012-35 CLASS HS 1.106% 04/25/42		09/25/2024	Paydown		0	0	4,495	4,854	0	(4,854)	0	(4,854)	0	0	0	0	0	271	04/25/2042	1.A
3136A5-QN-9	FANNIE MAE SERIES 2012-33 CLASS SA 0.556% 04/25/42		09/25/2024	Paydown		0	0	10,165	10,691	0	(10,691)	0	(10,691)	0	0	0	0	0	380	04/25/2042	1.A
3136A5-UN-4	FANNIE MAE SERIES 2012-30 CLASS HS 1.056% 04/25/42		09/25/2024	Paydown		0	0	3,113	3,354	0	(3,354)	0	(3,354)	0	0	0	0	0	174	04/25/2042	1.A
3136A5-UU-8	FANNIE MAE SERIES 2012-30 CLASS KE 4.000% 04/25/42		09/01/2024	Paydown		66,901	66,901	72,140	71,117	0	(4,216)	0	(4,216)	0	66,901	0	0	0	1,857	04/25/2042	1.A
3136A5-ZD-1	FANNIE MAE SERIES 2012-54 CLASS GI 4.500% 02/25/41		09/01/2024	Paydown		0	0	3,647	3,344	0	(3,344)	0	(3,344)	0	0	0	0	0	1,736	02/25/2041	1.A
3136A6-TY-0	FANNIE MAE SERIES 2012-63 CLASS AS 1.050% 06/25/42		09/25/2024	Paydown		0	0	7,834	8,370	0	(8,370)	0	(8,370)	0	0	0	0	0	510	06/25/2042	1.A
3136A6-V3-5	FANNIE MAE SERIES 2012-75 CLASS BI 5.000% 07/25/27		09/01/2024	Paydown		0	0	52	57	0	(57)	0	(57)	0	0	0	0	0	87	07/25/2027	1.A
3136A7-LR-1	FANNIE MAE SERIES 2012-79 CLASS SG 0.656% 07/25/42		09/25/2024	Paydown		0	0	14,990	15,954	0	(15,954)	0	(15,954)	0	0	0	0	0	651	07/25/2042	1.A
3136A7-YL-0	FANNIE MAE SERIES 2012-83 CLASS SQ 0.606% 08/25/42		09/25/2024	Paydown		0	0	3,274	3,363	0	(3,363)	0	(3,363)	0	0	0	0	0	148	08/25/2042	1.A
3136A8-NN-6	FANNIE MAE SERIES 2012-100 CLASS NS 1.206% 09/25/42		09/25/2024	Paydown		0	0	1,365	1,380	0	(1,380)	0	(1,380)	0	0	0	0	0	101	09/25/2042	1.A
3136A9-EU-8	FANNIE MAE SERIES 2012-111 CLASS SB 1.206% 10/25/42		09/25/2024	Paydown		0	0	8,948	9,510	0	(9,510)	0	(9,510)	0	0	0	0	0	503	10/25/2042	1.A
3136AA-HY-4	FANNIE MAE SERIES 2012-135 CLASS SB 0.706% 12/25/42		09/25/2024	Paydown		0	0	12,029	12,432	0	(12,432)	0	(12,432)	0	0	0	0	0	655	12/25/2042	1.A
3136AB-D6-7	FANNIE MAE SERIES 2013-5 CLASS IN 3.500% 02/25/33		09/01/2024	Paydown		0	0	14,448	11,830	0	(11,830)	0	(11,830)	0	0	0	0	0	2,902	02/25/2033	1.A
3136AD-Y7-8	FANNIE MAE SERIES 2013-43 CLASS SQ 0.776% 05/25/43		09/25/2024	Paydown		0	0	10,912	11,203	0	(11,203)	0	(11,203)	0	0	0	0	0	706	05/25/2043	1.A
3136AE-QT-7	FANNIE MAE SERIES 2013-55 CLASS AI 3.000% 06/25/33		09/01/2024	Paydown		0	0	47,045	41,566	0	(41,566)	0	(41,566)	0	0	0	0	0	8,388	06/25/2033	1.A
3136AF-RV-8	FANNIE MAE SERIES 2013-73 CLASS SB 0.806% 07/25/43		09/25/2024	Paydown		0	0	17,446	17,897	0	(17,897)	0	(17,897)	0	0	0	0	0	1,026	07/25/2043	1.A
3136AG-EK-4	FANNIE MAE SERIES 2013-98 CLASS PO 0.000% 09/25/43		09/01/2024	Paydown		52,903	52,903	39,709	38,925	0	13,978	0	13,978	0	52,903	0	0	0	0	09/25/2043	1.A
3136AG-N4-0	FANNIE MAE SERIES 2013-111 CLASS BA 3.000% 11/25/33		09/01/2024	Paydown		169,811	169,811	163,182	164,838	0	4,973	0	4,973	0	169,811	0	0	0	3,356	11/25/2033	1.A
3136AG-YK-2	FANNIE MAE SERIES 2013-101 CLASS AO 0.000% 10/25/43		09/25/2024	Paydown		63,822	63,822	45,375	44,347	0	19,475	0	19,475	0	63,822	0	0	0	0	10/25/2043	1.A
3136AH-EV-8	FANNIE MAE SERIES 2013-121 CLASS SA 0.706% 12/25/43		09/25/2024	Paydown		0	0	109,309	112,186	0	(112,186)	0	(112,186)	0	0	0	0	0	8,129	12/25/2043	1.A
3136AJ-YU-4	FANNIE MAE SERIES 2014-17 CLASS W 5.556% 04/25/44		09/01/2024	Paydown		3,898	3,898	4,385	4,272	0	(374)	0	(374)	0	3,898	0	0	0	144	04/25/2044	1.A
3136AJ-ZD-1	FANNIE MAE SERIES 2014-15 CLASS PO 0.000% 04/25/44		09/01/2024	Paydown		49,560	49,560	40,647	39,989	0	9,571	0	9,571	0	49,560	0	0	0	0	04/25/2044	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
3136AN-3D-7	FANNIE MAE SERIES 2015-34 CLASS EI 6.000% 06/25/45		09/01/2024	Paydown		0	0	34,804	32,613	0	(32,613)	0	(32,613)	0	0	0	0	0	6,457	06/25/2045	1.A
3136AQ-4A-5	FANNIE MAE SERIES 2016-6 CLASS SA 0.656% 02/25/46		09/25/2024	Paydown		0	0	11,217	11,535	0	(11,535)	0	(11,535)	0	0	0	0	0	572	02/25/2046	1.A
3136AQ-GD-6	FANNIE MAE SERIES 2015-77 CLASS GS 0.807% 10/25/45		09/25/2024	Paydown		0	0	59,934	61,449	0	(61,449)	0	(61,449)	0	0	0	0	0	4,622	10/25/2045	1.A
3136AR-ZV-3	FANNIE MAE SERIES 2016-19 CLASS SC 0.706% 04/25/46		09/25/2024	Paydown		0	0	40,399	41,739	0	(41,739)	0	(41,739)	0	0	0	0	0	3,379	04/25/2046	1.A
3136AS-HL-3	FANNIE MAE SERIES 2016-24 CLASS IO 6.000% 05/25/46		09/01/2024	Paydown		0	0	24,441	24,415	0	(24,415)	0	(24,415)	0	0	0	0	0	3,797	05/25/2046	1.A
3136AT-HZ-0	FANNIE MAE SERIES 2016-55 CLASS SC 0.606% 08/25/46		09/25/2024	Paydown		0	0	26,470	27,493	0	(27,493)	0	(27,493)	0	0	0	0	0	940	08/25/2046	1.A
3136AT-VW-1	FANNIE MAE SERIES 2016-62 CLASS GS 0.706% 09/25/46		09/25/2024	Paydown		0	0	6,446	6,658	0	(6,658)	0	(6,658)	0	0	0	0	0	562	09/25/2046	1.A
3136AU-AT-8	FANNIE MAE SERIES 2016-82 CLASS SH 0.657% 11/25/46		09/25/2024	Paydown		0	0	91,359	93,748	0	(93,748)	0	(93,748)	0	0	0	0	0	6,241	11/25/2046	1.A
3136AU-DM-0	FANNIE MAE SERIES 2016-83 CLASS BS 0.706% 11/25/46		09/25/2024	Paydown		0	0	29,070	29,891	0	(29,891)	0	(29,891)	0	0	0	0	0	2,178	11/25/2046	1.A
3136AU-HU-8	FANNIE MAE SERIES 2016-79 CLASS SA 0.657% 11/25/46		09/25/2024	Paydown		0	0	166,878	171,604	0	(171,604)	0	(171,604)	0	0	0	0	0	11,191	11/25/2046	1.A
3136AU-MG-3	FANNIE MAE SERIES 2016-90 CLASS SA 0.706% 12/25/46		09/25/2024	Paydown		0	0	9,241	9,571	0	(9,571)	0	(9,571)	0	0	0	0	0	780	12/25/2046	1.A
3136B0-QX-7	FANNIE MAE SERIES 2017-109 CLASS IO 4.000% 01/25/38		09/01/2024	Paydown		0	0	24,020	21,286	0	(21,727)	0	(21,727)	0	0	0	0	0	4,893	01/25/2038	1.A
3136B4-FN-3	FANNIE MAE SERIES 2019-14 CLASS SA 0.706% 04/25/49		09/25/2024	Paydown		0	0	20,222	20,797	0	(20,797)	0	(20,797)	0	0	0	0	0	1,465	04/25/2049	1.A
3136B4-PQ-5	FANNIE MAE SERIES 2019-18 CLASS SE 0.755% 05/25/49		09/25/2024	Paydown		0	0	38,424	39,446	0	(39,446)	0	(39,446)	0	0	0	0	0	3,416	05/25/2049	1.A
3136B4-RX-8	FANNIE MAE SERIES 2019-24 CLASS BS 0.657% 05/25/49		09/25/2024	Paydown		0	0	34,289	35,668	0	(35,668)	0	(35,668)	0	0	0	0	0	2,512	05/25/2049	1.A
3136B5-GM-1	FANNIE MAE SERIES 2019-35 CLASS SE 0.707% 07/25/49		09/25/2024	Paydown		0	0	102,905	105,776	0	(105,776)	0	(105,776)	0	0	0	0	0	8,005	07/25/2049	1.A
3136B6-LA-9	FANNIE MAE SERIES 2019-59 CLASS SA 0.656% 10/25/49		09/25/2024	Paydown		0	0	37,085	38,370	0	(38,370)	0	(38,370)	0	0	0	0	0	2,487	10/25/2049	1.A
3136BA-HR-8	FANNIE MAE SERIES 2020-34 CLASS IB 5.000% 06/25/50		09/01/2024	Paydown		0	0	24,200	23,794	0	(23,794)	0	(23,794)	0	0	0	0	0	3,467	06/25/2050	1.A
3136BB-FF-4	FANNIE MAE SERIES 2020-52 CLASS IA 5.500% 08/25/48		09/01/2024	Paydown		0	0	126,474	116,778	0	(116,778)	0	(116,778)	0	0	0	0	0	25,751	08/25/2048	1.A
3136BC-JA-9	FANNIE MAE SERIES 2020-75 CLASS YI 4.000% 11/25/50		09/01/2024	Paydown		0	0	66,117	67,861	0	(67,861)	0	(67,861)	0	0	0	0	0	9,635	11/25/2050	1.A
3136BD-NA-2	FANNIE MAE SERIES 2020-94 CLASS GI 3.500% 01/25/51		09/01/2024	Paydown		0	0	77,402	87,905	0	(87,905)	0	(87,905)	0	0	0	0	0	13,490	01/25/2051	1.A
3136BH-UU-1	FANNIE MAE SERIES 2021-33 CLASS DI 3.500% 06/25/41		09/01/2024	Paydown		0	0	50,204	46,926	0	(46,926)	0	(46,926)	0	0	0	0	0	8,373	06/25/2041	1.A
3136BJ-X3-4	FANNIE MAE SERIES 2021-75 CLASS ID 4.000% 11/25/51		09/01/2024	Paydown		0	0	42,015	42,608	0	(42,608)	0	(42,608)	0	0	0	0	0	5,512	11/25/2051	1.A
3136BL-4E-7	FANNIE MAE SERIES 2022-10 CLASS SB 0.420% 05/25/58		09/25/2024	Paydown		0	0	129,694	133,308	0	(133,308)	0	(133,308)	0	0	0	0	0	4,440	05/25/2058	1.A
3136BM-3Y-2	FANNIE MAE SERIES 2022-33 CLASS SA 0.320% 09/25/38		09/25/2024	Paydown		0	0	59,460	62,354	0	(62,354)	0	(62,354)	0	0	0	0	0	2,598	09/25/2038	1.A
3136BN-H9-0	FANNIE MAE SERIES 2022-50 CLASS SB 0.720% 03/25/41		09/25/2024	Paydown		0	0	107,183	111,756	0	(111,756)	0	(111,756)	0	0	0	0	0	6,055	03/25/2041	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
3136BN-LT-1	FANNIE MAE SERIES 2022-37 CLASS SA 144A 0.820% 07/25/52		09/25/2024	Paydown		0	0	155,856	159,859	0	(159,859)	0	(159,859)	0	0	0	0	0	13,716	07/25/2052	1.A
3136BR-SP-3	FANNIE MAE SERIES 2024-23 CLASS FA 6.380% 05/25/54		09/25/2024	Paydown		234,179	234,179	234,325	0	0	(146)	0	(146)	0	234,179	0	0	0	2,718	05/25/2054	1.A
3136BS-SF-3	FANNIE MAE SERIES 2024-54 CLASS FE 6.380% 08/25/54		09/25/2024	Paydown		498,011	498,011	498,011	0	0	0	0	0	0	498,011	0	0	0	4,658	08/25/2054	1.A
3136FA-RT-9	FANNIEMAE STRIP SERIES 327 CLASS 1 0.000% 09/25/32		09/01/2024	Paydown		25,833	25,833	23,419	23,671	0	2,161	0	2,161	0	25,833	0	0	0	0	09/25/2032	1.A
3136FC-A6-3	FANNIEMAE STRIP SERIES 366 CLASS 8 5.000% 10/25/35		09/01/2024	Paydown		0	0	3,354	3,140	0	(3,140)	0	(3,140)	0	0	0	0	0	606	10/25/2035	1.A
3136FC-QN-9	FANNIEMAE STRIP SERIES 356 CLASS 18 6.000% 12/25/34		09/01/2024	Paydown		0	0	1,214	1,109	0	(1,109)	0	(1,109)	0	0	0	0	0	430	12/25/2034	1.A
3136FC-T2-2	FANNIEMAE STRIP SERIES 372 CLASS 1 0.000% 08/25/36		09/01/2024	Paydown		6,923	6,923	6,106	6,148	0	775	0	775	0	6,923	0	0	0	0	08/25/2036	1.A
3136FC-ZJ-8	FANNIEMAE STRIP SERIES 365 CLASS 9 5.500% 01/25/36		09/01/2024	Paydown		0	0	888	836	0	(836)	0	(836)	0	0	0	0	0	146	01/25/2036	1.A
3136FE-AA-0	FANNIEMAE STRIP SERIES 370 CLASS 1 0.000% 06/25/36		09/01/2024	Paydown		36,051	36,051	32,127	32,327	0	3,724	0	3,724	0	36,051	0	0	0	0	06/25/2036	1.A
31371L-KY-4	FNMA POOL 255111 5.500% 03/01/34		09/01/2024	Paydown		960	960	945	947	0	12	0	12	0	960	0	0	0	36	03/01/2034	1.A
31371M-JF-5	FNMA POOL 255962 5.500% 10/01/35		09/01/2024	Paydown		536	536	523	525	0	11	0	11	0	536	0	0	0	20	10/01/2035	1.A
3137A0-U3-7	FREDDIE MAC SERIES 3709 CLASS PO 0.000% 08/15/40		09/01/2024	Paydown		6,981	6,981	4,758	4,741	0	2,240	0	2,240	0	6,981	0	0	0	0	08/15/2040	1.A
3137A4-LJ-4	FREDDIE MAC SERIES 3770 CLASS GA 4.500% 10/15/40		09/01/2024	Paydown		14,617	14,617	16,123	15,811	0	(1,194)	0	(1,194)	0	14,617	0	0	0	441	10/15/2040	1.A
3137A5-AY-0	FREDDIE MAC SERIES 3797 CLASS S 6.450% 01/15/41		09/15/2024	Paydown		0	0	2,968	2,998	0	(2,998)	0	(2,998)	0	0	0	0	0	286	01/15/2041	1.A
3137A5-AZ-7	FREDDIE MAC SERIES 3797 CLASS SA 6.480% 01/15/41		09/15/2024	Paydown		0	0	2,333	2,372	0	(2,372)	0	(2,372)	0	0	0	0	0	174	01/15/2041	1.A
3137A6-AT-9	FREDDIE MAC SERIES 3798 CLASS SG 6.490% 01/15/41		09/15/2024	Paydown		0	0	2,987	3,063	0	(3,063)	0	(3,063)	0	0	0	0	0	250	01/15/2041	1.A
3137AA-M2-6	FREDDIE MAC SERIES 3859 CLASS JB 5.000% 05/15/41		09/01/2024	Paydown		16,804	16,804	18,453	18,298	0	(1,494)	0	(1,494)	0	16,804	0	0	0	560	05/15/2041	1.A
3137AC-Q6-9	FREDDIE MAC SERIES 3886 CLASS AS 5.920% 07/15/41		09/15/2024	Paydown		0	0	2,419	2,585	0	(2,011)	574	(2,585)	0	0	0	0	0	107	07/15/2041	1.A
3137AG-AN-0	FREDDIE MAC SERIES 3934 CLASS SA 6.400% 07/15/41		09/16/2024	Paydown		0	0	12,975	13,130	0	(13,130)	0	(13,130)	0	0	0	0	0	859	07/15/2041	1.A
3137AJ-BC-7	FREDDIE MAC SERIES 3958 CLASS AS 1.094% 11/15/41		09/15/2024	Paydown		0	0	8,982	9,234	0	(9,234)	0	(9,234)	0	0	0	0	0	720	11/15/2041	1.A
3137AK-5F-4	FREDDIE MAC SERIES 3975 CLASS IC 5.500% 06/15/41		09/01/2024	Paydown		0	0	4,770	4,218	0	(4,218)	0	(4,218)	0	0	0	0	0	915	06/15/2041	1.A
3137AL-H7-7	FREDDIE MAC SERIES 3998 CLASS CS 1.272% 02/15/42		09/15/2024	Paydown		0	0	7,983	8,331	0	(8,331)	0	(8,331)	0	0	0	0	0	520	02/15/2042	1.A
3137AP-DV-9	FREDDIE MAC SERIES 4028 CLASS SN 1.422% 02/15/32		09/16/2024	Paydown		0	0	8,569	10,071	0	(8,448)	1,623	(10,071)	0	0	0	0	0	1,657	02/15/2032	1.A
3137AQ-7H-5	FREDDIE MAC SERIES 4040 CLASS TO 0.000% 03/15/37		09/01/2024	Paydown		22,675	22,675	19,842	19,877	0	2,798	0	2,798	0	22,675	0	0	0	0	03/15/2037	1.A
3137AQ-UP-1	FREDDIE MAC SERIES 4048 CLASS HE 4.000% 05/15/42		09/01/2024	Paydown		66,962	66,962	72,612	71,362	0	(4,399)	0	(4,399)	0	66,962	0	0	0	1,784	05/15/2042	1.A
3137AR-U8-7	FREDDIE MAC SERIES 4086 CLASS ST 0.772% 07/15/42		09/15/2024	Paydown		0	0	12,870	17,277	0	(11,875)	5,403	(17,278)	0	0	0	0	0	571	07/15/2042	1.A
3137AS-5L-4	FREDDIE MAC SERIES 4087 CLASS SD 0.322% 07/15/42		09/15/2024	Paydown		0	0	6,062	6,427	0	(6,427)	0	(6,427)	0	0	0	0	0	87	07/15/2042	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
3137AT-7E-6	FREDDIE MAE SERIES 4098 CLASS PI 4.000% 04/15/42		09/01/2024	Paydown		0	0	19,796	19,296	0	(19,296)	0	(19,296)	0	0	0	0	0	3,684	04/15/2042	1.A
3137AT-LS-9	FREDDIE MAE SERIES 4097 CLASS KS 0.972% 09/15/31		09/15/2024	Paydown		0	0	2,681	3,002	0	(2,698)	304	(3,002)	0	0	0	0	0	1,252	09/15/2031	1.A
3137AU-B3-2	FREDDIE MAC SERIES 4103 CLASS SN 0.822% 09/15/42		09/15/2024	Paydown		0	0	21,089	22,961	0	(22,961)	0	(22,961)	0	0	0	0	0	734	09/15/2042	1.A
3137AW-YE-9	FREDDIE MAC SERIES 4139 CLASS SA 0.922% 12/15/42		09/15/2024	Paydown		0	0	12,847	13,261	0	(13,261)	0	(13,261)	0	0	0	0	0	721	12/15/2042	1.A
3137B0-N9-1	FREDDIE MAC SERIES 4176 CLASS CI 3.500% 03/15/28		09/01/2024	Paydown		0	0	4,910	2,582	0	(2,582)	0	(2,582)	0	0	0	0	0	2,206	03/15/2028	1.A
3137B3-WH-7	FREDDIE MAC SERIES 4245 CLASS AS 0.772% 08/15/43		09/15/2024	Paydown		0	0	8,762	9,216	0	(9,216)	0	(9,216)	0	0	0	0	0	344	08/15/2043	1.A
3137B5-FW-8	FREDDIE MAC SERIES 4255 CLASS CS 0.872% 05/15/35		09/15/2024	Paydown		0	0	46,675	48,202	0	(48,202)	0	(48,202)	0	0	0	0	0	4,083	05/15/2035	1.A
3137B6-V3-2	FREDDIE MAC SERIES 4286 CLASS SN 0.772% 12/15/43		09/15/2024	Paydown		0	0	8,270	8,968	0	(8,968)	0	(8,968)	0	0	0	0	0	310	12/15/2043	1.A
3137B6-YQ-8	FREDDIE MAC SERIES 4287 CLASS GY 3.000% 12/15/43		09/01/2024	Paydown		61,870	61,870	58,380	59,008	0	2,862	0	2,862	0	61,870	0	0	0	1,237	12/15/2043	1.A
3137B7-MD-8	FREDDIE MAC SERIES 4297 CLASS VS 0.000% 07/15/39		09/15/2024	Paydown		37,866	37,866	35,561	36,133	0	1,734	0	1,734	0	37,866	0	0	0	0	07/15/2039	1.A
3137BB-2P-4	FREDDIE MAC SERIES 4338 CLASS ZX 4.250% 05/15/44		09/01/2024	Paydown		242,165	242,165	263,520	260,990	0	(18,824)	0	(18,824)	0	242,165	0	0	0	6,591	05/15/2044	1.A
3137BF-DA-6	FREDDIE MAC SERIES 4408 CLASS SA 0.000% 01/15/41		09/15/2024	Paydown		9,352	9,352	9,401	9,461	0	(109)	0	(109)	0	9,352	0	0	0	0	01/15/2041	1.A
3137BJ-5H-2	FREDDIE MAC SERIES 4476 CLASS IL 6.000% 05/15/37		09/01/2024	Paydown		0	0	42,278	38,600	0	(38,600)	0	(38,600)	0	0	0	0	0	7,186	05/15/2037	1.A
3137BJ-Q5-5	FREDDIE MAC SERIES 4485 CLASS SA 0.922% 06/15/45		09/15/2024	Paydown		0	0	19,493	20,980	0	(20,980)	0	(20,980)	0	0	0	0	0	809	06/15/2045	1.A
3137BP-NT-2	FREDDIE MAC SERIES 4580 CLASS SH 0.644% 05/15/46		09/15/2024	Paydown		0	0	36,635	37,922	0	(37,922)	0	(37,922)	0	0	0	0	0	2,211	05/15/2046	1.A
3137BR-S8-9	FREDDIE MAC SERIES 4612 CLASS KZ 2.500% 09/15/46		09/15/2024	Paydown		99,218	99,218	88,605	89,631	0	9,587	0	9,587	0	99,218	0	0	0	1,670	09/15/2046	1.A
3137F7-HE-8	FREDDIE MAC SERIES 5052 CLASS IO 3.500% 12/25/50		09/01/2024	Paydown		0	0	78,831	77,728	0	(77,728)	0	(77,728)	0	0	0	0	0	10,648	12/25/2050	1.A
3137F9-3U-3	FREDDIE MAC SERIES 5077 CLASS DI 3.500% 02/25/51		09/01/2024	Paydown		0	0	314,579	308,314	0	(308,314)	0	(308,314)	0	0	0	0	0	41,012	02/25/2051	1.A
3137FA-QF-8	FREDDIE MAC MULTIFAMILY SERIES KW03 CLASS X1 0.914% 06/25/27		09/01/2024	Paydown		0	0	1,067	632	0	(632)	0	(632)	0	0	0	0	0	187	06/25/2027	1.A
3137FB-AK-2	FREDDIE MAC MULTIFAMILY SERIES KIR3 CLASS X 0.191% 08/25/27		09/01/2024	Paydown		0	0	6,547	3,779	0	(3,779)	0	(3,779)	0	0	0	0	0	530	08/25/2027	1.A
3137FD-B8-4	FREDDIE MAC SERIES 4751 CLASS SB 1.022% 01/15/39		09/15/2024	Paydown		0	0	34,880	35,817	0	(35,817)	0	(35,817)	0	0	0	0	0	3,165	01/15/2039	1.A
3137FF-RC-3	FREDDIE MAC SERIES 5083 CLASS LI 3.500% 08/25/49		09/01/2024	Paydown		0	0	247,828	247,082	0	(247,082)	0	(247,082)	0	0	0	0	0	32,482	08/25/2049	1.A
3137FK-AV-8	FREDDIE MAC SERIES 4851 CLASS MS 0.644% 08/15/57		09/15/2024	Paydown		0	0	57,492	58,908	0	(58,908)	0	(58,908)	0	0	0	0	0	2,632	08/15/2057	1.A
3137FK-T5-5	FREDDIE MAC SERIES 4853 CLASS SG 0.643% 04/15/38		09/15/2024	Paydown		0	0	22,249	22,965	0	(22,965)	0	(22,965)	0	0	0	0	0	1,971	04/15/2038	1.A
3137FR-UV-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K106 CLASS X1 1.439% 01/25/30		09/01/2024	Paydown		0	0	857	641	0	(641)	0	(641)	0	0	0	0	0	32	01/25/2030	1.A
3137FU-4W-1	FREDDIE MAC SERIES 4993 CLASS AI 144A 4.000% 07/25/40		09/01/2024	Paydown		0	0	43,664	41,740	0	(41,740)	0	(41,740)	0	0	0	0	0	8,334	07/25/2040	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
3137FX-UZ-9	FREDDIE MAC SERIES 5080 CLASS IK 4.000% 11/25/50		09/01/2024	Paydown		0	0	60,257	59,576	0	(59,576)	0	(59,576)	0	0	0	0	0	8,733	11/25/2050	1.A
3137GA-DJ-3	FREDDIE MAC SERIES 3721 CLASS SB 0.544% 09/15/40		09/15/2024	Paydown		0	0	16,181	16,779	0	(16,407)	372	(16,779)	0	0	0	0	0	1,062	09/15/2040	1.A
3137H0-H7-6	FHLMC MULTIFAMILY STRUCTURED P SERIES KLU3 CLASS XI 2.074% 01/25/31		09/01/2024	Paydown		0	0	10,648	8,226	0	(8,226)	0	(8,226)	0	0	0	0	0	1,114	01/25/2031	1.A
3137H0-JE-9	FREDDIE MAC SERIES 5116 CLASS BI 4.000% 01/25/50		09/01/2024	Paydown		0	0	132,524	131,912	0	(131,912)	0	(131,912)	0	0	0	0	0	17,680	01/25/2050	1.A
3137H1-AX-4	FREDDIE MAC SERIES 5122 CLASS IY 3.500% 07/25/51		09/01/2024	Paydown		0	0	90,312	87,623	0	(87,623)	0	(87,623)	0	0	0	0	0	11,692	07/25/2051	1.A
3137H1-FH-4	FREDDIE MAC SERIES 5127 CLASS MI 3.000% 07/25/51		09/01/2024	Paydown		0	0	68,386	68,668	0	(68,668)	0	(68,668)	0	0	0	0	0	8,204	07/25/2051	1.A
3137H4-MG-2	FREDDIE MAC SERIES 5174 CLASS NI 3.500% 12/25/51		09/01/2024	Paydown		0	0	168,648	171,957	0	(171,957)	0	(171,957)	0	0	0	0	0	22,245	12/25/2051	1.A
3137H6-SQ-9	FREDDIE MAC SERIES 5217 CLASS CI 6.000% 07/25/49		09/01/2024	Paydown		0	0	167,064	155,817	0	(155,817)	0	(155,817)	0	0	0	0	0	30,235	07/25/2049	1.A
3137HD-YA-2	FREDDIE MAC SERIES 5440 CLASS FH 6.380% 07/25/54		09/25/2024	Paydown		482,192	482,192	482,192	0	0	0	0	0	0	482,192	0	0	0	3,829	07/25/2054	1.A
3138AH-6L-5	FNMA POOL AI4474 5.000% 07/01/41		09/01/2024	Paydown		1,688	1,688	1,800	1,800	0	(113)	0	(113)	0	1,688	0	0	0	56	07/01/2041	1.A
3138AL-PG-6	FNMA POOL AI6722 4.500% 07/01/41		09/01/2024	Paydown		565	565	586	586	0	(21)	0	(21)	0	565	0	0	0	17	07/01/2041	1.A
3138EN-S8-3	FNMA POOL AL5942 5.000% 07/01/44		09/01/2024	Paydown		145,241	145,241	155,407	155,407	0	(10,167)	0	(10,167)	0	145,241	0	0	0	5,324	07/01/2044	1.A
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45		09/01/2024	Paydown		8,981	8,981	8,924	8,914	0	66	0	66	0	8,981	0	0	0	208	06/01/2045	1.A
3138WF-CS-3	FNMA POOL AS5480 4.500% 07/01/45		09/01/2024	Paydown		8,422	8,422	9,336	9,336	0	(915)	0	(915)	0	8,422	0	0	0	253	07/01/2045	1.A
313920-PQ-7	FANNIE MAE SERIES 2001-34 CLASS SB 3.245% 12/18/28		09/18/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	12/18/2028	1.A
31392B-2K-1	FANNIE MAE SERIES 2002-7 CLASS SB 3.206% 02/25/28		09/25/2024	Paydown		0	0	178	141	0	(141)	0	(141)	0	0	0	0	0	97	02/25/2028	1.A
31392B-6S-0	FANNIE MAE SERIES 2002-10 CLASS QT 4.340% 10/25/31		09/25/2024	Paydown		2,137	2,137	1,399	1,402	0	734	0	734	0	2,137	0	0	0	59	10/25/2031	1.A
31392B-GW-0	FANNIE MAE SERIES 2001-72 CLASS NZ 6.000% 12/25/31		09/01/2024	Paydown		3,376	3,376	3,958	3,890	0	(514)	0	(514)	0	3,376	0	0	0	134	12/25/2031	1.A
31392B-MM-5	FANNIE MAE SERIES 2001-79 CLASS BA 7.000% 03/25/45		09/01/2024	Paydown		11,246	11,246	11,268	11,265	0	(19)	0	(19)	0	11,246	0	0	0	517	03/25/2045	1.A
31392C-AX-2	FANNIE MAE SERIES 2002-14 CLASS IO 0.297% 01/25/42		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	411	01/25/2042	1.A
31392C-P9-9	FANNIE MAE SERIES 2002-34 CLASS S 2.656% 05/25/32		09/25/2024	Paydown		0	0	102	61	0	(61)	0	(61)	0	0	0	0	0	56	05/25/2032	1.A
31392C-RB-2	FANNIE MAE SERIES 2002-21 CLASS SD 2.706% 04/25/32		09/25/2024	Paydown		0	0	317	211	0	(211)	0	(211)	0	0	0	0	0	148	04/25/2032	1.A
31392E-D3-1	FANNIE MAE SERIES 2002-63 CLASS SN 2.606% 10/25/32		09/25/2024	Paydown		0	0	328	312	0	(312)	0	(312)	0	0	0	0	0	108	10/25/2032	1.A
31392E-GM-6	FANNIE MAE SERIES 2002-52 CLASS S 2.706% 09/25/32		09/25/2024	Paydown		0	0	199	141	0	(141)	0	(141)	0	0	0	0	0	130	09/25/2032	1.A
31392E-NB-2	FANNIE MAE SERIES 2002-58 CLASS SW 2.706% 09/25/32		09/25/2024	Paydown		0	0	90	46	0	(46)	0	(46)	0	0	0	0	0	122	09/25/2032	1.A
31392E-SQ-4	FANNIEMAE WHOLE LOAN SERIES 2002-W9 CLASS IO 0.915% 08/25/42		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,572	08/25/2042	1.A
31392E-TZ-3	FANNIE MAE SERIES 2002-59 CLASS CS 2.606% 09/25/32		09/25/2024	Paydown		0	0	217	209	0	(209)	0	(209)	0	0	0	0	0	74	09/25/2032	1.A
31392E-VX-5	FANNIE MAE SERIES 2002-60 CLASS X1 0.509% 02/25/44		09/01/2024	Paydown		0	0	846	597	0	(597)	0	(597)	0	0	0	0	0	999	02/25/2044	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
31392G-EF-8	FANNIE MAE SERIES 2002-90 CLASS ST 1.000% 08/25/32		09/25/2024	Paydown		0	0	174	150	0	(150)	0	(150)	0	0	0	0	0	45	08/25/2032	1.A
31392M-GR-7	FREDDIE MAC STRUCT PASS THROUG SERIES T-43 CLASS IO 0.250% 08/25/32		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	79	08/25/2032	1.A
31392M-U4-2	FREDDIE MAC SERIES 2463 CLASS Z 6.000% 06/15/32		09/01/2024	Paydown		6,089	6,089	6,343	6,318	0	(228)	0	(228)	0	6,089	0	0	0	242	06/15/2032	1.A
31392P-5R-2	FREDDIE MAC SERIES 2458 CLASS SE 2.544% 01/15/32		09/15/2024	Paydown		0	0	70	70	0	(70)	0	(70)	0	0	0	0	0	23	01/15/2032	1.A
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33		09/01/2024	Paydown		5,894	5,894	7,030	6,875	0	(981)	0	(981)	0	5,894	0	0	0	255	06/25/2033	1.A
31393D-NX-5	FANNIE MAE SERIES 2003-67 CLASS WA 6.899% 01/25/32		09/25/2024	Paydown		2,762	2,762	3,614	3,493	0	(731)	0	(731)	0	2,762	0	0	0	124	01/25/2032	1.A
31393E-5D-7	FANNIE MAE SERIES 2003-87 CLASS SL 3.706% 07/25/33		09/25/2024	Paydown		7,726	7,726	8,430	8,315	0	(590)	0	(590)	0	7,726	0	0	0	188	07/25/2033	1.A
31393E-KS-7	FANNIE MAE SERIES 2003-71 CLASS DS 0.188% 08/25/33		09/01/2024	Paydown		28,222	28,222	25,652	26,144	0	2,078	0	2,078	0	28,222	0	0	0	39	08/25/2033	1.A
31393L-ED-1	FREDDIE MAC SERIES 2577 CLASS SN 0.550% 02/15/33		09/15/2024	Paydown		0	0	112	110	0	(110)	0	(110)	0	0	0	0	0	35	02/15/2033	1.A
31393T-4S-2	FANNIE MAE SERIES 2003-116 CLASS S 3.312% 11/25/33		09/25/2024	Paydown		2,609	2,609	2,098	2,166	0	443	0	443	0	2,609	0	0	0	55	11/25/2033	1.A
31393U-CF-8	FANNIE MAE SERIES 2003-126 CLASS IB 0.050% 12/25/33		09/25/2024	Paydown		0	0	196	171	0	(171)	0	(171)	0	0	0	0	0	38	12/25/2033	1.A
31393Y-D6-9	FANNIE MAE SERIES 2004-47 CLASS UI 5.500% 06/25/34		09/01/2024	Paydown		0	0	89	85	0	(85)	0	(85)	0	0	0	0	0	53	06/25/2034	1.A
31393Y-EY-7	FANNIE MAE SERIES 2004-28 CLASS QM 1.756% 01/25/34		09/25/2024	Paydown		0	0	2,237	1,229	0	(1,229)	0	(1,229)	0	0	0	0	0	877	01/25/2034	1.A
31393Y-Q4-0	FANNIE MAE SERIES 2004-46 CLASS ST 1.150% 05/25/34		09/25/2024	Paydown		0	0	3,716	3,131	0	(3,131)	0	(3,131)	0	0	0	0	0	1,098	05/25/2034	1.A
31393Y-TH-8	FANNIE MAE SERIES 2004-43 CLASS S 3.575% 06/25/34		09/25/2024	Paydown		3,524	3,524	2,033	2,047	0	1,478	0	1,478	0	3,524	0	0	0	82	06/25/2034	1.A
31394A-E4-4	FANNIE MAE SERIES 2004-69 CLASS IP 5.000% 12/25/33		09/01/2024	Paydown		0	0	211	191	0	(191)	0	(191)	0	0	0	0	0	59	12/25/2033	1.A
31394A-J7-2	FANNIE MAE SERIES 2004-66 CLASS XA 5.000% 09/25/34		09/01/2024	Paydown		0	0	1,196	1,029	0	(1,029)	0	(1,029)	0	0	0	0	0	292	09/25/2034	1.A
31394A-NQ-5	FANNIE MAE SERIES 2004-63 CLASS TI 5.000% 08/25/34		09/01/2024	Paydown		0	0	744	675	0	(675)	0	(675)	0	0	0	0	0	226	08/25/2034	1.A
31394A-NR-3	FANNIE MAE SERIES 2004-63 CLASS BI 5.000% 08/25/34		09/01/2024	Paydown		0	0	993	862	0	(862)	0	(862)	0	0	0	0	0	260	08/25/2034	1.A
31394A-ZQ-2	FANNIE MAE SERIES 2004-71 CLASS TI 5.000% 04/25/34		09/01/2024	Paydown		0	0	1,016	908	0	(908)	0	(908)	0	0	0	0	0	298	04/25/2034	1.A
31394A-ZS-8	FANNIE MAE SERIES 2004-71 CLASS UI 5.000% 02/25/34		09/01/2024	Paydown		0	0	1,219	1,083	0	(1,083)	0	(1,083)	0	0	0	0	0	337	02/25/2034	1.A
31394B-QX-5	FANNIE MAE SERIES 2004-92 CLASS SD 2.763% 05/25/34		08/25/2024	Paydown		21,408	21,408	18,481	20,502	0	962	55	907	0	21,408	0	0	0	349	05/25/2034	1.A
31394C-5T-5	FANNIE MAE SERIES 2005-30 CLASS SP 2.412% 11/25/33		09/25/2024	Paydown		13,481	13,481	8,351	8,974	0	4,507	0	4,507	0	13,481	0	0	0	199	11/25/2033	1.A
31394C-JG-8	FANNIE MAE SERIES 2005-19 CLASS SA 1.350% 03/25/35		09/25/2024	Paydown		0	0	2,355	2,164	0	(2,164)	0	(2,164)	0	0	0	0	0	289	03/25/2035	1.A
31394D-FH-8	FANNIE MAE SERIES 2005-29 CLASS SD 1.356% 04/25/35		09/25/2024	Paydown		0	0	521	557	0	(557)	0	(557)	0	0	0	0	0	94	04/25/2035	1.A
31394D-P8-7	FANNIE MAE SERIES 2005-45 CLASS PT 8.000% 10/25/34		09/25/2024	Paydown		9,440	9,440	9,874	9,538	0	(98)	0	(98)	0	9,440	0	0	0	490	10/25/2034	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
31394E-ST-6	FANNIE MAE SERIES 2005-59 CLASS UA 0.000% 07/25/35		09/25/2024	Paydown		12,029	12,029	10,874	11,055	0	974	0	974	0	12,029	0	0	0	0	07/25/2035	1.A
31394F-4L-6	FANNIE MAE SERIES 2005-93 CLASS SH 1.942% 10/25/35		09/25/2024	Paydown		2,401	2,401	914	1,025	0	1,376	0	1,376	0	2,401	0	0	0	28	10/25/2035	1.A
31394F-DT-9	FANNIE MAE SERIES 2005-74 CLASS DM 4.604% 07/25/35		09/25/2024	Paydown		36,736	36,736	36,922	40,357	0	(116)	3,505	(3,621)	0	36,736	0	0	0	1,079	07/25/2035	1.A
31394F-DV-4	FANNIE MAE SERIES 2005-74 CLASS DI 0.606% 07/25/35		09/25/2024	Paydown		0	0	875	879	0	(879)	0	(879)	0	0	0	0	0	63	07/25/2035	1.A
31394F-WB-7	FANNIE MAE SERIES 2005-90 CLASS AS 1.306% 10/25/35		09/25/2024	Paydown		0	0	4,750	4,886	0	(4,886)	0	(4,886)	0	0	0	0	0	451	10/25/2035	1.A
31394K-KV-5	FREDDIE MAC SERIES 2682 CLASS SB 4.053% 10/15/33		09/15/2024	Paydown		1,526	1,526	850	859	0	667	0	667	0	1,526	0	0	0	42	10/15/2033	1.A
31394U-HT-2	FANNIE MAE SERIES 2005-102 CLASS DS 4.966% 11/25/35		09/25/2024	Paydown		250	250	0	0	0	250	0	250	0	250	0	0	0	8	11/25/2035	1.A
31394U-QF-2	FANNIE MAE SERIES 2005-100 CLASS S 1.306% 11/25/35		09/25/2024	Paydown		0	0	7,292	7,257	0	(7,257)	0	(7,257)	0	0	0	0	0	1,146	11/25/2035	1.A
31394V-EU-0	FANNIE MAE SERIES 2005-122 CLASS SV 4.221% 11/25/35		09/25/2024	Paydown		22,355	22,355	22,066	22,145	0	209	0	209	0	22,355	0	0	0	599	11/25/2035	1.A
31394V-EV-8	FANNIE MAE SERIES 2005-122 CLASS SW 1.206% 11/25/35		09/25/2024	Paydown		0	0	277	356	0	(308)	48	(356)	0	0	0	0	0	188	11/25/2035	1.A
31394V-JJ-0	FANNIE MAE SERIES 2005-114 CLASS SP 4.746% 01/25/36		09/25/2024	Paydown		3,840	3,840	3,169	3,228	0	612	0	612	0	3,840	0	0	0	119	01/25/2036	1.A
31394V-KK-5	FANNIE MAE SERIES 2005-120 CLASS IL 1.086% 01/25/36		09/25/2024	Paydown		0	0	103	95	0	(95)	0	(95)	0	0	0	0	0	30	01/25/2036	1.A
31394V-V5-6	FANNIE MAE SERIES 2006-8 CLASS HK 0.000% 03/25/36		09/01/2024	Paydown		16,964	16,964	15,666	15,788	0	1,176	0	1,176	0	16,964	0	0	0	0	03/25/2036	1.A
31394V-Z6-0	FANNIE MAE SERIES 2006-8 CLASS NS 1.234% 03/25/36		09/25/2024	Paydown		0	0	882	747	0	(747)	0	(747)	0	0	0	0	0	379	03/25/2036	1.A
31394X-DP-8	FREDDIE MAC SERIES 2781 CLASS SA 3.388% 04/15/34		09/15/2024	Paydown		28,064	28,064	25,612	25,606	0	2,458	0	2,458	0	28,064	0	0	0	656	04/15/2034	1.A
31394Y-QJ-6	FREDDIE MAC SERIES 2802 CLASS SL 3.829% 04/15/32		09/15/2024	Paydown		3,763	3,763	2,752	2,809	0	954	0	954	0	3,763	0	0	0	87	04/15/2032	1.A
31394Y-VB-7	FREDDIE MAC SERIES 2795 CLASS ST 1.750% 12/15/32		09/15/2024	Paydown		0	0	1,845	1,649	0	(1,649)	0	(1,649)	0	0	0	0	0	433	12/15/2032	1.A
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34		09/01/2024	Paydown		4,095	4,095	4,398	4,370	0	(275)	0	(275)	0	4,095	0	0	0	151	06/15/2034	1.A
31395B-TT-0	FANNIE MAE SERIES 2006-15 CLASS SP 1.306% 03/25/36		09/25/2024	Paydown		0	0	9,955	10,367	0	(10,367)	0	(10,367)	0	0	0	0	0	955	03/25/2036	1.A
31395B-VW-0	FANNIE MAE SERIES 2006-15 CLASS SB 4.966% 03/25/36		09/25/2024	Paydown		1,083	1,083	0	0	0	1,083	0	1,083	0	1,083	0	0	0	35	03/25/2036	1.A
31395C-SQ-5	FREDDIE MAC SERIES 2828 CLASS GF 8.500% 06/15/34		09/15/2024	Paydown		1,577	1,577	1,715	1,701	0	(124)	0	(124)	0	1,577	0	0	0	87	06/15/2034	1.A
31395C-Y5-4	FREDDIE MAC SERIES 2827 CLASS SH 3.005% 02/15/33		09/15/2024	Paydown		6,903	6,903	4,861	4,877	0	2,026	0	2,026	0	6,903	0	0	0	111	02/15/2033	1.A
31395D-AP-4	FANNIE MAE SERIES 2006-31 CLASS SX 1.306% 05/25/36		09/25/2024	Paydown		0	0	6,912	7,039	0	(7,039)	0	(7,039)	0	0	0	0	0	910	05/25/2036	1.A
31395D-PQ-6	FANNIE MAE SERIES 2006-36 CLASS SA 8.096% 05/25/36		09/25/2024	Paydown		209	209	0	0	0	209	0	209	0	209	0	0	0	11	05/25/2036	1.A
31395D-S4-2	FANNIE MAE SERIES 2006-512 CLASS SP 1.256% 03/25/36		09/25/2024	Paydown		0	0	1,893	2,015	0	(1,944)	115	(2,059)	0	0	0	0	0	514	03/25/2036	1.A
31395D-UE-7	FANNIE MAE SERIES 2006-50 CLASS IJ 1.206% 06/25/36		09/25/2024	Paydown		0	0	2,706	3,113	0	(2,603)	511	(3,114)	0	0	0	0	0	295	06/25/2036	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 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
31395D-UU-1	FANNIE MAE SERIES 2006-50 CLASS KS 4.421% 06/25/36		09/25/2024	Paydown		1,872	1,872	1,182	1,156	0	716	0	716	0	1,872	0	0	0	53	06/25/2036	1.A
31395K-V9-1	FREDDIE MAC SERIES 2906 CLASS SN 4.657% 12/15/34		09/15/2024	Paydown		16,403	16,403	10,112	10,197	0	6,206	0	6,206	0	16,403	0	0	0	502	12/15/2034	1.A
31395M-CV-9	FREDDIE MAC SERIES 2934 CLASS EJ 5.000% 09/15/34		09/01/2024	Paydown		22,842	22,842	25,067	24,832	0	(1,990)	0	(1,990)	0	22,842	0	0	0	745	09/15/2034	1.A
31395M-U3-1	FREDDIE MAC SERIES 2922 CLASS IA 6.000% 02/15/35		09/01/2024	Paydown		0	0	2,308	2,540	0	(2,540)	0	(2,540)	0	0	0	0	0	605	02/15/2035	1.A
31395N-6U-6	FANNIE MAE SERIES 2006-62 CLASS ST 7.000% 04/25/36		09/25/2024	Paydown		11,831	11,831	13,441	13,257	0	(1,426)	0	(1,426)	0	11,831	0	0	0	551	04/25/2036	1.A
31395N-AP-2	FANNIE MAE SERIES 2006-44 CLASS PO 0.000% 06/25/36		09/01/2024	Paydown		2,555	2,555	520	578	0	1,978	0	1,978	0	2,555	0	0	0	0	06/25/2036	1.A
31395N-BF-3	FANNIE MAE SERIES 2006-44 CLASS IS 1.206% 06/25/36		09/25/2024	Paydown		0	0	590	362	0	(362)	0	(362)	0	0	0	0	0	310	06/25/2036	1.A
31395N-XW-2	FANNIE MAE SERIES 2006-56 CLASS OG 0.000% 07/25/36		09/25/2024	Paydown		11,380	11,380	10,052	10,188	0	1,192	0	1,192	0	11,380	0	0	0	0	07/25/2036	1.A
31395N-XY-8	FANNIE MAE SERIES 2006-56 CLASS SG 1.373% 07/25/36		09/25/2024	Paydown		0	0	6,641	6,757	0	(6,757)	0	(6,757)	0	0	0	0	0	786	07/25/2036	1.A
31395Q-CP-3	FANNIEMAE STRIP SERIES 410 CLASS C 3.000% 04/25/27		09/01/2024	Paydown		0	0	12,839	7,608	0	(7,608)	0	(7,608)	0	0	0	0	0	5,302	04/25/2027	1.A
31395U-F6-3	FREDDIE MAC SERIES 2980 CLASS SL 1.472% 11/15/34		09/16/2024	Paydown		0	0	15,439	14,719	0	(15,292)	0	(15,292)	0	0	0	0	0	1,802	11/15/2034	1.A
31395U-NF-4	FREDDIE MAC SERIES 2979 CLASS SJ 5.223% 05/15/35		09/15/2024	Paydown		5,985	5,985	3,417	2,944	0	3,041	0	3,041	0	5,985	0	0	0	190	05/15/2035	1.A
31395W-A3-1	FREDDIE MAC SERIES 3001 CLASS HP 0.746% 05/15/35		09/15/2024	Paydown		10,575	10,575	10,656	11,019	0	(444)	0	(444)	0	10,575	0	0	0	15	05/15/2035	1.A
31395W-TB-3	FREDDIE MAC SERIES 3006 CLASS YS 4.310% 07/15/35		09/15/2024	Paydown		7,852	7,852	7,374	7,343	0	509	0	509	0	7,852	0	0	0	211	07/15/2035	1.A
31396C-XS-4	FREDDIE MAC SERIES 3049 CLASS PS 3.384% 10/15/35		09/15/2024	Paydown		9,605	9,605	9,298	9,343	0	262	0	262	0	9,605	0	0	0	193	10/15/2035	1.A
31396F-NH-2	FREDDIE MAC SERIES 3074 CLASS OA 0.000% 11/15/35		09/01/2024	Paydown		9,679	9,679	7,421	7,671	0	2,009	0	2,009	0	9,679	0	0	0	0	11/15/2035	1.A
31396F-TX-1	FREDDIE MAC SERIES 3092 CLASS MS 5.085% 12/15/35		09/15/2024	Paydown		17,370	17,370	10,088	10,199	0	7,172	0	7,172	0	17,370	0	0	0	543	12/15/2035	1.A
31396G-CR-0	FREDDIE MAC SERIES 3084 CLASS BH 5.500% 12/15/35		09/01/2024	Paydown		14,338	14,338	16,109	16,101	0	(1,763)	0	(1,763)	0	14,338	0	0	0	526	12/15/2035	1.A
31396H-5C-9	FREDDIE MAC SERIES 3102 CLASS AS 5.086% 11/15/35		09/15/2024	Paydown		15,130	15,130	15,494	15,575	0	(445)	0	(445)	0	15,130	0	0	0	474	11/15/2035	1.A
31396H-H5-1	FREDDIE MAC SERIES 3114 CLASS IP 1.144% 02/15/36		09/15/2024	Paydown		0	0	249	179	0	(179)	0	(179)	0	0	0	0	0	103	02/15/2036	1.A
31396J-LJ-2	FREDDIE MAC SERIES 3122 CLASS PT 1.070% 03/15/36		09/15/2024	Paydown		0	0	1,205	1,089	0	(1,089)	0	(1,089)	0	0	0	0	0	360	03/15/2036	1.A
31396J-XL-4	FREDDIE MAC SERIES 3146 CLASS SA 1.422% 04/15/36		09/15/2024	Paydown		0	0	4,815	4,799	0	(4,799)	0	(4,799)	0	0	0	0	0	458	04/15/2036	1.A
31396K-4U-3	FANNIE MAE SERIES 2006-95 CLASS ST 1.206% 10/25/36		09/25/2024	Paydown		0	0	1,731	1,733	0	(1,733)	0	(1,733)	0	0	0	0	0	176	10/25/2036	1.A
31396K-JY-9	FANNIE MAE SERIES 2006-72 CLASS TN 1.806% 08/25/36		09/25/2024	Paydown		0	0	8,856	9,300	0	(9,300)	0	(9,300)	0	0	0	0	0	968	08/25/2036	1.A
31396K-N2-4	FANNIE MAE SERIES 2006-81 CLASS QS 1.756% 09/25/36		09/25/2024	Paydown		0	0	3,950	3,929	0	(3,929)	0	(3,929)	0	0	0	0	0	883	09/25/2036	1.A
31396L-3N-8	FANNIE MAE SERIES 2006-114 CLASS SE 0.986% 12/25/36		09/25/2024	Paydown		0	0	67	76	0	(76)	0	(76)	0	0	0	0	0	14	12/25/2036	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 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
31396L-AQ-3	FANNIE MAE SERIES 2006-99 CLASS AS 1.186% 10/25/36		09/25/2024	Paydown		0	0	8,799	9,170	0	(9,170)	0	(9,170)	0	0	0	0	0	884	10/25/2036	1.A
31396L-HY-9	FANNIE MAE SERIES 2006-101 CLASS SA 1.186% 10/25/36		09/25/2024	Paydown		0	0	2,570	2,629	0	(2,629)	0	(2,629)	0	0	0	0	0	248	10/25/2036	1.A
31396L-T3-4	FANNIE MAE SERIES 2006-115 CLASS IE 1.246% 12/25/36		09/25/2024	Paydown		0	0	1,630	1,636	0	(1,636)	0	(1,636)	0	0	0	0	0	230	12/25/2036	1.A
31396L-XH-8	FANNIE MAE SEREIS 2006-110 CLASS CX 1.276% 11/25/36		09/25/2024	Paydown		0	0	1,857	1,784	0	(1,784)	0	(1,784)	0	0	0	0	0	164	11/25/2036	1.A
31396N-7L-4	FREDDIE MAC SERIES 3138 CLASS SC 1.472% 04/15/36		09/15/2024	Paydown		0	0	412	317	0	(317)	0	(317)	0	0	0	0	0	130	04/15/2036	1.A
31396N-EP-7	FREDDIE MAC SERIES 3140 CLASS XO 0.000% 03/15/36		09/01/2024	Paydown		9,504	9,504	8,216	8,349	0	1,155	0	1,155	0	9,504	0	0	0	0	03/15/2036	1.A
31396P-2W-0	FANNIE MAE SERIES 2007-21 CLASS SA 0.957% 03/25/37		09/25/2024	Paydown		0	0	73	60	0	(60)	0	(60)	0	0	0	0	0	5	03/25/2037	1.A
31396P-3X-7	FANNIE MAE SERIES 2007-21 CLASS MO 0.000% 03/25/37		09/25/2024	Paydown		11,580	11,580	9,203	9,440	0	2,140	0	2,140	0	11,580	0	0	0	0	03/25/2037	1.A
31396P-5X-5	FANNIE MAE SERIES 2007-18 CLASS SB 1.356% 03/25/37		09/25/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	250	03/25/2037	1.A
31396Q-RH-4	FANNIE MAE SERIES 2009-59 CLASS HB 5.000% 08/25/39		09/01/2024	Paydown		6,543	6,543	7,194	7,117	0	(575)	0	(575)	0	6,543	0	0	0	209	08/25/2039	1.A
31396R-DF-1	FREDDIE MAC SERIES 3150 CLASS SA 1.422% 05/15/36		09/15/2024	Paydown		0	0	371	270	0	(270)	0	(270)	0	0	0	0	0	144	05/15/2036	1.A
31396R-J9-9	FREDDIE MAC SERIES 3149 CLASS SM 1.422% 05/15/36		09/15/2024	Paydown		0	0	7,190	7,323	0	(7,323)	0	(7,323)	0	0	0	0	0	872	05/15/2036	1.A
31396R-L2-1	FREDDIE MAC SERIES 3153 CLASS JS 6.504% 05/15/36		09/15/2024	Paydown		10,145	10,145	11,985	7,040	0	(1,662)	0	(1,662)	0	10,145	0	0	0	262	05/15/2036	1.A
31396U-WG-1	FREDDIE MAC SERIES 3184 CLASS CD 0.000% 11/15/35		09/01/2024	Paydown		6,058	6,058	4,406	4,660	0	1,398	0	1,398	0	6,058	0	0	0	0	11/15/2035	1.A
31396V-A5-7	FANNIE MAE WHOLE LOAN SERIES 2007-46 CLASS SD 1.056% 05/25/37		09/25/2024	Paydown		0	0	676	633	0	(633)	0	(633)	0	0	0	0	0	80	05/25/2037	1.A
31396V-GU-6	FANNIE MAE SERIES 2007-30 CLASS LI 1.046% 04/25/37		09/25/2024	Paydown		0	0	21,254	21,662	0	(21,662)	0	(21,662)	0	0	0	0	0	1,884	04/25/2037	1.A
31396V-LW-6	FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS FD 7.389% 01/25/36		09/25/2024	Paydown		65,640	65,640	66,733	66,907	0	(1,267)	0	(1,267)	0	65,640	0	0	0	3,235	01/25/2036	1.A
31396V-RN-0	FANNIE MAE SERIES 2007-36 CLASS SI 2.356% 12/25/32		09/25/2024	Paydown		0	0	6,241	5,999	0	(5,999)	0	(5,999)	0	0	0	0	0	1,507	12/25/2032	1.A
31396W-JS-6	FANNIE MAE SERIES 2007-57 CLASS MO 0.000% 06/25/36		09/01/2024	Paydown		39,087	39,087	34,456	34,872	0	4,214	0	4,214	0	39,087	0	0	0	0	06/25/2036	1.A
31396W-PG-5	FANNIE MAE SERIES 2007-67 CLASS SJ 0.180% 07/25/37		09/25/2024	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 7.115% 07/25/37		09/25/2024	Paydown		1,130	1,130	1,078	0	0	1,130	0	1,130	0	1,130	0	0	0	50	07/25/2037	1.A
31396X-JM-7	FANNIE MAE SERIES 2007-84 CLASS S 7.220% 08/25/37		09/25/2024	Paydown		675	675	426	435	0	240	0	240	0	675	0	0	0	32	08/25/2037	1.A
31396X-NM-2	FANNIE MAE SERIES 2007-92 CLASS KS 1.106% 09/25/37		09/25/2024	Paydown		0	0	2,892	2,942	0	(2,942)	0	(2,942)	0	0	0	0	0	270	09/25/2037	1.A
31396Y-C4-2	FANNIE MAE SERIES 2008-15 CLASS SX 2.529% 03/25/38		09/25/2024	Paydown		16,107	16,107	15,142	15,291	0	815	0	815	0	16,107	0	0	0	233	03/25/2038	1.A
31396Y-FA-5	FANNIE MAE SERIES 2008-2 CLASS SA 0.876% 02/25/38		09/25/2024	Paydown		0	0	10,541	10,819	0	(10,819)	0	(10,819)	0	0	0	0	0	858	02/25/2038	1.A
31396Y-TY-8	FANNIE MAE SERIES 2008-20 CLASS SP 2.015% 03/25/38		09/25/2024	Paydown		9,616	9,616	5,438	5,001	0	4,615	0	4,615	0	9,616	0	0	0	110	03/25/2038	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
31396Y-UW-0	FANNIE MAE SERIES 2008-11 CLASS SA 0.906% 03/25/38		09/25/2024	Paydown		0	0	2,189	2,366	0	(1,866)	500	(2,366)	0	0	0	0	0	237	03/25/2038	1.A
31396Y-WV-0	FANNIE MAE SERIES 2008-18 CLASS SC 0.456% 03/25/38		09/25/2024	Paydown		0	0	828	852	0	(852)	0	(852)	0	0	0	0	0	41	03/25/2038	1.A
31397A-ZX-4	FREDDIE MAC SERIES 3213 CLASS LS 2.324% 09/15/36		09/15/2024	Paydown		0	0	844	809	0	(809)	0	(809)	0	0	0	0	0	163	09/15/2036	1.A
31397B-AA-9	FREDDIE MAC SERIES 3211 CLASS SO 0.000% 09/15/36		09/15/2024	Paydown		5,356	5,356	4,538	4,616	0	740	0	740	0	5,356	0	0	0	0	09/15/2036	1.A
31397B-GX-3	FREDDIE MAC SERIES 3219 CLASS SA 1.421% 09/15/36		09/15/2024	Paydown		0	0	1,529	1,525	0	(1,525)	0	(1,525)	0	0	0	0	0	172	09/15/2036	1.A
31397B-HF-1	FREDDIE MAC SERIES 3218 CLASS AS 1.352% 09/15/36		09/15/2024	Paydown		0	0	908	863	0	(863)	0	(863)	0	0	0	0	0	140	09/15/2036	1.A
31397B-K2-6	FREDDIE MAC SERIES 3218 CLASS SN 7.058% 01/15/32		09/15/2024	Paydown		12,655	12,655	13,228	12,883	0	(227)	0	(227)	0	12,655	0	0	0	522	01/15/2032	1.A
31397B-W7-2	FREDDIE MAC SERIES 3231 CLASS SE 5.146% 10/15/36		09/15/2024	Paydown		10,495	10,495	3,984	3,149	0	7,346	0	7,346	0	10,495	0	0	0	316	10/15/2036	1.A
31397C-3J-6	FREDDIE MAC SERIES 3228 CLASS OE 0.000% 05/15/36		09/15/2024	Paydown		18,616	18,616	12,177	12,763	0	5,853	0	5,853	0	18,616	0	0	0	0	05/15/2036	1.A
31397C-GH-6	FREDDIE MAC SERIES 3240 CLASS S 1.163% 11/15/36		09/15/2024	Paydown		0	0	13,405	14,010	0	(14,010)	0	(14,010)	0	0	0	0	0	1,293	11/15/2036	1.A
31397C-ME-6	FREDDIE MAC SERIES 3235 CLASS SA 0.722% 11/15/36		09/15/2024	Paydown		0	0	4,620	4,853	0	(4,853)	0	(4,853)	0	0	0	0	0	256	11/15/2036	1.A
31397E-AG-0	FREDDIE MAC SERIES 3255 CLASS SA 1.263% 12/15/36		09/15/2024	Paydown		0	0	4,809	4,778	0	(4,778)	0	(4,778)	0	0	0	0	0	498	12/15/2036	1.A
31397G-7A-2	FREDDIE MAC SERIES 3287 CLASS SE 1.473% 03/15/37		09/15/2024	Paydown		0	0	2,125	2,228	0	(2,228)	0	(2,228)	0	0	0	0	0	185	03/15/2037	1.A
31397H-DE-5	FREDDIE MAC SERIES 3318 CLASS ES 0.624% 05/15/37		09/15/2024	Paydown		0	0	26	36	0	(36)	0	(36)	0	0	0	0	0	3	05/15/2037	1.A
31397H-DT-2	FREDDIE MAC SERIES 3318 CLASS HS 1.284% 05/15/37		09/15/2024	Paydown		0	0	332	313	0	(313)	0	(313)	0	0	0	0	0	28	05/15/2037	1.A
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37		09/01/2024	Paydown		7,901	7,901	8,612	8,531	0	(630)	0	(630)	0	7,901	0	0	0	287	07/15/2037	1.A
31397L-X3-8	FANNIE MAE SERIES 2008-62 CLASS FB 6.344% 07/25/38		09/25/2024	Paydown		928	928	966	959	0	(32)	0	(32)	0	928	0	0	0	40	07/25/2038	1.A
31397M-XL-6	FANNIE MAE SERIES 2008-88 CLASS FA 6.614% 10/25/38		09/25/2024	Paydown		469	469	492	490	0	(21)	0	(21)	0	469	0	0	0	20	10/25/2038	1.A
31397N-7G-4	FANNIE MAE SERIES 2009-56 CLASS AI 0.506% 07/25/49		09/25/2024	Paydown		0	0	22	28	0	(28)	0	(28)	0	0	0	0	0	2	07/25/2049	1.A
31397N-FK-6	FANNIE MAE SERIES 2009-17 CLASS YS 0.256% 03/25/39		09/25/2024	Paydown		0	0	345	360	0	(360)	0	(360)	0	0	0	0	0	9	03/25/2039	1.A
31397N-FS-9	FANNIE MAE SERIES 2009-17 CLASS QI 5.500% 03/25/39		09/01/2024	Paydown		0	0	6,233	5,857	0	(5,857)	0	(5,857)	0	0	0	0	0	1,661	03/25/2039	1.A
31397N-MG-7	FANNIE MAE SERIES 2009-11 CLASS PO 0.000% 08/25/38		09/01/2024	Paydown		7,307	7,307	4,240	4,527	0	2,780	0	2,780	0	7,307	0	0	0	0	08/25/2038	1.A
31397P-MB-3	FREDDIE MAC SERIES 3397 CLASS SQ 0.514% 12/15/37		09/15/2024	Paydown		0	0	4,178	4,398	0	(4,398)	0	(4,398)	0	0	0	0	0	245	12/15/2037	1.A
31397P-U7-3	FREDDIE MAC SERIES 3408 CLASS BI 0.804% 01/15/38		09/15/2024	Paydown		0	0	375	377	0	(377)	0	(377)	0	0	0	0	0	25	01/15/2038	1.A
31397Q-CE-6	FANNIE MAE SERIES 2010-150 CLASS MS 1.136% 01/25/41		09/25/2024	Paydown		0	0	19,043	19,465	0	(19,465)	0	(19,465)	0	0	0	0	0	1,768	01/25/2041	1.A
31397Q-WH-7	FANNIE MAE SERIES 2011-15 CLASS SA 1.665% 03/25/41		09/25/2024	Paydown		0	0	31,327	31,799	0	(31,799)	0	(31,799)	0	0	0	0	0	3,417	03/25/2041	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
31397R-5W-2	FREDDIE MAC SERIES 3419 CLASS SA 0.975% 02/15/38		09/15/2024	Paydown		0	0	3,963	4,029	0	(4,029)	0	(4,029)	0	0	0	0	0	337	02/15/2038	1.A
31397R-LC-8	FREDDIE MAC SERIES 3417 CLASS YS 2.329% 02/15/38		09/15/2024	Paydown		7,747	7,747	8,718	8,692	0	(945)	0	(945)	0	7,747	0	0	0	122	02/15/2038	1.A
31397T-7F-3	FREDDIE MAC SERIES 3443 CLASS SE 0.274% 03/15/37		09/15/2024	Paydown		0	0	6,385	6,610	0	(6,610)	0	(6,610)	0	0	0	0	0	236	03/15/2037	1.A
31397T-HJ-4	FREDDIE MAC SERIES 3449 CLASS MT 5.456% 07/15/34		09/15/2024	Paydown		3,312	3,312	3,217	3,187	0	125	0	125	0	3,312	0	0	0	121	07/15/2034	1.A
31397U-M7-1	FANNIE MAE SERIES 2011-57 CLASS SE 0.656% 07/25/41		09/25/2024	Paydown		0	0	1,334	1,316	0	(1,316)	0	(1,316)	0	0	0	0	0	114	07/25/2041	1.A
31397U-SN-0	FANNIE MAE SERIES 2011-63 CLASS DS 0.526% 07/25/41		09/25/2024	Paydown		0	0	1,033	1,561	0	(1,022)	539	(1,561)	0	0	0	0	0	55	07/25/2041	1.A
31397W-4B-8	FREDDIE MAC SERIES 3460 CLASS AY 5.000% 06/15/38		09/01/2024	Paydown		31,733	31,733	33,399	33,286	0	(1,554)	0	(1,554)	0	31,733	0	0	0	1,056	06/15/2038	1.A
31397W-ZL-2	FREDDIE MAC SERIES 3485 CLASS SQ 1.094% 07/15/36		09/15/2024	Paydown		0	0	3,691	3,894	0	(3,894)	0	(3,894)	0	0	0	0	0	367	07/15/2036	1.A
31397Y-6W-6	FREDDIE MAC SERIES 3480 CLASS BE 5.500% 08/15/38		09/01/2024	Paydown		4,860	4,860	5,270	5,223	0	(364)	0	(364)	0	4,860	0	0	0	182	08/15/2038	1.A
31397Y-SN-2	FREDDIE MAC SERIES 3501 CLASS SC 0.394% 01/15/39		09/15/2024	Paydown		0	0	742	752	0	(752)	0	(752)	0	0	0	0	0	59	01/15/2039	1.A
31398E-K2-9	FREDDIE MAC SERIES 3556 CLASS FA 6.366% 07/15/37		09/15/2024	Paydown		10,074	10,074	10,472	10,461	0	(386)	0	(386)	0	10,074	0	0	0	427	07/15/2037	1.A
31398F-LK-5	FANNIE MAE SERIES 2009-78 CLASS KI 6.000% 10/25/39		09/01/2024	Paydown		0	0	4,042	3,929	0	(3,929)	0	(3,929)	0	0	0	0	0	686	10/25/2039	1.A
31398F-R5-2	FANNIE MAE SERIES 2009-87 CLASS YS 0.756% 11/25/39		09/25/2024	Paydown		0	0	1,205	1,260	0	(1,260)	0	(1,260)	0	0	0	0	0	89	11/25/2039	1.A
31398F-V7-3	FANNIE MAE SERIES 2009-94 CLASS FX 5.736% 02/25/38		09/25/2024	Paydown		2,806	2,806	2,411	2,380	0	426	0	426	0	2,806	0	0	0	98	02/25/2038	1.A
31398G-G6-0	FANNIE MAE SERIES 2010-5 CLASS OA 0.000% 02/25/40		09/01/2024	Paydown		20,007	20,007	13,009	13,265	0	6,742	0	6,742	0	20,007	0	0	0	0	02/25/2040	1.A
31398J-VY-6	FREDDIE MAC SERIES 3578 CLASS CO 0.000% 05/15/38		09/01/2024	Paydown		5,793	5,793	5,417	5,295	0	498	0	498	0	5,793	0	0	0	0	05/15/2038	1.A
31398J-W3-3	FREDDIE MAC SERIES 3578 CLASS DO 0.000% 04/15/36		09/01/2024	Paydown		12,755	12,755	8,811	9,071	0	3,684	0	3,684	0	12,755	0	0	0	0	04/15/2036	1.A
31398J-W7-4	FREDDIE MAC SERIES 3578 CLASS GO 0.000% 07/15/38		09/01/2024	Paydown		5,541	5,541	4,484	4,544	0	997	0	997	0	5,541	0	0	0	0	07/15/2038	1.A
31398J-YB-3	FREDDIE MAC SERIES 3571 CLASS FE 6.406% 08/15/35		09/15/2024	Paydown		2,773	2,773	2,908	2,899	0	(126)	0	(126)	0	2,773	0	0	0	119	08/15/2035	1.A
31398L-GQ-5	FREDDIE MAC SERIES 3616 CLASS B 5.000% 12/15/39		09/01/2024	Paydown		2,315	2,315	2,427	2,452	0	(136)	0	(136)	0	2,315	0	0	0	73	12/15/2039	1.A
31398L-NY-0	FREDDIE MAC SERIES 3606 CLASS CS 0.894% 12/15/39		09/15/2024	Paydown		0	0	15,261	15,503	0	(15,503)	0	(15,503)	0	0	0	0	0	1,147	12/15/2039	1.A
31398M-DH-6	FANNIE MAE SERIES 2010-26 CLASS PO 0.000% 11/25/36		09/01/2024	Paydown		5,923	5,923	4,583	4,624	0	1,299	0	1,299	0	5,923	0	0	0	0	11/25/2036	1.A
31398N-EY-6	FANNIE MAE SERIES 2010-95 CLASS SB 1.206% 09/25/40		09/25/2024	Paydown		0	0	2,124	2,216	0	(2,216)	0	(2,216)	0	0	0	0	0	319	09/25/2040	1.A
31398N-JX-3	FANNIE MAE SERIES 2010-100 CLASS QS 1.256% 09/25/40		09/25/2024	Paydown		0	0	8,771	9,091	0	(9,091)	0	(9,091)	0	0	0	0	0	958	09/25/2040	1.A
31398N-KB-9	FANNIE MAE SERIES 2010-100 CLASS CS 1.256% 09/25/40		09/25/2024	Paydown		0	0	13,877	14,127	0	(14,127)	0	(14,127)	0	0	0	0	0	1,832	09/25/2040	1.A
31398N-L2-8	FANNIE MAE SERIES 2010-110 CLASS SB 0.606% 10/25/40		09/25/2024	Paydown		0	0	2,723	2,803	0	(2,803)	0	(2,803)	0	0	0	0	0	145	10/25/2040	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40		09/01/2024	Paydown		3,060	3,060	3,334	3,254	0	(194)	0	(194)	0	3,060	0	0	0	113	05/25/2040	1.A
31398R-HM-0	FANNIE MAE SERIES 2010-67 CLASS SC 0.406% 06/25/40		09/25/2024	Paydown		0	0	2,154	2,249	0	(2,249)	0	(2,249)	0	0	0	0	0	114	06/25/2040	1.A
31398R-J8-9	FANNIE MAE SERIES 2010-56 CLASS SA 1.026% 06/25/40		09/25/2024	Paydown		0	0	3,797	3,854	0	(3,854)	0	(3,854)	0	0	0	0	0	362	06/25/2040	1.A
31398R-LT-0	FANNIE MAE SERIES 2010-65 CLASS SC 0.000% 05/25/40		09/25/2024	Paydown		60,640	60,640	59,773	60,267	0	373	0	373	0	60,640	0	0	0	0	05/25/2040	1.A
31398R-MQ-5	FANNIE MAE SERIES 2010-59 CLASS SD 0.376% 06/25/40		09/25/2024	Paydown		0	0	14,347	14,900	0	(14,900)	0	(14,900)	0	0	0	0	0	579	06/25/2040	1.A
31398S-KW-2	FANNIE MAE SERIES 2010-142 CLASS SC 1.206% 12/25/40		09/25/2024	Paydown		0	0	3,394	3,435	0	(3,435)	0	(3,435)	0	0	0	0	0	304	12/25/2040	1.A
31398S-MC-4	FANNIE MAE SERIES 2010-134 CLASS SV 0.626% 12/25/40		09/25/2024	Paydown		0	0	6,682	6,837	0	(6,837)	0	(6,837)	0	0	0	0	0	403	12/25/2040	1.A
31398S-XB-4	FANNIE MAE SERIES 2010-139 CLASS SB 0.606% 12/25/40		09/25/2024	Paydown		0	0	7,504	7,714	0	(7,714)	0	(7,714)	0	0	0	0	0	458	12/25/2040	1.A
31398T-GX-3	FANNIE MAE SERIES 2010-68 CLASS SC 1.086% 07/25/40		09/25/2024	Paydown		0	0	3,934	3,806	0	(3,806)	0	(3,806)	0	0	0	0	0	409	07/25/2040	1.A
31398V-SY-3	FREDDIE MAC SERIES 3662 CLASS ZB 5.500% 08/15/36		09/01/2024	Paydown		6,360	6,360	6,456	6,450	0	(90)	0	(90)	0	6,360	0	0	0	231	08/15/2036	1.A
31404R-YS-0	FNMA POOL 776621 5.500% 04/01/34		09/01/2024	Paydown		293	293	289	290	0	4	0	4	0	293	0	0	0	11	04/01/2034	1.A
31406G-Y6-0	FNMA POOL 809933 5.951% 03/01/35		09/01/2024	Paydown		4,471	4,471	4,454	4,471	0	0	0	0	0	4,471	0	0	0	165	03/01/2035	1.A
31407C-K9-7	FNMA POOL 826620 7.110% 08/01/35		09/01/2024	Paydown		266	266	268	268	0	(2)	0	(2)	0	266	0	0	0	10	08/01/2035	1.A
31407K-T7-4	FNMA POOL 833174 5.704% 09/01/35		09/01/2024	Paydown		1,151	1,151	1,151	1,151	0	0	0	0	0	1,151	0	0	0	44	09/01/2035	1.A
3140MQ-B5-7	FNMA POOL BV9959 4.000% 06/01/52		09/01/2024	Paydown		125,878	125,878	125,485	125,487	0	391	0	391	0	125,878	0	0	0	3,494	06/01/2052	1.A
3140Q7-EW-3	FNMA POOL CA0148 4.500% 08/01/47		09/01/2024	Paydown		30,138	30,138	31,994	31,994	0	(1,855)	0	(1,855)	0	30,138	0	0	0	806	08/01/2047	1.A
3140XH-JK-4	FNMA POOL FS2065 4.000% 06/01/52		09/01/2024	Paydown		72,768	72,768	72,074	72,106	0	662	0	662	0	72,768	0	0	0	2,020	06/01/2052	1.A
3140XH-NB-9	FNMA POOL FS2185 4.000% 06/01/52		09/01/2024	Paydown		318,967	318,967	310,993	311,498	0	7,469	0	7,469	0	318,967	0	0	0	8,376	06/01/2052	1.A
31410K-CE-2	FNMA POOL 889369 6.000% 02/01/38		09/01/2024	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		09/01/2024	Paydown		204	204	206	204	0	0	0	0	0	204	0	0	0	9	07/01/2038	1.A
31413C-F5-3	FNMA POOL 941288 6.000% 07/01/37		09/01/2024	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	07/01/2037	1.A
31414A-EQ-1	FNMA POOL 960143 6.000% 11/01/37		09/01/2024	Paydown		438	438	451	451	0	(13)	0	(13)	0	438	0	0	0	18	11/01/2037	1.A
31414B-NC-0	FNMA POOL 961287 6.000% 01/01/38		09/01/2024	Paydown		18	18	19	19	0	0	0	0	0	18	0	0	0	1	01/01/2038	1.A
31415B-D4-8	FNMA POOL 981723 5.500% 07/01/38		09/01/2024	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	07/01/2038	1.A
31418A-HY-7	FNMA POOL MA1146 4.000% 08/01/42		09/01/2024	Paydown		109,135	109,135	111,863	111,863	0	(2,728)	0	(2,728)	0	109,135	0	0	0	2,907	08/01/2042	1.A
31418A-XZ-6	FNMA POOL MA1595 4.000% 09/01/33		09/01/2024	Paydown		11,154	11,154	11,961	11,750	0	(597)	0	(597)	0	11,154	0	0	0	292	09/01/2033	1.A
31418E-E6-3	FNMA POOL MA4656 4.500% 07/01/52		09/01/2024	Paydown		220,674	220,674	217,178	217,260	0	3,413	0	3,413	0	220,674	0	0	0	6,621	07/01/2052	1.A
31418E-GK-0	FNMA POOL MA4701 4.500% 08/01/52		09/01/2024	Paydown		152,344	152,344	152,439	152,409	0	(66)	0	(66)	0	152,344	0	0	0	4,580	08/01/2052	1.A
31418E-JF-8	FNMA POOL MA4761 5.000% 09/01/52		09/01/2024	Paydown		195,524	195,524	196,929	196,852	0	(1,328)	0	(1,328)	0	195,524	0	0	0	6,555	09/01/2052	1.A
31418E-KU-3	FNMA POOL MA4806 5.000% 11/01/52		09/01/2024	Paydown		78,016	78,016	76,689	76,740	0	1,276	0	1,276	0	78,016	0	0	0	2,632	11/01/2052	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40		09/01/2024	Paydown		1,175	1,175	1,252	1,247	0	(72)	0	(72)	0	1,175	0	0	0	39	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40		09/01/2024	Paydown		1,769	1,769	1,917	1,917	0	(148)	0	(148)	0	1,769	0	0	0	65	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40		09/01/2024	Paydown		2,628	2,628	2,740	2,740	0	(113)	0	(113)	0	2,628	0	0	0	76	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40		09/01/2024	Paydown		5,703	5,703	6,162	6,162	0	(459)	0	(459)	0	5,703	0	0	0	231	08/01/2040	1.A
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40		09/01/2024	Paydown		15,900	15,900	16,571	16,571	0	(671)	0	(671)	0	15,900	0	0	0	494	08/01/2040	1.A
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40		09/01/2024	Paydown		1,632	1,632	1,701	1,701	0	(69)	0	(69)	0	1,632	0	0	0	49	08/01/2040	1.A
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40		09/01/2024	Paydown		18,567	18,567	19,765	19,765	0	(1,198)	0	(1,198)	0	18,567	0	0	0	552	08/01/2040	1.A

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

1 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
353174-FW-0	FRANKLIN CNTY OH CONVENTION FA 6.540% 12/01/36		09/25/2024	JP MORGAN CHASE		125,510	110,000	128,307	125,257	0	(841)	0	(841)	0	124,416	0	1,094	1,094	5,895	12/01/2036	1.C FE
35563T-AL-5	FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA2 CLASS M2AT144 6.644% 12/25/30		09/25/2024	Paydown		245,446	245,446	245,475	247,559	0	(2,112)	0	(2,112)	0	245,446	0	0	0	11,188	12/25/2030	1.A
35563W-AH-7	FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA3 CLASS M2 144A 7.495% 09/25/48		09/25/2024	Paydown		78,607	78,607	70,591	71,073	0	7,534	0	7,534	0	78,607	0	0	0	4,013	09/25/2048	1.A
54473E-NT-7	LOS ANGELES CNTY CA PUBLIC WKS 7.488% 08/01/33		08/01/2024	Call 100.0000		5,000	5,000	6,022	5,701	0	(68)	0	(68)	0	5,633	0	(633)	(633)	374	08/01/2033	1.B FE
57429L-AM-8	MARYLAND ST TRANSPRTN AUTH LTD 6.650% 07/01/32		07/01/2024	Call 100.0000		25,000	25,000	28,879	27,666	0	(254)	0	(254)	0	27,412	0	(2,412)	(2,412)	1,663	07/01/2032	1.G FE
57563R-SU-4	MASSACHUSETTS ST EDUCTNL FING SERIES A 4.949% 07/01/38		07/01/2024	Redemption 100.0000		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	10,640	07/01/2038	1.C FE
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y D 7.336% 11/15/39		08/09/2024	Call 118.4230		94,738	80,000	119,044	114,129	0	(1,068)	0	(1,068)	0	127,800	0	(33,062)	(33,062)	19,042	11/15/2039	1.C FE
650116-BB-1	NEW YORK ST TRANSPRTN DEV CORP SERIES B 3.323% 07/01/26		08/19/2024	WELLS FARGO		6,591,736	6,775,000	6,864,716	6,800,001	0	(6,186)	0	(6,186)	0	6,793,815	0	(202,079)	(202,079)	255,776	07/01/2026	2.B FE
678908-4G-6	OKLAHOMA ST DEV FIN AUTH SERIES A-2 4.623% 06/01/44		09/11/2024	WELLS FARGO		950,988	950,000	950,000	950,000	0	0	0	0	0	950,000	0	988	988	34,281	06/01/2044	1.A FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		07/15/2024	Redemption 100.0000		21,088	21,088	20,584	20,608	0	481	0	481	0	21,088	0	0	0	840	07/15/2048	1.E FE
89602N-VM-3	TRIBOROUGH NY BRIDGE & TUNNEL 5.550% 11/15/40		09/17/2024	JP MORGAN CHASE		1,905,105	1,860,000	2,260,236	2,205,464	0	(14,191)	0	(14,191)	0	2,191,273	0	(286,168)	(286,168)	86,885	11/15/2040	1.D FE
914476-SB-3	UNIV MISSISSIPPI MS EDUCTNL BL SERIES D 4.452% 11/01/35		09/11/2024	MORGAN KEEGAN RAYMOND JAMES		160,002	160,000	160,000	160,000	0	0	0	0	0	160,000	0	2	2	6,154	11/01/2035	1.C FE
917565-LB-7	UTAH ST TRANSIT AUTH SALES TAX SERIES B 5.937% 06/15/39		08/29/2024	JP MORGAN CHASE		778,359	710,000	881,145	855,065	0	(6,264)	0	(6,264)	0	848,801	0	(70,442)	(70,442)	29,741	06/15/2039	1.C FE
93976A-AH-5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/40		07/01/2024	Call 100.0000		10,000	10,000	12,089	11,827	0	(84)	0	(84)	0	11,743	0	(1,743)	(1,743)	679	07/01/2040	2.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						43,538,885	41,693,131	54,724,365	44,698,068	0	(4,361,823)	16,004	(4,377,827)	0	45,053,808	0	(1,514,923)	(1,514,923)	2,036,376	XXX	XXX
00003#-AC-7	A&E TELEVISION NETWORKS LLC 3.780% 08/22/24		08/22/2024	Maturity		500,000	500,000	491,820	499,311	0	689	0	689	0	500,000	0	0	0	18,900	08/22/2024	1.G
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 5.079% 01/25/37		09/25/2024	Paydown		13,400	13,400	8,150	7,781	0	5,618	0	5,618	0	13,400	0	0	0	190	01/25/2037	1.A FM
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35		09/30/2024	Redemption 100.0000		352,023	352,023	352,023	352,023	0	0	0	0	0	352,023	0	0	0	14,958	12/31/2035	2.B PL
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750% 02/15/42		08/15/2024	Various		339,226	339,226	339,226	340,531	0	(1,306)	0	(1,306)	0	339,226	0	0	0	16,113	02/15/2042	1.G PL
00287Y-CA-5	ABBVIE INC SERIES WI 4.050% 11/21/39		08/26/2024	STIFEL NICOLAUS & CO		919,350	1,000,000	1,032,760	1,030,232	0	(961)	0	(961)	0	1,029,270	0	(109,920)	(109,920)	31,050	11/21/2039	1.G FE
004421-UU-5	ACE SECURITIES CORP SERIES 2006-NC1 CLASS M1 5.390% 12/25/35		09/25/2024	Paydown		90,208	90,208	75,593	80,944	0	9,264	0	9,264	0	90,208	0	0	0	2,007	12/25/2035	1.A FM
007903-BG-1	ADVANCED MICRO DEVICES 4.393% 06/01/52		08/01/2024	JP MORGAN SECURITIES LTD		443,450	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(56,550)	(56,550)	14,704	06/01/2052	1.G FE
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC 5.750% 03/22/35		09/22/2024	Various		177,311	177,311	177,266	177,269	0	43	0	43	0	177,311	0	0	0	10,195	03/22/2035	2.A FE
01185*-AA-3	ALASKA VENTURES LLC 4.670% 06/30/33		09/30/2024	Various		187,235	187,235	187,235	187,234	0	1	0	1	0	187,235	0	0	0	6,558	06/30/2033	2.C PL
019736-AE-7	ALLISON TRANSMISSION INC SERIES 144A 4.750% 10/01/27		08/20/2024	Various		1,212,425	1,240,000	1,152,050	1,198,567	0	6,198	0	6,198	0	1,204,765	0	7,660	7,660	50,933	10/01/2027	3.A FE
02147F-AQ-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-18CB CLASS A6 8.723% 07/25/36		09/25/2024	Paydown		470	460	269	270	0	200	0	200	0	470	0	0	0	21	07/25/2036	1.A FM
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 06-23CB CLASS 1A6 6.000% 08/25/36		09/01/2024	Paydown		1,329	1,329	1,038	1,094	0	235	0	235	0	1,329	0	0	0	51	08/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
02147R-AT-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-23CB CLASS 2A6 8.523% 08/25/36		08/25/2024	Paydown		0	(18)	(10)	(9)	0	9	0	9	0	0	0	0	0	1	08/25/2036	1.A FM
02151G-AB-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 11.887% 10/25/37		09/25/2024	Paydown		0	2,949	1,317	1,568	0	(1,568)	0	(1,568)	0	0	0	0	0	178	10/25/2037	1.A FM
02151N-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007 18CB CLASS 1A6 9.184% 08/25/37		08/25/2024	Paydown		0	(16)	(9)	(9)	0	9	0	9	0	0	0	0	0	1	08/25/2037	1.A FM
02209S-BD-4	ALTRIA GROUP INC 4.800% 02/14/29		09/13/2024	J.P. MORGAN SECURITIES INC		1,523,415	1,500,000	1,495,755	1,497,575	0	302	0	302	0	1,497,877	0	25,538	25,538	78,400	02/14/2029	2.B FE
023761-AA-7	AMER AIRLINE 17 1 AA PTT SERIES AA 3.650% 02/15/29		08/15/2024	Redemption 100.0000		11,875	11,875	11,875	11,875	0	0	0	0	0	11,875	0	0	0	433	02/15/2029	1.E FE
02377B-AB-2	AMER AIRLN 15-2 B PTT 3.600% 09/22/27		07/31/2024	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/22/2027	1.F FE
02377B-AB-2	AMER AIRLN 15-2 B PTT 3.600% 09/22/27		07/31/2024	1350_100_WRETOALI		14,829	15,525	14,411	14,726	0	105	0	105	0	14,831	0	(2)	(2)	480	09/22/2027	1.F FE
02660T-EL-3	AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 5.671% 09/25/45		09/25/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2045	1.A FM
02660T-EL-3	AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 5.671% 09/25/45		09/25/2024	Paydown		1,267	7,744	5,204	5,641	0	(4,375)	0	(4,375)	0	1,267	0	0	0	258	09/25/2045	3.A FM
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2003 11 CLASS AV2 5.709% 11/25/33		09/25/2024	Paydown		3,152	3,152	3,152	3,177	0	(25)	0	(25)	0	3,152	0	0	0	106	11/25/2033	1.A FM
03072S-VR-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 6.019% 11/25/34		09/25/2024	Paydown		47,947	47,947	45,922	47,044	0	903	0	903	0	47,947	0	0	0	1,322	11/25/2034	1.A FM
031100-L*-9	AMETEK INC 3.730% 09/30/24		09/30/2024	Various		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	119,360	09/30/2024	2.A
037411-BF-1	APACHE CORP 4.250% 01/15/30		09/23/2024	BARCLAYS CAPITAL INC		1,930,340	2,000,000	1,996,380	1,997,783	0	240	0	240	0	1,998,023	0	(67,683)	(67,683)	101,292	01/15/2030	2.C FE
038336-F*-9	APTARGROUP INC 1.170% 07/19/24		07/19/2024	Maturity		6,003,250	6,003,250	6,335,175	6,075,575	0	0	0	0	259,600	6,335,175	(331,925)	0	(331,925)	69,812	07/19/2024	2.C
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		08/28/2024	BNP PARIBAS SECURITIES CORP		1,365,975	1,440,000	1,444,464	1,447,924	0	(1,373)	0	(1,373)	0	1,446,551	0	(80,576)	(80,576)	38,715	07/30/2050	2.C FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		07/30/2024	Paydown		3,750	3,750	3,762	3,771	0	(21)	0	(21)	0	3,750	0	0	0	91	07/30/2050	2.C FE
03881B-AJ-2	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS AS 144A 3.061% 05/15/53		09/10/2024	JP MORGAN SECURITIES LTD		458,967	502,139	432,212	444,427	0	5,660	0	5,660	0	450,087	0	8,880	8,880	11,955	05/15/2053	1.A
03881B-AL-7	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2020-MF1 CLASS B 144A 3.718% 05/15/53		09/10/2024	JP MORGAN SECURITIES LTD		496,638	537,087	473,560	483,948	0	4,980	0	4,980	0	488,928	0	7,710	7,710	15,319	05/15/2053	1.A
042858-AC-4	ARROYO MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.800% 04/25/49		09/01/2024	Paydown		5,851	5,851	5,450	5,851	0	0	0	0	0	5,851	0	0	0	149	04/25/2049	1.A
045054-AN-3	ASHTEAD CAPITAL INC SERIES 144A 1.500% 08/12/26		09/23/2024	JPM SECURITIES		3,782,200	4,000,000	3,925,040	3,957,113	0	11,779	0	11,779	0	3,968,892	0	(186,692)	(186,692)	67,000	08/12/2026	2.C FE
04774#-AA-0	ATLANTA FALCONS CO STADIUM LLC 3.590% 09/01/42		09/01/2024	Redemption 100.0000		1,577	1,577	1,577	1,577	0	0	0	0	0	1,577	0	0	0	57	09/01/2042	2.B Z
05493J-AG-6	BDS LTD SERIES 2021-FL8 CLASS C 144A 6.678% 01/18/36		09/16/2024	Paydown		2,500,000	2,500,000	2,500,000	2,499,763	0	237	0	237	0	2,500,000	0	0	0	120,085	01/18/2036	1.E FE
05525Q-AA-5	BANC OF AMERICA MERRILL LYNCH SERIES 2014-FRR8 CLASS A 144A 0.297% 11/26/47		09/01/2024	Paydown		3,350,000	3,350,000	3,059,110	3,262,976	0	87,024	0	87,024	0	3,350,000	0	0	0	38,679	11/26/2047	1.G FE
05577@-AP-5	UNION PACIFIC CORP SER A-1 3.930% 02/23/26		08/23/2024	Redemption 100.0000		67,712	67,712	67,712	67,710	0	2	0	2	0	67,712	0	0	0	2,661	02/23/2026	1.D
05577@-AQ-3	UNION PACIFIC CORP SER A-2 3.930% 02/23/26		08/23/2024	Redemption 100.0000		31,864	31,864	31,864	31,863	0	1	0	1	0	31,864	0	0	0	1,252	02/23/2026	1.D
05591V-AA-3	BPR TRUST SERIES 2021-WILL CLASS A 144A 6.961% 06/15/38		09/15/2024	Paydown		49,667	49,667	49,667	49,573	0	95	0	95	0	49,667	0	0	0	2,474	06/15/2038	1.A FE
05609R-AL-8	BX TRUST SERIES 2021-BXMF CLASS D 144A 7.041% 10/15/26		09/15/2024	Paydown		124,597	124,597	123,821	124,718	0	(121)	0	(121)	0	124,597	0	0	0	6,923	10/15/2026	1.A
05610H-AG-8	BX TRUST SERIES 2022-LP2 CLASS D 144A 7.057% 02/15/39		07/15/2024	Paydown		31,495	31,495	31,360	31,244	0	251	0	251	0	31,495	0	0	0	1,358	02/15/2039	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 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
05637*-AA-8	BIF III HOLTWOOD HOLDCO BORROW 7.750% 02/15/33		08/15/2024	Redemption 100.0000		77,619	77,619	77,619	77,619	0	0	0	0	0	77,619	0	0	0	4,010	02/15/2033	3.A
059165-DX-5	BALTIMORE GAS & ELECTRIC 5.200% 06/15/33		08/26/2024	FTN FINANCIAL CAP MARKETS		2,029,760	2,000,000	2,454,500	2,371,954	0	(22,553)	0	(22,553)	0	2,349,401	0	(319,641)	(319,641)	72,800	06/15/2033	1.G FE
059487-AA-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-6 CLASS CB1 5.619% 07/25/46		09/25/2024	Paydown		947	1,322	1,006	1,018	0	(71)	0	(71)	0	947	0	0	0	50	07/25/2046	1.A FM
059496-AC-3	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 2A1 5.235% 04/25/37		09/01/2024	Paydown		207	215	164	149	0	59	0	59	0	207	0	0	0	8	04/25/2037	1.A FM
05949Q-BG-9	BANK OF AMERICA FUNDING CORPOR SERIES 2006-2 CLASS 4A1 7.892% 03/25/36		09/25/2024	Paydown		3,523	4,762	2,447	3,119	0	404	0	404	0	3,523	0	0	0	205	03/25/2036	1.A FM
05951V-AV-1	BANC OF AMERICA FUNDING CORPOR SERIES 2006-1 CLASS6A1 5.455% 12/20/46		09/20/2024	Paydown		638	510	437	458	0	179	0	179	0	638	0	0	0	21	12/20/2046	1.A FM
059523-AX-8	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A1 5.715% 07/25/47		09/25/2024	Paydown		0	4,322	2,719	3,131	0	(3,131)	0	(3,131)	0	0	0	0	0	162	07/25/2047	3.A FM
059523-AY-6	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 11.602% 07/25/47		08/01/2024	Paydown		0	185	140	161	0	(161)	0	(161)	0	0	0	0	0	9	07/25/2047	4.B FM
059523-AY-6	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 11.602% 07/25/47		09/01/2024	Paydown		0	92	70	81	0	(81)	0	(81)	0	0	0	0	0	5	07/25/2047	4.C FM
06050A-AA-1	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-8 CLASS 1A1 1.759% 11/25/36		09/25/2024	Paydown		0	0	1,089	801	0	(801)	0	(801)	0	0	0	0	0	457	11/25/2036	5.B GI
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.844% 11/15/50		09/01/2024	Paydown		0	0	1,822	1,374	0	(1,374)	0	(1,374)	0	0	0	0	0	324	11/15/2050	1.A FE
07378R-AB-5	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A2 9.909% 02/25/37		09/25/2024	Paydown		7,337	4,831	3,890	4,006	0	3,331	0	3,331	0	7,337	0	0	0	264	02/25/2037	1.A FM
07378R-AQ-2	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A5 2.831% 02/25/37		09/25/2024	Paydown		0	0	1,642	1,684	0	(1,684)	0	(1,684)	0	0	0	0	0	290	02/25/2037	5.C FE
07384Y-NA-0	BEAR STEARNS ASSET BACKED SECU SERIES 2003-AC5 CLASS A5 5.250% 10/25/33		09/01/2024	Paydown		2,779	2,779	2,761	2,764	0	15	0	15	0	2,779	0	0	0	102	10/25/2033	1.A FM
07386H-GG-0	BEAR STEARNS ALT A TRUST SERIES 2004-3 CLASS A1 5.609% 04/25/34		09/25/2024	Paydown		2,136	2,136	2,136	2,135	0	1	0	1	0	2,136	0	0	0	74	04/25/2034	1.A FM
07387#-AA-2	BEAR SWAMP FINANCE LP 4.890% 10/08/25		09/30/2024	Redemption 100.0000		16,786	16,786	16,788	16,710	0	76	0	76	0	16,786	0	0	0	454	10/08/2025	3.A PL
07387U-CE-9	BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC1 CLASS 1A1 6.250% 02/25/36		09/01/2024	Paydown		6,425	6,425	3,296	2,095	0	4,330	0	4,330	0	6,425	0	0	0	108	02/25/2036	1.A FM
07388W-AB-2	BEAR STEARNS ASSET BACKED SE SERIES 2006-AC4 CLASS A2 14.720% 07/25/36		09/25/2024	Paydown		8,108	7,669	7,738	8,336	0	(229)	0	(229)	0	8,108	0	0	0	520	07/25/2036	4.C FM
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 5.159% 01/25/37		09/25/2024	Paydown		4,402	4,402	4,196	4,253	0	149	0	149	0	4,402	0	0	0	110	01/25/2037	1.A FM
09539*-AA-9	BLUE DOLPHIN FRAC LLC 4.650% 10/31/24		07/31/2024	Redemption 100.0000		68,453	68,453	68,453	68,453	0	0	0	0	0	68,453	0	0	0	2,387	10/31/2024	2.C Z
10567@-AA-0	BRAVES STADIUM COMPANY LLC STADIUM COMPANY LLC 3.770% 09/30/41		09/30/2024	Redemption 100.0000		1,656	1,656	1,656	1,656	0	0	0	0	0	1,656	0	0	0	62	09/30/2041	2.A PL
12434C-AN-4	BX TRUST SERIES 2021-SDMF CLASS E 144A 6.798% 09/15/34		08/15/2024	Paydown		25,998	25,998	25,040	24,208	0	1,790	0	1,790	0	25,998	0	0	0	1,391	09/15/2034	1.A
12489W-JR-6	CREDIT-BASED ASSET SERVICING SERIES 2004-CB4 CLASS M1 6.274% 05/25/35		09/01/2024	Paydown		10,344	10,344	0	0	0	10,344	0	10,344	0	10,344	0	0	0	268	05/25/2035	1.A FM
12489W-QE-7	CREDIT-BASED ASSET SERVICING SERIES 05-CB8 CLASS AF3 3.214% 12/25/35		09/01/2024	Paydown		18,259	18,259	18,180	18,257	0	2	0	2	0	18,259	0	0	0	394	12/25/2035	1.A FM
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.918% 08/15/50		09/01/2024	Paydown		0	0	3,477	2,145	0	(2,145)	0	(2,145)	0	0	0	0	0	220	08/15/2050	1.A FE
12523@-AA-9	CC TUGS LLC TUGS LLC 6.400% 09/30/30		09/30/2024	Various		113,249	113,249	113,249	110,836	0	2,413	0	2,413	0	113,249	0	0	0	5,436	09/30/2030	3.B PL
12527G-AE-3	CF INDUSTRIES INC 5.375% 03/15/44		08/01/2024	Various		1,895,660	2,000,000	2,037,890	2,036,224	0	(258)	0	(258)	0	2,035,966	0	(140,306)	(140,306)	67,785	03/15/2044	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48		09/01/2024	Paydown		5,511	5,511	5,460	5,436	0	75	0	75	0	5,511	0	0	0	151	08/25/2048	1.A
12553X-AP-8	CIM TRUST SERIES 2018-INV1 CLASS A14 144 4.000% 08/25/48		09/01/2024	Paydown		23,517	23,517	23,674	23,746	0	(229)	0	(229)	0	23,517	0	0	0	643	08/25/2048	1.A
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49		09/01/2024	Paydown		3,264	3,264	3,455	3,536	0	(272)	0	(272)	0	3,264	0	0	0	84	05/25/2049	1.A
12555D-AA-3	CIM TRUST SERIES 2019-INV1 CLASS A1 144A 4.000% 02/25/49		09/01/2024	Paydown		12,344	12,344	12,980	13,403	0	(1,059)	0	(1,059)	0	12,344	0	0	0	337	02/25/2049	1.A
12555D-AR-6	CIM TRUST SERIES 2019-INV1 CLASS B1 144A 4.500% 02/25/49		09/01/2024	Paydown		8,428	8,428	8,138	8,170	0	258	0	258	0	8,428	0	0	0	256	02/25/2049	1.A
12556M-AB-0	CIM TRUST SERIES 2019-J1 CLASS 1A2 144A 3.500% 08/25/49		09/01/2024	Paydown		1,865	1,865	1,956	1,950	0	(84)	0	(84)	0	1,865	0	0	0	43	08/25/2049	1.A
12557L-AC-9	CIM TRUST SERIES 2019-INV3 144A 3.500% 08/25/49		09/01/2024	Paydown		11,415	11,415	11,690	11,760	0	(345)	0	(345)	0	11,415	0	0	0	281	08/25/2049	1.A
12557L-AQ-8	CIM TRUST SERIES 2019-INV3 CLASS A15 144 3.500% 08/25/49		09/01/2024	Paydown		3,805	3,805	3,859	3,873	0	(68)	0	(68)	0	3,805	0	0	0	94	08/25/2049	1.A
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50		09/01/2024	Paydown		13,325	13,325	14,054	14,095	0	(770)	0	(770)	0	13,325	0	0	0	270	04/25/2050	1.A
12566X-AL-2	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A7 CLASS 2A2 10.656% 07/25/37		09/25/2024	Paydown		3,367	3,613	2,717	2,926	0	440	0	440	0	3,367	0	0	0	199	07/25/2037	1.A FM
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47		09/01/2024	Paydown		3,586	3,586	3,593	3,593	0	(7)	0	(7)	0	3,586	0	0	0	84	06/25/2047	1.A
12630B-BF-4	COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS C 5.113% 11/10/46		09/01/2024	Paydown		66,238	66,238	67,402	66,371	0	(133)	0	(133)	0	66,238	0	0	0	2,489	11/10/2046	1.A
12646X-AY-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR3 CLASS B3 144A 3.407% 05/25/43		09/01/2024	Paydown		1,520	1,520	1,473	1,484	0	35	0	35	0	1,520	0	0	0	34	05/25/2043	1.A
12647V-AZ-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR5 CLASS B3 144A 3.619% 10/25/43		09/01/2024	Paydown		1,288	1,288	1,253	1,256	0	32	0	32	0	1,288	0	0	0	31	10/25/2043	1.A
12648A-BA-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B3 144A 3.605% 11/25/43		09/01/2024	Paydown		1,061	1,061	1,039	1,039	0	22	0	22	0	1,061	0	0	0	25	11/25/2043	1.A
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.816% 04/25/44		09/01/2024	Paydown		4,911	4,911	5,212	5,264	0	(353)	0	(353)	0	4,911	0	0	0	124	04/25/2044	1.A
12648H-BD-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS B3 144A 3.816% 04/25/44		09/01/2024	Paydown		4,369	4,369	4,362	4,362	0	8	0	8	0	4,369	0	0	0	111	04/25/2044	1.A
12648T-AS-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR3 CLASS B3 144A 4.015% 07/25/44		09/01/2024	Paydown		6,036	6,036	5,893	5,880	0	156	0	156	0	6,036	0	0	0	166	07/25/2044	1.A
12663G-AA-5	COLT FUNDING LLC SERIES 2022-7 CLASS A1 144A 5.162% 04/25/67		08/13/2024	BANK OF NEW YORK		3,793,680	3,819,191	3,819,157	3,842,071	0	30,652	0	30,652	0	3,872,723	0	(79,043)	(79,043)	138,550	04/25/2067	1.A FE
12663G-AA-5	COLT FUNDING LLC SERIES 2022-7 CLASS A1 144A 5.162% 04/25/67		08/01/2024	Paydown		36,523	36,523	36,522	36,741	0	(219)	0	(219)	0	36,523	0	0	0	1,235	04/25/2067	1.A FE
126670-GR-3	COUNTRYWIDE ASSET-BACKED CERT SERIES 2005-13 CLASS AF4 5.805% 04/25/36		09/26/2024	Paydown		62,201	34,907	28,949	28,877	0	33,325	0	33,325	0	62,201	0	0	0	3,884	04/25/2036	1.A FM
12667F-WU-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2004-27CB CLASS A1 6.000% 12/25/34		09/01/2024	Paydown		9,341	9,297	8,231	8,123	0	1,218	0	1,218	0	9,341	0	0	0	351	12/25/2034	1.A FM
12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 5.469% 05/25/35		09/25/2024	Paydown		2,036	2,036	1,348	1,482	0	554	0	554	0	2,036	0	0	0	66	05/25/2035	1.A FM
12667G-GA-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-19CB CLASS A2 6.009% 06/25/35		09/25/2024	Paydown		3,782	3,777	2,852	2,888	0	894	0	894	0	3,782	0	0	0	118	06/25/2035	1.A FM
12667G-LD-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-23CB CLASS A3 6.134% 07/25/35		09/25/2024	Paydown		955	955	691	756	0	199	0	199	0	955	0	0	0	32	07/25/2035	1.A FM
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-26CB CLASS A1 5.469% 07/25/35		09/25/2024	Paydown		3,569	3,556	2,486	2,341	0	1,228	0	1,228	0	3,569	0	0	0	125	07/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668B-XG-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-12CB CLASS A11 8.725% 05/25/36		09/25/2024	Paydown		0	491	306	320	0	(320)	0	(320)	0	0	0	0	0	22	05/25/2036	1.A FM
126694-GU-6	COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35		09/01/2024	Paydown		377	3,471	2,428	2,368	0	(1,992)	0	(1,992)	0	377	0	0	0	137	11/25/2035	1.A FM
126694-GU-6	COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35		07/01/2024	Paydown		315	317	222	216	0	98	0	98	0	315	0	0	0	10	11/25/2035	1.B FM
12669F-AU-7	COUNTRYWIDE HOME LOANS SERIES 2003-56 CLASS 3A7B 5.625% 12/25/33		09/01/2024	Paydown		23,529	23,529	23,877	24,455	0	(926)	0	(926)	0	23,529	0	0	0	891	12/25/2033	1.A FM
12669F-RB-1	COUNTRYWIDE HOME LOANS SERIES 2004-J2 CLASS A8 5.500% 03/25/34		09/01/2024	Paydown		24,762	24,762	22,412	23,013	0	1,749	0	1,749	0	24,762	0	0	0	907	03/25/2034	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LOANS SERIES 2004-29 CLASS 2A1 5.629% 02/25/35		09/25/2024	Paydown		634	634	566	593	0	41	0	41	0	634	0	0	0	22	02/25/2035	1.A FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 4.857% 04/25/35		09/01/2024	Paydown		450	450	408	495	0	(45)	0	(45)	0	450	0	0	0	14	04/25/2035	4.C FM
14040H-CJ-2	CAPITAL ONE FINANCIAL CO 2.618% 11/02/32		08/26/2024	MORGAN STANLEY & CO. INC.		1,266,915	1,500,000	1,430,820	1,441,490	0	3,798	0	3,798	0	1,445,288	0	(178,373)	(178,373)	32,180	11/02/2032	2.A FE
14855W-AA-4	CASTLELAKE SECURED AVIATION AS SERIES 2023-1 CLASS A 6.500% 07/31/36		09/15/2024	Paydown		57,322	57,322	55,866	55,929	0	1,392	0	1,392	0	57,322	0	0	0	2,685	07/31/2036	1.F PL
15005#-AA-7	CED UPTON COUNTY SOLAR LLC 4.450% 06/30/42		07/27/2024	Various		5	5	5	5	0	0	0	0	0	5	0	0	0	1,090	06/30/2042	2.C
152314-EQ-9	CENTEX HOME EQUITY SERIES 2002-A CLASS AV 5.269% 01/25/32		09/25/2024	Paydown		7,896	7,896	7,896	7,917	0	(21)	0	(21)	0	7,896	0	0	0	263	01/25/2032	1.A FM
156504-AM-4	CENTURY COMMUNITIES SERIES 144A 3.875% 08/15/29		09/13/2024	BARCLAYS CAPITAL		84,231	90,000	81,675	83,435	0	724	0	724	0	84,159	0	72	72	3,788	08/15/2029	3.B FE
160762-AV-2	CHARLIE MAC SERIES 2004-2 CLASS A1 5.000% 10/25/34		09/01/2024	Paydown		807	807	744	780	0	27	0	27	0	807	0	0	0	30	10/25/2034	3.C FM
160762-AV-2	CHARLIE MAC SERIES 2004-2 CLASS A1 5.000% 10/25/34		09/01/2024	Paydown		820	820	755	792	0	28	0	28	0	820	0	0	0	27	10/25/2034	4.A FM
161175-AZ-7	CHARTER COMM OPT LLC CAP SERIES WI 6.384% 10/23/35		07/31/2024	1350_100_WRETOALI		2,980,515	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(19,485)	(19,485)	147,896	10/23/2035	2.C FE
161175-CJ-1	CHARTER COMM OPT LLC CAP 4.400% 04/01/33		08/01/2024	JANE STREET CAPITAL		907,930	1,000,000	996,340	996,841	0	164	0	164	0	997,005	0	(89,075)	(89,075)	36,789	04/01/2033	2.C FE
161546-EF-9	CHASE FUNDING MORTGAGE LOAN SERIES 2003-1 CLASS 2A2 5.629% 11/25/32		09/25/2024	Paydown		12,886	12,886	12,886	12,906	0	(21)	0	(21)	0	12,886	0	0	0	495	11/25/2032	1.A FM
16158R-AC-0	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS A3 144A 4.000% 04/25/49		09/01/2024	Paydown		12,024	12,024	12,482	12,883	0	(858)	0	(858)	0	12,024	0	0	0	320	04/25/2049	1.A
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49		09/01/2024	Paydown		18,805	18,805	19,313	19,369	0	(564)	0	(564)	0	18,805	0	0	0	439	07/25/2049	1.A
16159W-AJ-3	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A5 144A 3.500% 03/25/50		09/01/2024	Paydown		4,392	4,392	4,451	4,454	0	(62)	0	(62)	0	4,392	0	0	0	103	03/25/2050	1.A
16159W-BH-6	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A15 144A 3.500% 03/25/50		09/01/2024	Paydown		1,098	1,098	1,128	1,130	0	(31)	0	(31)	0	1,098	0	0	0	26	03/25/2050	1.A
16160D-AA-1	CHASE MORTGAGE FINANCE CORPO SERIES 2024-1 CLASS A2 144A 6.500% 01/25/55		09/01/2024	Paydown		42,565	42,565	42,951	0	0	(386)	0	(386)	0	42,565	0	0	0	1,613	01/25/2055	1.A FE
16165M-AD-0	CHASEFLEX TRUST SERIES 2006-2 CLASS A2B 5.169% 09/25/36		09/25/2024	Paydown		3,228	3,232	2,674	2,722	0	506	0	506	0	3,228	0	0	0	86	09/25/2036	1.A FM
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33		09/30/2024	Various		102,568	102,568	102,568	102,568	0	0	0	0	0	102,568	0	0	0	3,900	12/30/2033	2.C PL
17290Y-AW-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-CI CLASS XA 1.980% 05/10/49		09/01/2024	Paydown		0	0	8,534	4,593	0	(4,593)	0	(4,593)	0	0	0	0	0	1,692	05/10/2049	1.A FE
172967-LP-4	CITIGROUP INC 3.668% 07/24/28		09/13/2024	J.P. MORGAN SECURITIES INC		491,035	500,000	476,940	488,413	0	1,661	0	1,661	0	490,074	0	961	961	20,989	07/24/2028	1.G FE
172967-ME-8	CITIGROUP INC 3.980% 03/20/30		09/13/2024	J.P. MORGAN SECURITIES INC		1,961,480	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(38,520)	(38,520)	78,716	03/20/2030	1.G FE

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
17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.192% 10/25/35		09/01/2024	Paydown		3,044	3,057	2,498	2,751	0	293	0	293	0	3,044	0	0	0	86	10/25/2035	1.A FM
17307G-L8-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35		08/01/2024	Paydown		3,830	4,090	3,956	4,129	0	(300)	0	(300)	0	3,830	0	0	0	156	11/25/2035	3.A FM
17307G-L8-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35		09/01/2024	Paydown		2,430	2,551	2,467	2,575	0	(145)	0	(145)	0	2,430	0	0	0	114	11/25/2035	3.B FM
17310C-AB-8	CITIGROUP MORTGAGE LOAN TRUST SERIES 2006-8 CLASS A2 144A 0.000% 10/25/35		07/25/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2035	5.B GI
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58		09/01/2024	Paydown		24,918	24,918	25,673	25,579	0	(661)	0	(661)	0	24,918	0	0	0	786	06/25/2058	1.A
17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS XA 1.236% 04/14/50		09/01/2024	Paydown		0	0	6,333	3,535	0	(3,535)	0	(3,535)	0	0	0	0	0	421	04/14/2050	1.A FE
17326C-BE-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA 0.862% 08/15/50		09/01/2024	Paydown		0	0	590	411	0	(411)	0	(411)	0	0	0	0	0	101	08/15/2050	1.A FE
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P8 CLASS XA 1.005% 09/15/50		09/01/2024	Paydown		0	0	755	482	0	(482)	0	(482)	0	0	0	0	0	115	09/15/2050	1.A FE
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.126% 10/12/50		09/01/2024	Paydown		0	0	836	609	0	(609)	0	(609)	0	0	0	0	0	136	10/12/2050	1.A FE
174610-BE-4	CITIZENS FINANCIAL GROUP 5.641% 05/21/37		07/31/2024	1350_100_WRETOALI		950,185	1,000,000	950,790	0	0	198	0	198	0	950,988	0	(803)	(803)	10,969	05/21/2037	2.B FE
184692-C*-0	CLEARBRIDGE ENERGY MLP FUND IN ENERGY MLP FU 4.200% 04/30/26		08/19/2024	Various		246,726	246,726	246,726	246,726	0	0	0	0	0	246,726	0	0	0	5,181	04/30/2026	1.A FE
193051-AQ-2	COLD STORAGE TRUST SERIES 2020-ICES CLASS E 144A 7.977% 11/15/37		08/15/2024	Paydown		4,914,953	4,914,953	4,931,523	4,928,378	0	(13,425)	0	(13,425)	0	4,914,953	0	0	0	273,466	11/15/2037	1.A
19688G-AA-1	COLT FUNDING LLC SERIES 2021-4 CLASS A1 144A 1.397% 10/25/66		08/27/2024	WACHOVIA		1,801,372	2,120,333	1,860,592	1,864,723	0	(443)	0	(443)	0	1,864,280	0	(62,908)	(62,908)	21,969	10/25/2066	1.A FE
19688G-AA-1	COLT FUNDING LLC SERIES 2021-4 CLASS A1 144A 1.397% 10/25/66		08/01/2024	Paydown		69,156	69,156	60,685	60,819	0	8,337	0	8,337	0	69,156	0	0	0	623	10/25/2066	1.A FE
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67		09/01/2024	Paydown		113,837	113,837	113,802	114,814	0	(977)	0	(977)	0	113,837	0	0	0	3,498	04/25/2067	1.A FE
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45		09/25/2024	Paydown		68,545	68,545	68,498	68,520	0	25	0	25	0	68,545	0	0	0	1,825	09/25/2045	1.B FE
20269D-AC-9	COMMONBOND STUDENT LOAN T SERIES 2018-AGS CLASS B 144A 3.580% 02/25/44		09/25/2024	Paydown		12,910	12,910	12,900	12,905	0	5	0	5	0	12,910	0	0	0	182	02/25/2044	1.B FE
209111-FA-6	CONSOLIDATED EDISON CO O 5.700% 06/15/40		09/17/2024	BARCLAYS CAPITAL		5,248,669	4,875,000	6,396,683	5,957,808	0	(34,200)	0	(34,200)	0	5,923,608	0	(674,939)	(674,939)	210,722	06/15/2040	1.G FE
210795-QB-9	CONTINENTAL AIRLINES SERIES 2-A 4.000% 10/29/24		07/31/2024	BANK OF NEW YORK		0	1	0	0	0	0	0	0	0	0	0	0	0	0	10/29/2024	2.B FE
210795-QB-9	CONTINENTAL AIRLINES SERIES 2-A 4.000% 10/29/24		07/31/2024	1350_100_WRETOALI		1,875,313	1,887,077	1,683,921	1,832,172	0	37,144	0	37,144	0	1,869,316	0	5,997	5,997	57,032	10/29/2024	2.B FE
212168-AA-6	CONTINENTAL WIND SERIES 144A 6.000% 02/28/33		08/31/2024	Various		97,507	97,507	99,262	99,032	0	(1,525)	0	(1,525)	0	97,507	0	0	0	5,850	02/28/2033	2.B FE
21871X-AK-5	COREBRIDGE FINANCIAL INC SERIES WI 4.350% 04/05/42		08/01/2024	Various		4,256,950	5,000,000	4,694,667	4,704,086	0	2,832	0	2,832	0	4,706,918	0	(449,968)	(449,968)	81,563	04/05/2042	2.A FE
224044-CJ-4	COX COMMUNICATIONS INC SERIES 144A 3.500% 08/15/27		08/06/2024	GOLDMAN SACHS & CO		966,000	1,000,000	995,220	998,078	0	302	0	302	0	998,380	0	(32,380)	(32,380)	34,222	08/15/2027	2.B FE
22540A-7C-6	CREDIT SUISSE FIRST BOSTON MOR SERIES 2001-HE17 CLASS AIO 3.031% 01/25/32		09/25/2024	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 2.981% 09/25/31		09/25/2024	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 5.861% 10/25/35		09/25/2024	Paydown		472	472	335	356	0	116	0	116	0	472	0	0	0	14	10/25/2035	1.A FM
225458-PN-2	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-4 CLASS 2A1 5.369% 06/25/35		09/25/2024	Paydown		6,843	6,783	4,738	4,408	0	2,435	0	2,435	0	6,843	0	0	0	237	06/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
225458-X4-5	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-8 CLASS 2A1 6.000% 09/25/35		09/01/2024	Paydown		0	(58)	(24)	(20)	0	20	0	20	0	0	0	0	0	2	09/25/2035	3.A FM
225470-SE-4	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS DX2 6.000% 01/25/36		09/01/2024	Paydown		0	0	166	245	0	(245)	0	(245)	0	0	0	0	0	304	01/25/2036	5.B GI
225470-ZN-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-2 CLASS DX 6.000% 03/25/36		09/01/2024	Paydown		0	0	1,543	1,503	0	(1,503)	0	(1,503)	0	0	0	0	0	542	03/25/2036	5.B GI
22942J-AU-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-6 CLASS DX 6.500% 07/25/36		09/01/2024	Paydown		0	0	1,025	1,225	0	(1,225)	0	(1,225)	0	0	0	0	0	623	07/25/2036	5.B GI
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019-1A CLASS A23 144A 4.352% 05/20/49		08/20/2024	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	163	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		08/20/2024	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	79	11/20/2051	2.B FE
23312V-AS-5	DEUTSCHE BANK COMMERCIAL MORTG SERIES 2016-C3 CLASS D 144A 3.619% 08/10/49		09/26/2024	WACHOVIA		469,000	700,000	363,113	654,944	0	2,812	294,643	(291,831)	0	363,113	0	105,887	105,887	8,001	08/10/2049	4.B
235822-AB-9	DANA FINANCING LUX SARL SERIES 144A 5.750% 04/15/25		09/12/2024	MORGAN KEEGAN & COMPANY INC		62,740	63,000	62,213	62,826	0	93	0	93	0	62,919	0	(179)	(179)	3,301	04/15/2025	3.C FE
25151K-AC-3	DEUTSCHE ALT A SECURITIES INC SERIES 2007-3 CLASS 2A1 5.719% 10/25/47		09/25/2024	Paydown		42,749	38,386	30,941	31,897	0	10,851	0	10,851	0	42,749	0	0	0	1,009	10/25/2047	1.A FM
255123-A*-2	DIVERSIFIED ABS PHASE VIII LLC 7.076% 05/31/44		09/30/2024	Redemption 100.0000		27,585	27,585	27,585	0	0	0	0	0	0	27,585	0	0	0	509	05/31/2044	1.F FE
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC SERIES VI CLASS A 7.500% 11/28/39		09/28/2024	Redemption 100.0000		106,488	106,488	103,689	103,622	0	2,866	0	2,866	0	106,488	0	0	0	5,324	11/28/2039	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER L SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		08/28/2024	WACHOVIA		1,082,565	1,152,000	1,152,000	1,151,992	0	(4)	0	(4)	0	1,151,988	0	(69,423)	(69,423)	35,682	10/25/2049	2.A FE
26209X-AF-8	DRIVEN BRANDS FUNDING LLC SERIES 2022-1A CLASS A2 144A 7.393% 10/20/52		07/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	139	10/20/2052	2.C FE
26244M-AS-1	DRYDEN SENIOR LOAN FUND SERIES 2016-45A CLASS CR 144A 7.763% 10/15/30		09/30/2024	Paydown		1,000,000	1,000,000	1,000,000	995,039	0	4,961	0	4,961	0	1,000,000	0	0	0	75,808	10/15/2030	1.D FE
268431-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A 5.000% 07/25/54		09/25/2024	Paydown		19,513	19,513	17,936	0	0	1,577	0	1,577	0	19,513	0	0	0	91	07/25/2054	1.A FE
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A 4.000% 08/25/42		08/25/2024	Paydown		59,078	59,078	58,197	58,631	0	447	0	447	0	59,078	0	0	0	1,575	08/25/2042	1.A FE
26857E-AB-4	ELFI GRADUATE LOAN PROGRAM SERIES 2019-A CLASS B 144A 2.940% 03/25/44		07/25/2024	Paydown		2,501	2,501	2,500	2,500	0	1	0	1	0	2,501	0	0	0	43	03/25/2044	1.A FE
26986*-AA-1	EAGLE SOLAR LLC SOLAR LLC 4.820% 12/31/42		07/19/2024	Call 0.0000		34,999	0	0	0	0	0	0	0	0	34,999	0	0	0	34,999	12/31/2042	3.A
276480-AF-7	EASTERN GAS TRAN 4.800% 11/01/43		09/06/2024	Various		6,494,220	7,000,000	6,986,599	6,987,656	0	135	0	135	0	6,987,791	0	(493,571)	(493,571)	282,533	11/01/2043	1.G FE
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35		08/31/2024	Various		185,199	185,199	185,199	185,197	0	2	0	2	0	185,199	0	0	0	8,667	11/30/2035	2.C PL
29252B-AA-7	ENBRIDGE PIPELINES SOUTHE 3.980% 06/30/40		07/01/2024	Various		114,840	114,840	114,840	114,840	0	0	0	0	0	114,840	0	0	0	2,209	06/30/2040	1.G PL
29336U-AD-9	ENLINK MIDSTREAM PARTNER 5.050% 04/01/45		07/31/2024	1350_100_WRETOALI		1,035,027	1,250,000	1,018,750	1,039,194	0	2,740	0	2,740	0	1,041,934	0	(6,908)	(6,908)	52,604	04/01/2045	2.C FE
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.850% 07/15/26		07/31/2024	1350_100_WRETOALI		928,589	940,000	897,700	924,020	0	3,468	0	3,468	0	927,488	0	1,101	1,101	47,616	07/15/2026	2.C FE
29736R-AP-5	ESTEE LAUDER CO INC 2.375% 12/01/29		09/13/2024	J.P. MORGAN SECURITIES INC		276,021	300,000	301,863	301,155	0	(142)	0	(142)	0	301,013	0	(24,992)	(24,992)	5,641	12/01/2029	1.F FE
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 5.449% 10/25/36		09/25/2024	Paydown		3,393	3,393	2,408	2,391	0	1,001	0	1,001	0	3,393	0	0	0	63	10/25/2036	1.A FM
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67		09/01/2024	Paydown		16,286	16,286	16,218	16,381	0	(95)	0	(95)	0	16,286	0	0	0	461	04/25/2067	1.A FE
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.884% 04/25/50		09/01/2024	Paydown		23,345	23,345	22,920	23,609	0	(264)	0	(264)	0	23,345	0	0	0	476	04/25/2050	1.A
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47		09/01/2024	Paydown		28,208	28,208	27,118	26,803	0	1,405	0	1,405	0	28,208	0	0	0	650	03/25/2047	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
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47		09/01/2024	Paydown		30,542	30,542	30,137	29,986	0	557	0	557	0	30,542	0	0	0	775	10/25/2047	1.A
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48		09/01/2024	Paydown		50,322	50,322	48,740	48,752	0	1,570	0	1,570	0	50,322	0	0	0	1,110	03/25/2048	1.A
33851F-BQ-9	FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS B2 144A 4.907% 10/25/48		09/01/2024	Paydown		13,955	13,955	13,731	13,737	0	219	0	219	0	13,955	0	0	0	460	10/25/2048	1.A
33851G-BF-1	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX17 14 0.150% 08/25/51		09/01/2024	Paydown		0	0	3,899	4,016	0	(4,016)	0	(4,016)	0	0	0	0	0	760	08/25/2051	1.B FE
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48		09/01/2024	Paydown		1,276	1,276	1,286	1,281	0	(5)	0	(5)	0	1,276	0	0	0	34	04/25/2048	1.A
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48		09/01/2024	Paydown		46,744	46,744	45,788	45,918	0	826	0	826	0	46,744	0	0	0	1,042	04/25/2048	1.A
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50		09/01/2024	Paydown		9,444	9,444	9,658	9,689	0	(245)	0	(245)	0	9,444	0	0	0	193	03/25/2050	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS A15 144 3.500% 10/25/49		09/01/2024	Paydown		2,018	2,018	2,063	2,071	0	(53)	0	(53)	0	2,018	0	0	0	48	10/25/2049	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49		09/01/2024	Paydown		13,900	13,900	14,155	14,218	0	(318)	0	(318)	0	13,900	0	0	0	331	12/25/2049	1.A
33852H-AQ-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-8INV CLASS AX1 144 0.512% 09/25/51		09/01/2024	Paydown		0	0	331,217	330,578	0	(330,578)	0	(330,578)	0	0	0	0	0	45,222	09/25/2051	1.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.125% 03/31/38		09/30/2024	Redemption 100.0000		4,400	4,400	4,400	4,400	0	0	0	0	0	4,400	0	0	0	182	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		08/15/2024	Redemption 100.0000		44,309	44,309	44,309	44,309	0	0	0	0	0	44,309	0	0	0	1,294	08/15/2038	2.B PL
34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUST 3.070% 10/05/24		07/01/2024	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	3,795	10/05/2024	1.F FE
35137L-AJ-4	FOX CORP SERIES WI 5.476% 01/25/39		09/10/2024	Various		2,304,490	2,326,000	2,285,944	2,287,751	0	885	0	885	0	2,288,636	0	15,854	15,854	77,022	01/25/2039	2.B FE
361448-AU-7	GATX CORP 5.200% 03/15/44		09/06/2024	JANE STREET CAPITAL		1,692,383	1,750,000	1,607,270	0	0	1,553	0	1,553	0	1,608,823	0	83,560	83,560	41,730	03/15/2044	2.B FE
36169K-AA-4	GCAT SERIES 2022-NQM2 CLASS A1 144A 4.210% 02/25/67		08/28/2024	INTL FCSTONE FINANCIA INC		733,772	749,583	746,096	748,930	0	6,308	0	6,308	0	755,239	0	(21,467)	(21,467)	23,405	02/25/2067	1.A FE
36169K-AA-4	GCAT SERIES 2022-NQM2 CLASS A1 144A 4.210% 02/25/67		09/01/2024	Paydown		48,768	48,768	48,541	48,726	0	42	0	42	0	48,768	0	0	0	1,321	02/25/2067	1.A FE
362244-AA-3	GSAA HOME EQUITY TRUST SERIES 2006-19 CLASS A1 5.149% 12/25/36		09/25/2024	Paydown		134,127	134,127	47,247	42,055	0	92,072	0	92,072	0	134,127	0	0	0	1,252	12/25/2036	1.A FM
36228F-XX-9	GSR MORTGAGE LOAN TRUST SERIES 2003-10 CLASS 1A1 6.788% 10/25/33		09/01/2024	Paydown		10,148	10,148	10,281	10,514	0	(366)	0	(366)	0	10,148	0	0	0	444	10/25/2033	1.A FM
36228F-YZ-3	GSR MORTGAGE LOAN TRUST SERIES 2003-13 CLASS 1A2 6.395% 10/25/33		09/01/2024	Paydown		437	437	434	441	0	(4)	0	(4)	0	437	0	0	0	17	10/25/2033	1.A FM
3622EB-AB-4	GSAA HOME EQUITY TRUST SERIES 2007-4 CLASS A2 5.369% 03/25/37		09/25/2024	Paydown		20,773	20,773	7,083	6,281	0	14,492	0	14,492	0	20,773	0	0	0	175	03/25/2037	1.A FM
362341-XE-4	GSR MORTGAGE LOAN TRUST SERIES 2005-AR7 CLASS 5A1 4.771% 11/25/35		09/01/2024	Paydown		25,301	22,031	18,888	18,949	0	6,353	0	6,353	0	25,301	0	0	0	862	11/25/2035	1.A FM
362341-Z3-6	GSAA HOME EQUITY TRUST SERIES 2006-1 CLASS A2 5.409% 01/25/36		09/25/2024	Paydown		139,507	139,507	52,804	43,825	0	95,682	0	95,682	0	139,507	0	0	0	1,347	01/25/2036	1.A FM
362351-AB-4	GSAA HOME EQUITY TRUST SERIES 06-20 CLASS 1A2 5.329% 12/25/46		09/25/2024	Paydown		1,971	1,971	760	666	0	1,305	0	1,305	0	1,971	0	0	0	19	12/25/2046	1.A FM
36242D-7K-3	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 5.469% 06/25/35		09/25/2024	Paydown		1,128	1,128	1,120	1,120	0	8	0	8	0	1,128	0	0	0	41	06/25/2035	1.A FM
36242D-T5-2	GSMPS MORTGAGE LOAN TRUST SERIES 2005-RP2 CLASS 1AF 144A 5.319% 03/25/35		09/25/2024	Paydown		50,488	50,488	46,714	48,150	0	2,338	0	2,338	0	50,488	0	0	0	1,599	03/25/2035	1.A FM
36251P-AF-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS XA 1.308% 10/10/49		09/01/2024	Paydown		0	0	5,732	3,234	0	(3,234)	0	(3,234)	0	0	0	0	0	993	10/10/2049	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
36252W-BC-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GC20 CLASS B 4.529% 04/10/47		09/01/2024	Paydown		6,568	6,568	6,607	6,570	0	(3)	0	(3)	0	6,568	0	0	0	198	04/10/2047	1.A
36253G-AK-8	GS MORTGAGE SECURITIES TRUST SERIES 2014-GC24 CLASS B 4.601% 09/10/47		08/13/2024	BANK OF AMERICA SECURITIES LLC		2,394,000	2,660,000	2,700,233	2,681,084	0	(4,772)	0	(4,772)	0	2,676,312	0	(282,312)	(282,312)	85,141	09/10/2047	1.A
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49		09/01/2024	Paydown		14,588	14,588	15,158	15,463	0	(875)	0	(875)	0	14,588	0	0	0	394	11/25/2049	1.A
36257Q-AA-4	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS A1 144A 3.500% 03/25/50		09/01/2024	Paydown		32,398	32,398	33,586	34,313	0	(1,915)	0	(1,915)	0	32,398	0	0	0	664	03/25/2050	1.A
36257Q-AQ-9	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B1 144A 3.917% 03/25/50		09/01/2024	Paydown		3,395	3,395	3,553	3,535	0	(139)	0	(139)	0	3,395	0	0	0	89	03/25/2050	1.A
36257Q-AR-7	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B2 144A 3.917% 03/25/50		09/01/2024	Paydown		6,926	6,926	7,214	7,181	0	(255)	0	(255)	0	6,926	0	0	0	182	03/25/2050	1.A
36258F-AA-7	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A1 144A 3.500% 05/25/50		09/01/2024	Paydown		10,180	10,180	10,758	10,835	0	(655)	0	(655)	0	10,180	0	0	0	244	05/25/2050	1.A
36258F-AH-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A8 144A 3.500% 05/25/50		09/01/2024	Paydown		40,723	40,723	41,788	41,958	0	(1,235)	0	(1,235)	0	40,723	0	0	0	976	05/25/2050	1.A
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51		09/01/2024	Paydown		35,711	35,711	37,765	38,059	0	(2,348)	0	(2,348)	0	35,711	0	0	0	668	01/25/2051	1.A
36260D-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ5 CLASS A4 3.000% 03/27/51		09/01/2024	Paydown		7,488	7,488	7,800	7,832	0	(345)	0	(345)	0	7,488	0	0	0	144	03/27/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50		09/01/2024	Paydown		20,642	20,642	21,883	22,118	0	(1,476)	0	(1,476)	0	20,642	0	0	0	462	07/25/2050	1.A
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52		09/01/2024	Paydown		17,837	17,837	14,899	14,905	0	2,932	0	2,932	0	17,837	0	0	0	297	02/26/2052	1.A
36263C-AY-5	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS AX1 144A 0.278% 02/26/52		09/01/2024	Paydown		0	0	139,182	140,691	0	(140,691)	0	(140,691)	0	0	0	0	0	18,283	02/26/2052	1.A FE
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52		09/01/2024	Paydown		1,637	1,637	1,404	1,404	0	234	0	234	0	1,637	0	0	0	27	09/25/2052	1.A
36268S-AC-3	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS A3 144A 4.000% 12/25/52		09/01/2024	Paydown		145,424	145,424	139,971	139,931	0	5,493	0	5,493	0	145,424	0	0	0	3,897	12/25/2052	1.B
36270X-AD-6	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ4 CLASS A3 144A 6.000% 01/25/54		09/01/2024	Paydown		59,577	59,577	58,413	58,115	0	1,462	0	1,462	0	59,577	0	0	0	2,272	01/25/2054	1.A
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52		09/01/2024	Paydown		21,176	21,176	19,793	19,766	0	1,410	0	1,410	0	21,176	0	0	0	339	08/25/2052	1.A
362938-BB-7	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ2 CLASS A16 144A 5.500% 05/25/53		09/01/2024	Paydown		35,144	35,144	34,572	34,576	0	568	0	568	0	35,144	0	0	0	1,283	05/25/2053	1.A
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57		09/01/2024	Paydown		4,394	4,394	4,376	4,378	0	15	0	15	0	4,394	0	0	0	111	11/25/2057	1.A
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59		09/01/2024	Paydown		1,788	1,788	1,801	1,809	0	(21)	0	(21)	0	1,788	0	0	0	48	06/25/2059	1.A
36418W-AG-4	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A21 144A 4.500% 02/25/59		08/01/2024	Paydown		200	200	191	188	0	11	0	11	0	200	0	0	0	6	02/25/2059	1.A
36418W-AJ-8	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A22 144A 4.000% 02/25/59		08/01/2024	Paydown		200	200	188	184	0	15	0	15	0	200	0	0	0	5	02/25/2059	1.A
36418W-AQ-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A32 144A 4.000% 02/25/59		08/01/2024	Paydown		174	174	159	154	0	20	0	20	0	174	0	0	0	4	02/25/2059	1.A
36830R-AS-9	GCAT SERIES 2022-INV3 CLASS 2A1 144 4.500% 08/25/52		08/13/2024	BARCLAYS CAPITAL		5,869,819	6,133,858	6,003,513	6,004,469	0	849	0	849	0	6,005,318	0	(135,499)	(135,499)	193,983	08/25/2052	1.A
36830R-AS-9	GCAT SERIES 2022-INV3 CLASS 2A1 144 4.500% 08/25/52		07/01/2024	Paydown		39,228	39,228	38,395	38,401	0	827	0	827	0	39,228	0	0	0	1,030	08/25/2052	1.A
369604-BF-9	GENERAL ELECTRIC CO 4.125% 10/09/42		09/06/2024	Various		918,495	1,060,000	990,093	997,156	0	1,362	0	1,362	0	998,518	0	(80,023)	(80,023)	37,707	10/09/2042	2.A FE
37045X-BQ-8	GENERAL MOTORS FINL CO 4.000% 10/06/26		09/23/2024	JPM SECURITIES		2,980,740	3,000,000	3,384,270	3,155,108	0	(26,526)	0	(26,526)	0	3,128,583	0	(147,843)	(147,843)	56,000	10/06/2026	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
380241-AA-7	GODDARD FUNDING LLC SERIES 2022-1 CLASS A2 144A 6.864% 10/30/52		07/30/2024	Paydown		7,500	7,500	7,500	7,499	0	1	0	1	0	7,500	0	0	0	386	10/30/2052	2.C FE
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48		09/20/2024	Paydown		15,336	15,336	15,329	15,330	0	6	0	6	0	15,336	0	0	0	214	05/20/2048	1.D FE
39539G-AB-8	GREENPOINT MORTGAGE FUNDING TR SERIES 2006-OH1 CLASS A2 5.200% 01/25/37		09/25/2024	Paydown		1,728	934	208	358	0	1,370	0	1,370	0	1,728	0	0	0	43	01/25/2037	1.A FM
39808C-A*-6	GRIDIRON FUNDING LLC FUNDING LLC 5.640% 06/30/27		08/16/2024	Various		7,218,400	7,000,000	7,142,456	7,077,369	0	(14,758)	0	(14,758)	0	7,281,012	0	(62,612)	(62,612)	466,247	06/30/2027	2.C PL
40462#-AA-1	HA FEDERAL FUNDING II TRUST 3.430% 08/01/35		08/01/2024	Various		303,366	303,366	303,366	303,366	0	0	0	0	0	303,366	0	0	0	10,405	08/01/2035	1.D
41162N-AC-1	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-14 CLASS 2A1A 5.265% 01/25/47		09/19/2024	Paydown		85,875	84,248	73,753	75,545	0	10,330	0	10,330	0	85,875	0	0	0	2,241	01/25/2047	1.A FM
41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-2 CLASS 2A1A 5.291% 05/25/38		07/25/2024	Paydown		2,608	3,727	3,291	3,405	0	(797)	0	(797)	0	2,608	0	0	0	120	05/25/2038	3.A FM
41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-2 CLASS 2A1A 5.291% 05/25/38		09/25/2024	Paydown		1,638	1,830	1,616	1,672	0	(34)	0	(34)	0	1,638	0	0	0	65	05/25/2038	3.B FM
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 5.224% 09/19/37		09/19/2024	Paydown		18,964	18,964	17,406	17,704	0	1,260	0	1,260	0	18,964	0	0	0	321	09/19/2037	1.A FM
42809H-AD-9	HESS CORP 5.600% 02/15/41		08/01/2024	GOLDMAN SACHS & CO.		1,017,390	1,000,000	1,146,350	1,136,930	0	(3,181)	0	(3,181)	0	1,133,748	0	(116,358)	(116,358)	53,978	02/15/2041	2.C FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.420% 05/31/33		08/31/2024	Redemption 100.0000		249,125	249,125	249,125	249,123	0	2	0	2	0	249,125	0	0	0	8,259	05/31/2033	1.G PL
44416*-AE-6	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32		08/31/2024	Redemption 100.0000		1,577	1,577	1,577	1,595	0	(18)	0	(18)	0	1,577	0	0	0	52	11/30/2032	1.G PL
44416*-AE-6	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32		07/23/2024	Redemption 100.0000		1,276	1,276	1,276	1,290	0	(14)	0	(14)	0	1,276	0	0	0	53	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32		08/31/2024	Redemption 100.0000		1,571	1,571	1,571	1,589	0	(17)	0	(17)	0	1,571	0	0	0	53	11/30/2032	1.G PL
44416*-AG-1	HUDSON TRANSMISSION PARTNERS L 4.440% 11/30/32		08/31/2024	Redemption 100.0000		1,571	1,571	1,571	1,586	0	(15)	0	(15)	0	1,571	0	0	0	53	11/30/2032	1.G PL
44416*-AG-1	HUDSON TRANSMISSION PARTNERS L 4.440% 11/30/32		08/22/2024	Redemption 100.0000		(13,609)	(13,609)	(13,609)	(13,737)	0	128	0	128	0	(13,609)	0	0	0	445	11/30/2032	2.A PL
45082D-AA-5	IBERIA LINEAS AEREAS DE ESPANA 4.790% 01/15/36		07/15/2024	Redemption 100.0000		5,927	5,927	5,927	5,927	0	0	0	0	0	5,927	0	0	0	213	01/15/2036	1.G PL
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67		09/01/2024	Paydown		47,762	47,762	47,762	48,170	0	(407)	0	(407)	0	47,762	0	0	0	1,377	05/25/2067	1.A FE
45605P-BA-5	INDUSTRIAL DPR FUNDING LTD SERIES 2022-2A CLASS 1 144A 4.600% 04/15/27		07/15/2024	Paydown		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,617	04/15/2027	2.B FE
46433@-AA-6	ISKANDAR VENTURES LLC 3.410% 06/15/39		09/15/2024	Redemption 100.0000		8,164	8,164	8,164	8,179	0	(14)	0	(14)	0	8,164	0	0	0	186	06/15/2039	1.E PL
46591D-AX-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B1 144A 4.936% 10/25/49		09/01/2024	Paydown		10,842	10,842	10,570	10,584	0	259	0	259	0	10,842	0	0	0	350	10/25/2049	1.A
46591F-AZ-7	JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS B2 144A 4.457% 11/25/49		09/01/2024	Paydown		11,981	11,981	12,706	12,613	0	(632)	0	(632)	0	11,981	0	0	0	339	11/25/2049	1.A
46591H-AA-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 6.319% 04/25/47		09/25/2024	Paydown		14,970	14,970	14,970	15,041	0	(71)	0	(71)	0	14,970	0	0	0	643	04/25/2047	1.C FE
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 2019-8 CLASS A3 144A 3.500% 03/25/50		09/01/2024	Paydown		7,793	7,793	8,242	8,406	0	(613)	0	(613)	0	7,793	0	0	0	174	03/25/2050	1.A
46591L-BQ-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS B1 144A 4.361% 05/25/50		09/01/2024	Paydown		5,361	5,361	5,031	5,062	0	299	0	299	0	5,361	0	0	0	156	05/25/2050	1.A
46591N-BH-9	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV1 CLASS A15 144 3.500% 06/25/50		09/01/2024	Paydown		2,559	2,559	2,722	3,077	0	(517)	0	(517)	0	2,559	0	0	0	60	06/25/2050	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
46592A-AE-4	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A3X 144A 0.500% 08/25/50		09/01/2024	Paydown		0	0	14,555	17,200	0	(17,200)	0	(17,200)	0	0	0	0	0	4,106	08/25/2050	1.A FE
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50		09/01/2024	Paydown		7,811	7,811	8,381	8,471	0	(661)	0	(661)	0	7,811	0	0	0	192	08/25/2050	1.A
46592K-BS-0	JP MORGAN MORTGAGE TRUST SERIES 2021-3 CLASS AX4 144A 0.300% 07/25/51		09/01/2024	Paydown		0	0	5,943	6,168	0	(6,168)	0	(6,168)	0	0	0	0	0	1,032	07/25/2051	1.A FE
46592L-BL-3	JP MORGAN MORTGAGE TRUST SERIES 2021-5 CLASS AX1 144A 0.335% 08/25/51		09/01/2024	Paydown		0	0	43,505	43,786	0	(43,786)	0	(43,786)	0	0	0	0	0	5,726	08/25/2051	1.A FE
46592W-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A3 144A 2.500% 02/25/52		09/01/2024	Paydown		24,234	24,234	19,198	0	0	5,036	0	5,036	0	24,234	0	0	0	142	02/25/2052	1.A
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52		09/01/2024	Paydown		12,117	12,117	10,133	10,099	0	2,018	0	2,018	0	12,117	0	0	0	197	02/25/2052	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52		09/01/2024	Paydown		14,789	14,789	12,388	12,355	0	2,433	0	2,433	0	14,789	0	0	0	247	04/25/2052	1.A
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72		09/16/2024	Paydown		23,773	23,773	23,940	23,930	0	(157)	0	(157)	0	23,773	0	0	0	566	09/15/2072	1.A FE
466247-LP-6	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 5.484% 02/25/35		09/01/2024	Paydown		19,128	19,128	20,033	20,439	0	(1,311)	0	(1,311)	0	19,128	0	0	0	611	02/25/2035	1.A FM
46627M-BY-2	JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 4.884% 01/25/36		09/01/2024	Paydown		43,715	43,715	29,407	33,822	0	9,893	0	9,893	0	43,715	0	0	0	1,560	01/25/2036	1.A FM
46640J-AC-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS D 144A 4.115% 01/15/46		09/01/2024	Paydown		22,321	22,321	21,794	22,261	0	60	0	60	0	22,321	0	0	0	602	01/15/2046	1.A
46643B-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2014-IVR3 CLASS B1 144A 6.466% 09/25/44		09/01/2024	Paydown		3,497	3,497	3,447	3,560	0	(63)	0	(63)	0	3,497	0	0	0	142	09/25/2044	1.A
46644K-AG-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-FRR2 CLASS AK39 14 0.296% 08/27/47		08/01/2024	Paydown		2,800,000	2,800,000	2,681,138	2,761,661	0	38,339	0	38,339	0	2,800,000	0	0	0	33,990	08/27/2047	2.A FE
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.387% 10/25/46		09/01/2024	Paydown		20,120	20,120	20,242	20,246	0	(126)	0	(126)	0	20,120	0	0	0	490	10/25/2046	1.A
46647P-DY-9	JPMORGAN CHASE & CO 6.254% 10/23/34		09/17/2024	BARCLAYS CAPITAL		3,351,030	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	351,030	351,030	169,379	10/23/2034	1.F FE
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 1A7 144A 3.500% 08/25/47		09/01/2024	Paydown		20,378	20,378	18,871	18,484	0	1,894	0	1,894	0	20,378	0	0	0	487	08/25/2047	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.448% 01/25/47		09/01/2024	Paydown		12,571	12,571	12,539	12,529	0	42	0	42	0	12,571	0	0	0	296	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47		09/01/2024	Paydown		20,139	20,139	19,978	19,916	0	222	0	222	0	20,139	0	0	0	465	05/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.649% 05/25/47		09/01/2024	Paydown		13,024	13,024	12,979	12,980	0	44	0	44	0	13,024	0	0	0	314	05/25/2047	1.A
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48		09/01/2024	Paydown		17,286	17,286	17,134	17,091	0	195	0	195	0	17,286	0	0	0	377	06/25/2048	1.A
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48		09/01/2024	Paydown		9,365	9,365	9,347	9,334	0	31	0	31	0	9,365	0	0	0	210	11/25/2048	1.A
46648U-AQ-7	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS AX1 144A 0.371% 11/25/48		09/01/2024	Paydown		0	0	4,881	6,337	0	(6,337)	0	(6,337)	0	0	0	0	0	1,614	11/25/2048	1.A FE
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48		09/01/2024	Paydown		32,009	32,009	30,913	30,345	0	1,664	0	1,664	0	32,009	0	0	0	711	09/25/2048	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS A3 144A 4.000% 05/25/49		09/01/2024	Paydown		3,834	3,834	3,849	3,858	0	(25)	0	(25)	0	3,834	0	0	0	102	05/25/2049	1.A
46650M-BG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS B2 144A 4.041% 01/25/49		09/01/2024	Paydown		13,953	13,953	14,642	14,548	0	(595)	0	(595)	0	13,953	0	0	0	391	01/25/2049	1.A
46650T-AC-6	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.990% 08/25/49		09/01/2024	Paydown		535	535	567	582	0	(47)	0	(47)	0	535	0	0	0	14	08/25/2049	1.A
46650T-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS B1 144A 4.439% 08/25/49		09/01/2024	Paydown		4,604	4,604	4,825	4,790	0	(186)	0	(186)	0	4,604	0	0	0	136	08/25/2049	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
46650X-AA-1	J G WENTWORTH XLIII LLC SERIES 2019-1A CLASS A 144A 3.820% 08/17/71		09/16/2024	Paydown		22,796	22,796	22,977	22,974	0	(177)	0	(177)	0	22,796	0	0	0	585	08/17/2071	1.A FE
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.668% 12/25/49		09/01/2024	Paydown		35,839	35,839	38,587	38,164	0	(2,325)	0	(2,325)	0	35,839	0	0	0	1,127	12/25/2049	1.A
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.668% 12/25/49		09/01/2024	Paydown		8,960	8,960	9,545	9,456	0	(496)	0	(496)	0	8,960	0	0	0	282	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A3 144A 3.500% 12/25/49		09/01/2024	Paydown		6,815	6,815	7,338	7,713	0	(897)	0	(897)	0	6,815	0	0	0	162	12/25/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A15 144A 3.500% 12/25/49		09/01/2024	Paydown		4,544	4,544	4,543	4,544	0	(1)	0	(1)	0	4,544	0	0	0	108	12/25/2049	1.A
46651D-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A3 144A 3.500% 02/25/50		09/01/2024	Paydown		5,332	5,332	5,503	5,558	0	(226)	0	(226)	0	5,332	0	0	0	121	02/25/2050	1.A
46651D-AR-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A15144A 3.500% 02/25/50		09/01/2024	Paydown		17,328	17,328	17,450	17,490	0	(162)	0	(162)	0	17,328	0	0	0	391	02/25/2050	1.A
46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.224% 02/25/50		09/01/2024	Paydown		12,598	12,598	11,700	11,800	0	797	0	797	0	12,598	0	0	0	271	02/25/2050	1.A
46651F-AS-0	JP MORGAN MORTGAGE TRUST SERIES 2019-HYB1 CLASS B2 144A 4.946% 10/25/49		09/01/2024	Paydown		19,327	19,327	18,073	18,672	0	654	0	654	0	19,327	0	0	0	630	10/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A3 144A 3.473% 02/25/50		09/01/2024	Paydown		10,343	10,343	10,792	10,878	0	(535)	0	(535)	0	10,343	0	0	0	264	02/25/2050	1.A
46651H-AC-1	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS A3 144A 3.500% 03/25/50		09/01/2024	Paydown		18,692	18,692	4,636	0	0	18,692	0	18,692	0	18,692	0	0	0	434	03/25/2050	1.A
46651H-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B1 144A 4.356% 03/25/50		09/01/2024	Paydown		14,305	14,305	15,369	15,397	0	(1,092)	0	(1,092)	0	14,305	0	0	0	413	03/25/2050	1.A
46651H-BT-3	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B2 144A 4.356% 03/25/50		09/01/2024	Paydown		9,537	9,537	10,127	10,157	0	(620)	0	(620)	0	9,537	0	0	0	275	03/25/2050	1.A
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72		09/16/2024	Paydown		47,483	47,483	49,055	48,940	0	(1,458)	0	(1,458)	0	47,483	0	0	0	1,180	10/17/2072	1.A FE
46651X-AJ-1	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 3.500% 06/25/50		09/01/2024	Paydown		63,370	63,370	66,272	66,852	0	(3,482)	0	(3,482)	0	63,370	0	0	0	1,359	06/25/2050	1.A
46651X-BQ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A 3.818% 06/25/50		09/01/2024	Paydown		6,152	6,152	6,216	6,203	0	(51)	0	(51)	0	6,152	0	0	0	157	06/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50		09/01/2024	Paydown		20,632	20,632	21,048	21,178	0	(546)	0	(546)	0	20,632	0	0	0	456	05/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51		09/01/2024	Paydown		34,279	34,279	35,917	36,004	0	(1,725)	0	(1,725)	0	34,279	0	0	0	699	03/25/2051	1.A
46652T-BW-9	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A15 144A 3.000% 03/25/51		09/01/2024	Paydown		12,855	12,855	13,303	13,346	0	(491)	0	(491)	0	12,855	0	0	0	262	03/25/2051	1.A
46652T-CC-2	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS AX4 144A 0.400% 03/25/51		09/01/2024	Paydown		0	0	4,184	4,711	0	(4,711)	0	(4,711)	0	0	0	0	0	957	03/25/2051	1.A FE
46653J-BM-2	JP MORGAN MORTGAGE TRUST SERIES 2020-5 CLASS A15 144A 3.000% 12/25/50		09/01/2024	Paydown		7,588	7,588	8,092	8,202	0	(614)	0	(614)	0	7,588	0	0	0	147	12/25/2050	1.A
46653L-BT-2	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A15 144 3.000% 11/25/50		09/01/2024	Paydown		13,014	13,014	13,935	14,889	0	(1,875)	0	(1,875)	0	13,014	0	0	0	279	11/25/2050	1.A
46653P-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2021-6 CLASS AX1 144A 0.135% 10/25/51		09/01/2024	Paydown		0	0	18,843	18,724	0	(18,724)	0	(18,724)	0	0	0	0	0	2,498	10/25/2051	1.A FE
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52		09/01/2024	Paydown		28,000	28,000	23,455	23,439	0	4,561	0	4,561	0	28,000	0	0	0	467	06/25/2052	1.A
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52		09/01/2024	Paydown		17,668	17,668	16,373	16,321	0	1,347	0	1,347	0	17,668	0	0	0	290	08/25/2052	1.A
46654V-AB-9	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS A2 144A 2.774% 05/25/52		09/01/2024	Paydown		69,965	69,965	69,960	69,994	0	(29)	0	(29)	0	69,965	0	0	0	1,264	05/25/2052	1.F

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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
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52		09/01/2024	Paydown		39,942	39,942	37,933	37,943	0	2,000	0	2,000	0	39,942	0	0	0	929	10/25/2052	1.A
46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52		09/01/2024	Paydown		39,942	39,942	36,766	36,786	0	3,157	0	3,157	0	39,942	0	0	0	796	10/25/2052	1.A
46655K-AD-8	JP MORGAN MORTGAGE TRUST SERIES 2022-6 CLASS A3 144A 3.000% 11/25/52		09/01/2024	Paydown		73,674	73,674	67,849	67,966	0	5,708	0	5,708	0	73,674	0	0	0	1,451	11/25/2052	1.A
46656D-AF-8	JP MORGAN MORTGAGE TRUST SERIES 2023-2 CLASS A2 144A 5.500% 07/25/53		09/01/2024	Paydown		47,777	47,777	47,120	47,078	0	698	0	698	0	47,777	0	0	0	1,838	07/25/2053	1.A
46656R-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2023-3 CLASS A4B 144A 5.500% 10/25/53		09/01/2024	Paydown		79,490	79,490	78,744	78,489	0	1,001	0	1,001	0	79,490	0	0	0	2,840	10/25/2053	1.A
46658R-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A3 144A 6.000% 11/25/54		09/01/2024	Paydown		20,305	20,305	20,216	0	0	89	0	89	0	20,305	0	0	0	228	11/25/2054	1.A FE
46658R-AD-0	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A4 144A 6.000% 11/25/54		09/01/2024	Paydown		54,146	54,146	53,864	0	0	281	0	281	0	54,146	0	0	0	609	11/25/2054	1.A FE
46658R-AP-3	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A11 144A 6.497% 11/25/54		09/25/2024	Paydown		40,609	40,609	40,609	0	0	0	0	0	0	40,609	0	0	0	502	11/25/2054	1.A FE
48255@-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51		09/15/2024	Redemption 100.0000		52,832	52,832	52,832	52,832	0	0	0	0	0	52,832	0	0	0	1,189	03/15/2051	2.A PL
49308V-AF-4	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS X 144A 1.766% 09/16/52		09/01/2024	Paydown		0	0	35,665	27,436	0	(27,436)	0	(27,436)	0	0	0	0	0	4,017	09/16/2052	1.A FE
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62		09/15/2024	Paydown		16,086	16,086	16,086	16,086	0	0	0	0	0	16,086	0	0	0	504	12/15/2062	1.A FE
52521F-AE-7	LEHMAN MORTGAGE TRUST SERIES 2007-1 CLASS 2A2 1.661% 02/25/37		09/25/2024	Paydown		0	0	2,145	4,141	0	(4,141)	0	(4,141)	0	0	0	0	0	1,301	02/25/2037	5.B GI
52521R-AR-2	LEHMAN MORTGAGE TRUST SERIES 2007-5 CLASS 2A2 1.815% 06/25/37		07/25/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037	6. FE
52524G-AA-0	LEHMAN XS TRUST SERIES 2007-7N CLASS 1A1A 5.409% 06/25/47		09/25/2024	Paydown		161,355	161,355	144,750	152,365	0	8,990	0	8,990	0	161,355	0	0	0	5,075	06/25/2047	1.A FM
52678@-AB-6	LERADO INVESTMENTS LLC 6.290% 03/31/36		09/30/2024	Redemption 100.0000		95,081	95,081	95,081	95,081	0	0	0	0	0	95,081	0	0	0	4,502	03/31/2036	2.B PL
53218C-AG-5	LIFE FINANCIAL SERVICES TRUST SERIES 2021-BMR CLASS D 144A 6.611% 03/15/38		08/15/2024	Paydown		284,754	284,754	277,279	285,702	0	(948)	0	(948)	0	284,754	0	0	0	13,208	03/15/2038	1.A
532716-AK-3	L BRANDS INC 6.950% 03/01/33		07/15/2024	MORGAN STANLEY & CO. INC.		733,125	750,000	701,250	720,043	0	1,250	0	1,250	0	721,293	0	11,832	11,832	45,609	03/01/2033	4.A FE
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47		09/20/2024	Paydown		21,911	21,911	21,890	21,892	0	19	0	19	0	21,911	0	0	0	406	07/20/2047	1.D FE
55265K-3T-4	MASTR ASSET SECURITIZATION TRU SERIES 2003-12 CLASS 3A7 5.250% 12/25/33		09/01/2024	Paydown		2,119	2,119	2,195	2,180	0	(61)	0	(61)	0	2,119	0	0	0	75	12/25/2033	1.A FM
55282M-AL-8	MADISON AVENUE TRUST SERIES 2017-330M CLASS E 144A 4.167% 08/15/34		08/01/2024	Paydown		500,000	500,000	487,088	492,910	0	7,090	0	7,090	0	500,000	0	0	0	13,664	08/15/2034	4.A
55285A-AG-2	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL9 CLASS C 144A 8.797% 06/19/37		08/21/2024	GOLDMAN SACHS & CO.		3,992,500	4,000,000	3,940,000	3,911,774	0	4,758	0	4,758	0	3,916,532	0	75,968	75,968	247,883	06/19/2037	1.G FE
55285B-AE-5	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL10 CLASS B 144A 8.696% 09/17/37		08/16/2024	GOLDMAN SACHS & CO.		4,996,875	5,000,000	4,975,000	4,943,609	0	(28,149)	0	(28,149)	0	4,915,460	0	81,415	81,415	307,274	09/17/2037	1.D FE
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67		09/01/2024	Paydown		11,458	11,458	11,209	11,320	0	138	0	138	0	11,458	0	0	0	301	05/25/2067	1.A FE
55285U-AA-1	MFRA TRUST SERIES 2022-INV2 CLASS A1 144A 4.950% 07/25/57		08/13/2024	WACHOVIA		5,931,610	5,979,281	5,883,206	5,934,407	0	24,052	0	24,052	0	5,958,459	0	(26,850)	(26,850)	208,004	07/25/2057	1.A FE
55285U-AA-1	MFRA TRUST SERIES 2022-INV2 CLASS A1 144A 4.950% 07/25/57		07/01/2024	Paydown		56,676	56,676	55,766	56,251	0	425	0	425	0	56,676	0	0	0	1,637	07/25/2057	1.A FE
55312Y-BD-3	ML CFC COMMEERCIAL MORTGAGE SERIES 2007-5 CLASS X 0.605% 08/12/48		09/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/12/2048	6. FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55317X-A*-0	MNR ABS ISSUER I LLC MNR 8.120% 12/15/38		09/15/2024	Redemption 100.0000		353,370	353,370	353,370	353,370	0	0	0	0	0	353,370	0	0	0	23,089	12/15/2038	1.G PL
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25		07/05/2024	Redemption 100.0000		187,981	187,981	180,247	181,137	0	6,843	0	6,843	0	187,981	0	0	0	8,572	09/30/2025	3.C PL
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		08/01/2024	JANE STREET CAPITAL		879,450	1,000,000	927,850	931,494	0	489	0	489	0	931,983	0	(52,533)	(52,533)	18,076	09/15/2044	2.B FE
57110P-AA-9	MARLETTE FUNDING TRUST SERIES 2023-1A CLASS A 144A 6.070% 04/15/33		09/15/2024	Paydown		131,088	131,088	131,085	131,110	0	(22)	0	(22)	0	131,088	0	0	0	5,247	04/15/2033	1.A FE
576434-D8-4	MASTR ALTERNATIVE LOANS TRUST SERIES 2005-1 CLASS 2A1 6.000% 02/25/35		09/01/2024	Paydown		88	88	89	89	0	(2)	0	(2)	0	88	0	0	0	3	02/25/2035	1.A FM
585495-CA-0	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-MTG1 CLASS AX1 144 0.152% 04/25/51		09/01/2024	Paydown		0	0	20,387	21,300	0	(21,300)	0	(21,300)	0	0	0	0	0	2,875	04/25/2051	1.A FE
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.363% 10/25/48		09/01/2024	Paydown		4,317	4,317	4,354	4,345	0	(28)	0	(28)	0	4,317	0	0	0	125	10/25/2048	1.A
589929-6M-5	MLCC MORTGAGE INVESTORS INC SERIES 2003-H CLASS A1 5.609% 01/25/29		09/25/2024	Paydown		1,459	1,459	1,459	1,454	0	5	0	5	0	1,459	0	0	0	49	01/25/2029	5.C FM
59001A-BA-9	MERITAGE HOMES CORP SERIES WI 5.125% 06/06/27		07/31/2024	1350_100_WRETOALI		304,416	305,000	305,725	305,261	0	(49)	0	(49)	0	305,212	0	(797)	(797)	10,204	06/06/2027	2.C FE
59020U-DN-2	MLCC MORGAGE INVESTORS INC SERIES 2004-C CLASS A1 5.415% 07/25/29		09/25/2024	Paydown		258	258	246	215	0	43	0	43	0	258	0	0	0	10	07/25/2029	1.A FM
59980A-AB-3	MILL CITY MORTGAGE TRUST SERIES 2017-2 CLASS M1 144A 3.250% 07/25/59		09/01/2024	Paydown		111,725	111,725	112,142	111,874	0	(149)	0	(149)	0	111,725	0	0	0	2,435	07/25/2059	1.A
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61		09/01/2024	Paydown		1,532	1,532	1,506	1,514	0	18	0	18	0	1,532	0	0	0	32	01/25/2061	1.A
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		09/20/2024	Paydown		26,449	26,449	26,421	26,424	0	25	0	25	0	26,449	0	0	0	648	07/20/2043	1.D FE
60040#-AB-8	MILLENNIUM PIPELINE CO LLC 6.000% 06/30/32		07/27/2024	Various		453	453	404	411	0	41	0	41	0	453	0	0	0	4,126	06/30/2032	2.A Z
61201#-AC-9	MONTANA DAKOTA UTILITIES CO 4.240% 07/15/24		07/15/2024	Various		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	182,320	07/15/2024	1.G
61745M-PM-9	MORGAN STANLEY DEAN WITTER CAP SERIES 2003-NC3 CLASS M1 6.319% 03/25/33		09/25/2024	Paydown		20,770	20,770	20,924	21,339	0	(569)	0	(569)	0	20,770	0	0	0	919	03/25/2033	1.A FM
61761A-AG-3	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS D 144A 4.795% 08/15/45		09/01/2024	Paydown		204,562	204,562	204,562	195,079	0	9,483	0	9,483	0	204,562	0	0	0	6,244	08/15/2045	1.A FM
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52		09/01/2024	Paydown		38,644	38,644	35,082	34,959	0	3,685	0	3,685	0	38,644	0	0	0	763	03/25/2052	1.A
61945L-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS A 144A 2.880% 09/20/40		09/20/2024	Paydown		8,870	8,870	8,873	8,873	0	(2)	0	(2)	0	8,870	0	0	0	169	09/20/2040	1.A FE
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		09/20/2024	Paydown		31,117	31,117	31,138	31,135	0	(19)	0	(19)	0	31,117	0	0	0	906	12/21/2043	1.E FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		09/20/2024	Paydown		12,624	12,624	12,608	12,609	0	15	0	15	0	12,624	0	0	0	336	06/22/2043	1.D FE
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44		09/20/2024	Paydown		45,958	45,958	40,967	41,510	0	4,448	0	4,448	0	45,958	0	0	0	1,280	02/22/2044	1.G FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		09/20/2024	Paydown		21,199	21,199	20,997	21,004	0	194	0	194	0	21,199	0	0	0	440	04/20/2046	1.E FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47		09/20/2024	Paydown		153,818	153,818	128,294	130,049	0	23,769	0	23,769	0	153,818	0	0	0	2,153	04/22/2047	1.E FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-1A CLASS B 144A 2.050% 12/20/46		09/20/2024	Paydown		9,021	9,021	8,963	8,965	0	56	0	56	0	9,021	0	0	0	46	12/20/2046	1.E FE
62940Q-AA-3	NSG HOLDINGS LLC 7.750% 12/15/25		07/01/2024	Various		102,966	102,966	102,966	102,966	0	0	0	0	0	102,966	0	0	0	3,990	12/15/2025	2.C FE
63636#-AA-4	NATIONAL HOCKEY LEAGUE 3.330% 08/10/24		08/10/2024	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,923	08/10/2024	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	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
64079*-AB-8	NEPTUNE REG TRANS 6.210% 06/30/27		09/30/2024	Redemption 100.0000		128,339	128,339	132,628	131,127	0	(2,788)	0	(2,788)	0	128,339	0	0	0	10,080	06/30/2027	1.F PL
64755@-AA-9	NEW MOUNTAIN GUARDIAN III BDC LLC 3.570% 07/15/25		08/16/2024	Redemption 100.0000		55,142	55,142	55,142	55,142	0	0	0	0	0	55,142	0	0	0	1,988	07/15/2025	2.C PL
64755@-AB-7	NEW MOUNTAIN GUARDIAN III BDC LLC 3.620% 07/15/25		08/16/2024	Redemption 100.0000		27,350	27,350	27,350	27,350	0	0	0	0	0	27,350	0	0	0	1,000	07/15/2025	2.C PL
64755@-AC-5	NEW MOUNTAIN GUARDIAN III BDC 3.950% 07/15/25		08/16/2024	Redemption 100.0000		54,701	54,701	54,701	54,701	0	0	0	0	0	54,701	0	0	0	2,181	07/15/2025	2.C PL
64830B-AZ-0	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2017-6A CLASS B2 144A 4.000% 08/27/57		09/01/2024	Paydown		9,119	9,119	8,779	8,858	0	261	0	261	0	9,119	0	0	0	241	08/27/2057	1.A
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		08/27/2024	MORGAN STANLEY & CO. INC.		3,983,619	4,206,428	4,148,390	4,152,987	0	7,380	0	7,380	0	4,160,366	0	(176,748)	(176,748)	121,671	04/25/2062	1.A
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62		09/01/2024	Paydown		88,187	88,187	86,970	87,121	0	1,065	0	1,065	0	88,187	0	0	0	2,143	04/25/2062	1.A
65163L-AE-9	NEWMONT NEWCREST FIN SERIES 144A 4.200% 05/13/50		09/10/2024	Tax Free Exchange		543,925	500,000	544,647	544,636	0	(711)	0	(711)	0	543,925	0	0	0	17,325	05/13/2050	2.A FE
65339K-AT-7	NEXTERA ENERGY CAPITAL 3.550% 05/01/27		08/06/2024	GOLDMAN SACHS & CO		486,570	500,000	499,561	0	0	4	0	4	0	499,564	0	(12,994)	(12,994)	4,733	05/01/2027	2.A FE
65364U-AH-9	NIAGARA MOHAWK POWER SERIES 144A 4.278% 10/01/34		08/01/2024	WACHOVIA		4,536,750	5,000,000	5,150,213	5,107,781	0	(5,038)	0	(5,038)	0	5,102,743	0	(565,993)	(565,993)	178,844	10/01/2034	2.A FE
67021C-AF-4	NSTAR ELECTRIC CO 5.500% 03/15/40		08/01/2024	JANE STREET CAPITAL		769,853	750,000	850,890	844,407	0	(2,370)	0	(2,370)	0	842,037	0	(72,185)	(72,185)	36,323	03/15/2040	1.F FE
67098A-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-INV1 CLASS A3 144A 4.500% 11/25/48		09/01/2024	Paydown		5,609	5,609	5,836	6,005	0	(396)	0	(396)	0	5,609	0	0	0	161	11/25/2048	1.A
67113A-AQ-3	ONSLOW BAY FINANCIAL LLC SERIES 2019- EXP3 CLASS IA9 14 3.500% 10/25/59		09/01/2024	Paydown		1,703	1,703	1,707	1,709	0	(6)	0	(6)	0	1,703	0	0	0	40	10/25/2059	1.A
67113A-BH-2	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B1A 144 6.293% 10/25/59		09/01/2024	Paydown		5,020	5,020	4,665	4,821	0	200	0	200	0	5,020	0	0	0	200	10/25/2059	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49		09/01/2024	Paydown		11,261	11,261	11,850	12,011	0	(749)	0	(749)	0	11,261	0	0	0	246	12/25/2049	1.A
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59		09/01/2024	Paydown		24,973	24,973	25,512	25,732	0	(759)	0	(759)	0	24,973	0	0	0	670	06/25/2059	1.A
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61		09/01/2024	Paydown		24,627	24,627	22,226	22,164	0	2,463	0	2,463	0	24,627	0	0	0	338	10/25/2061	1.A
67116M-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2023-J1 CLASS A3 144A 4.500% 01/25/53		09/01/2024	Paydown		74,980	74,980	72,027	72,091	0	2,889	0	2,889	0	74,980	0	0	0	2,323	01/25/2053	1.A
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52		09/01/2024	Paydown		64,609	64,609	54,897	54,922	0	9,687	0	9,687	0	64,609	0	0	0	1,031	02/25/2052	1.A
67116X-AB-3	ONSLOW BAY FINANCIAL LLC SERIES 2022-NQM4 CLASS A1B 144 3.900% 04/25/62		08/13/2024	Various		5,752,969	6,000,000	5,805,953	5,898,417	0	21,648	0	21,648	0	5,920,066	0	(167,097)	(167,097)	112,450	04/25/2062	1.A FE
67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52		09/01/2024	Paydown		44,622	44,622	40,160	40,253	0	4,369	0	4,369	0	44,622	0	0	0	1,156	10/25/2052	1.A
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59		09/01/2024	Paydown		17,332	17,332	17,456	17,530	0	(198)	0	(198)	0	17,332	0	0	0	503	01/25/2059	1.A
67647A-AA-3	OCEANVIEW MORTAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52		09/01/2024	Paydown		16,790	16,790	15,394	15,380	0	1,410	0	1,410	0	16,790	0	0	0	478	11/25/2052	1.A
67647F-AA-2	BAYVIEW OPPORTUNITY MASTER FU SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52		09/01/2024	Paydown		87,317	87,317	83,115	83,144	0	4,174	0	4,174	0	87,317	0	0	0	2,053	05/25/2052	1.A
678858-BM-2	OKLAHOMA G&E CO 5.250% 05/15/41		08/01/2024	MORGAN STANLEY & CO. INC.		1,264,559	1,296,000	1,422,373	1,414,546	0	(2,806)	0	(2,806)	0	1,411,740	0	(147,181)	(147,181)	48,573	05/15/2041	1.G FE
680223-AM-6	OLD REPUBLIC INTL CORP 5.750% 03/28/34		09/17/2024	BARCLAYS CAPITAL		1,587,750	1,500,000	1,464,705	0	0	1,160	0	1,160	0	1,465,865	0	121,885	121,885	40,729	03/28/2034	2.B FE
682680-AW-3	ONEOK INC 4.350% 03/15/29		09/23/2024	BARCLAYS CAPITAL INC		997,300	1,000,000	996,870	998,206	0	227	0	227	0	998,433	0	(1,133)	(1,133)	44,588	03/15/2029	2.B FE
68389X-AE-5	ORACLE CORP 6.500% 04/15/38		09/30/2024	Various		9,000,865	7,900,000	10,797,624	9,941,854	0	(80,139)	0	(80,139)	0	9,861,715	0	(860,850)	(860,850)	493,531	04/15/2038	2.B FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
68389X-AU-9	ORACLE CORP 3.400% 07/08/24		07/08/2024	Maturity		2,500,000	2,500,000	2,494,325	2,499,656	0	344	0	344	0	2,500,000	0	0	0	85,000	07/08/2024	2.B FE
69337H-AT-8	PHH ALTERNATIVE MORTGAGE TRUST SERIES 2007-2 CLASS 2PO 0.000% 05/25/37		09/01/2024	Paydown		168	168	37	64	0	104	0	104	0	168	0	0	0	0	05/25/2037	1.A FM
69348R-TD-8	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB2 7.444% 11/25/29		09/01/2024	Paydown		0	6,953	6,514	4,449	20	(4,469)	0	(4,449)	0	0	0	0	0	0	11/25/2029	1.A FM
693675-AA-8	PSMC 2018 1 TRUST SERIES 2020-3 CLASS A1 144A 3.000% 11/25/50		09/01/2024	Paydown		9,400	9,400	9,741	9,786	0	(386)	0	(386)	0	9,400	0	0	0	189	11/25/2050	1.A
693684-AA-0	PSMC 2020 1 TRUST SERIES 2020-1 CLASS A1 144A 3.500% 01/25/50		09/01/2024	Paydown		16,466	16,466	17,134	17,410	0	(943)	0	(943)	0	16,466	0	0	0	364	01/25/2050	1.A
69371V-AM-9	PSMC TRUST SERIES 2018-1A CLASS A12 144A 3.500% 02/25/48		09/01/2024	Paydown		15,632	15,632	15,466	15,231	0	401	0	401	0	15,632	0	0	0	383	02/25/2048	1.A
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019-2 CLASS A1 144A 3.500% 10/25/49		09/01/2024	Paydown		510	510	515	515	0	(5)	0	(5)	0	510	0	0	0	12	10/25/2049	1.A
69374X-BC-3	PSMC 2019 2 TRUST SERIES 2019-2 CLASS AX1 144A 0.165% 10/25/49		09/01/2024	Paydown		0	0	795	806	0	(806)	0	(806)	0	0	0	0	0	173	10/25/2049	1.A FE
69375B-AM-9	PSMC 2018 1 TRUST SERIES 2019-3 CLASS A12 144A 3.500% 11/25/49		09/01/2024	Paydown		5,941	5,941	5,976	5,955	0	(14)	0	(14)	0	5,941	0	0	0	138	11/25/2049	1.A
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57		09/01/2024	Paydown		146,122	146,122	146,119	146,938	0	(817)	0	(817)	0	146,122	0	0	0	5,124	08/25/2057	1.A FE
69437#-AA-2	PGIM SENIOR LOAN OPP FUND II C PSLOMF 6.772% 07/07/31		09/24/2024	Capital Distribution		39,971	0	39,971	0	0	0	0	0	0	39,971	0	0	0	0	07/07/2031	2.C PL
69437#-AB-0	PGIM SENIOR LOAN OPP FUND II C PSLOMF 8.110% 07/07/31		09/24/2024	Capital Distribution		9,018	0	9,018	0	0	0	0	0	0	9,018	0	0	0	0	07/07/2031	3.B PL
69450@-AA-6	PAC CLASS A TRUST 2024-1 PAC_24-1-A 7.020% 02/28/37		09/28/2024	Redemption 100.0000		136,060	136,060	136,060	0	0	0	0	0	0	136,060	0	0	0	956	02/28/2037	1.F Z
695114-CL-0	PACIFICORP 6.000% 01/15/39		09/17/2024	BARCLAYS CAPITAL		2,175,380	2,000,000	1,981,000	1,986,512	0	405	0	405	0	1,986,917	0	188,463	188,463	141,000	01/15/2039	1.F FE
723133-AA-2	PINELAWN DEPOSITOR CORP SERIES 144A 6.350% 06/30/25		09/30/2024	Redemption 100.0000		248,567	248,567	248,330	248,564	0	3	0	3	0	248,567	0	0	0	11,838	06/30/2025	2.B
72650R-AM-4	PLAINS ALL AMER PIPELINE 6.700% 05/15/36		08/01/2024	MORGAN KEEGAN & COMPANY INC		539,535	500,000	587,275	577,537	0	(1,233)	0	(1,233)	0	576,304	0	(36,769)	(36,769)	23,915	05/15/2036	2.B FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		09/05/2024	Paydown		2,500	2,500	2,500	2,506	0	(6)	0	(6)	0	2,500	0	0	0	72	12/05/2049	2.B FE
73316P-DS-6	POPULAR ABS MORTGAGE PASS T SERIES 2005-3 CLASS M1 3.465% 07/25/35		09/01/2024	Paydown		134,769	134,769	132,943	133,361	0	1,408	0	1,408	0	134,769	0	0	0	3,079	07/25/2035	1.A FM
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49		07/30/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	84	07/30/2049	2.B FE
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50		09/01/2024	Paydown		6,802	6,802	7,103	7,136	0	(334)	0	(334)	0	6,802	0	0	0	141	02/25/2050	1.A
74825Q-AB-6	QUEENS HEALTH SYSTEM 4.810% 07/01/52		09/11/2024	JP MORGAN CHASE		1,697,805	1,679,000	1,679,000	1,679,000	0	0	0	0	0	1,679,000	0	18,805	18,805	96,688	07/01/2052	1.D FE
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 14.175% 11/25/36		08/25/2024	Paydown		1,603	4,380	3,379	3,648	0	(2,045)	0	(2,045)	0	1,603	0	0	0	295	11/25/2036	3.B FM
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 14.175% 11/25/36		09/25/2024	Paydown		137	845	652	704	0	(567)	0	(567)	0	137	0	0	0	70	11/25/2036	3.C FM
749357-AA-7	WOODWARD CAPITAL MANAGEMENT SERIES 2019-1 CLASS A1 144A 3.500% 09/25/49		09/01/2024	Paydown		7,781	7,781	8,141	8,240	0	(459)	0	(459)	0	7,781	0	0	0	179	09/25/2049	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50		09/01/2024	Paydown		24,581	24,581	25,136	25,350	0	(769)	0	(769)	0	24,581	0	0	0	493	02/25/2050	1.A
74938X-CA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2022-3 CLASS A1 144A 3.000% 05/25/52		09/01/2024	Paydown		96,764	96,764	87,965	88,253	0	8,512	0	8,512	0	96,764	0	0	0	1,917	05/25/2052	1.A
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007-QS6 CLASS A1 5.299% 04/25/37		09/25/2024	Paydown		1,660	2,492	1,893	1,898	0	(238)	0	(238)	0	1,660	0	0	0	92	04/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75970N-BE-6	RENAISSANCE HOME EQUITY LOAN SERIES 2005-3 CLASS AF4 5.140% 11/25/35		09/01/2024	Paydown		87,372	87,372	87,235	87,430	0	(58)	0	(58)	0	87,372	0	0	0	2,855	11/25/2035	1.A FM
75974@-AA-0	RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		09/30/2024	Redemption 100.0000		29,076	29,076	29,076	29,076	0	0	0	0	0	29,076	0	0	0	1,195	03/31/2035	2.B PL
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS5 CLASS A1 5.369% 04/25/35		09/25/2024	Paydown		3,589	3,918	3,455	3,512	0	77	0	77	0	3,589	0	0	0	154	04/25/2035	2.C FM
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q05 CLASS A1 6.123% 01/25/46		09/01/2024	Paydown		6,734	6,233	4,660	4,996	0	1,738	0	1,738	0	6,734	0	0	0	287	01/25/2046	1.A FM
761713-BW-5	REYNOLDS AMERICAN INC SERIES WI 7.000% 08/04/41		08/01/2024	Various		1,820,861	1,720,000	2,113,536	2,070,121	0	(4,298)	0	(4,298)	0	2,065,823	0	(244,963)	(244,963)	74,581	08/04/2041	2.A FE
78355H-KY-4	RYDER SYSTEM INC 6.600% 12/01/33		09/17/2024	BARCLAYS CAPITAL		2,805,425	2,500,000	2,494,125	2,494,208	0	529	0	529	0	2,494,737	0	310,688	310,688	145,292	12/01/2033	2.A FE
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 5.794% 03/25/25		09/25/2024	Paydown		714	714	717	735	0	(21)	0	(21)	0	714	0	0	0	27	03/25/2025	5.B FE
81743A-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A7 144A 3.500% 12/25/49		09/01/2024	Paydown		7,638	7,638	7,752	7,750	0	(112)	0	(112)	0	7,638	0	0	0	177	12/25/2049	1.A
81743X-AA-7	SEQUOIA MORTGAGE TRUST SERIES 6 CLASS A 5.674% 04/19/27		09/19/2024	Paydown		5,187	5,187	5,187	5,188	0	(1)	0	(1)	0	5,187	0	0	0	183	04/19/2027	1.A FM
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLASS A1 144A 3.500% 07/25/43		09/01/2024	Paydown		10,073	10,073	10,432	10,423	0	(351)	0	(351)	0	10,073	0	0	0	236	07/25/2043	1.A
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47		09/01/2024	Paydown		6,248	6,248	6,263	6,266	0	(18)	0	(18)	0	6,248	0	0	0	158	07/25/2047	1.A
81745X-AU-1	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A19 144A 3.500% 07/25/47		09/01/2024	Paydown		434	434	429	427	0	6	0	6	0	434	0	0	0	11	07/25/2047	1.A
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47		09/01/2024	Paydown		221	221	235	257	0	(37)	0	(37)	0	221	0	0	0	6	08/25/2047	1.A
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47		09/01/2024	Paydown		702	702	718	742	0	(40)	0	(40)	0	702	0	0	0	19	08/25/2047	1.A
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47		09/01/2024	Paydown		20,158	20,158	20,459	20,530	0	(372)	0	(372)	0	20,158	0	0	0	553	12/25/2047	1.A
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47		09/01/2024	Paydown		63,136	63,136	59,792	59,436	0	3,700	0	3,700	0	63,136	0	0	0	1,553	02/25/2047	1.A
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48		09/01/2024	Paydown		6,034	6,034	6,019	6,021	0	13	0	13	0	6,034	0	0	0	145	02/25/2048	1.A
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48		09/01/2024	Paydown		44,000	44,000	44,340	44,742	0	(742)	0	(742)	0	44,000	0	0	0	1,320	08/25/2048	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49		09/01/2024	Paydown		20,986	20,986	21,816	23,404	0	(2,417)	0	(2,417)	0	20,986	0	0	0	705	08/25/2049	1.A
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48		09/01/2024	Paydown		11,170	11,170	11,224	11,262	0	(93)	0	(93)	0	11,170	0	0	0	325	03/25/2048	1.A
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48		09/01/2024	Paydown		18,997	18,997	18,937	18,916	0	82	0	82	0	18,997	0	0	0	496	06/25/2048	1.A
81748G-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A1 144A 4.000% 09/25/49		09/01/2024	Paydown		7,926	7,926	8,233	8,384	0	(459)	0	(459)	0	7,926	0	0	0	234	09/25/2049	1.A
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49		09/01/2024	Paydown		2,642	2,642	2,577	2,548	0	94	0	94	0	2,642	0	0	0	78	09/25/2049	1.A
81748G-EJ-6	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS B1B 144A 4.502% 09/25/49		09/01/2024	Paydown		5,693	5,693	6,026	5,974	0	(282)	0	(282)	0	5,693	0	0	0	171	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST SERIES 2019-4 CLASS A1 144A 3.500% 11/25/49		09/01/2024	Paydown		14,142	14,142	14,737	14,768	0	(626)	0	(626)	0	14,142	0	0	0	330	11/25/2049	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50		09/01/2024	Paydown		11,472	11,472	11,954	12,042	0	(570)	0	(570)	0	11,472	0	0	0	271	03/25/2050	1.A
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50		09/01/2024	Paydown		18,423	18,423	18,790	18,811	0	(388)	0	(388)	0	18,423	0	0	0	443	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81748R-AV-9	SEQUOIA MORTGAGE TRUST SERIES 2020-4 CLASS A20 144A 2.500% 11/25/50		09/01/2024	Paydown		12,819	12,819	13,156	13,178	0	(359)	0	(359)	0	12,819	0	0	0	213	11/25/2050	1.A
81748Y-BD-3	SEQUOIA MORTGAGE TRUST SERIES 2021-6 CLASS AI03 144A 0.500% 10/25/51		09/01/2024	Paydown		0	0	53,378	53,809	0	(53,809)	0	(53,809)	0	0	0	0	0	6,482	10/25/2051	1.A FE
81749B-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2023-1 CLASS A1 144A 5.000% 01/25/53		09/01/2024	Paydown		9,113	9,113	9,016	8,981	0	132	0	132	0	9,113	0	0	0	311	01/25/2053	1.A
81749H-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2024-2 CLASS A4 144A 6.000% 03/25/54		09/01/2024	Paydown		89,646	89,646	89,533	0	0	113	0	113	0	89,646	0	0	0	2,732	03/25/2054	1.A FE
817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54		07/25/2024	Paydown		1,875	1,875	1,875	0	0	0	0	0	0	1,875	0	0	0	58	01/25/2054	2.C FE
82967N-BA-5	SIRIUS XM RADIO INC SERIES 144A 5.000% 08/01/27		09/12/2024	MORGAN STANLEY & CO. INC.		1,108,444	1,130,000	1,082,181	1,108,353	0	3,896	0	3,896	0	1,112,249	0	(3,805)	(3,805)	63,092	08/01/2027	3.C FE
832696-AV-0	JM SMUCKER CO 2.750% 09/15/41		08/01/2024	CITADEL		1,705,950	2,500,000	1,621,600	0	0	8,532	0	8,532	0	1,630,132	0	75,818	75,818	26,163	09/15/2041	2.B FE
83444M-AJ-0	SOLVENTUM CORP SERIES 144A 5.900% 04/30/54		09/17/2024	BARCLAYS CAPITAL		1,314,075	1,250,000	1,202,938	0	0	275	0	275	0	1,203,213	0	110,862	110,862	41,177	04/30/2054	2.C FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		09/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	64	01/20/2050	2.B FE
84055B-AA-1	SOUTH32 TREASURY USA SERIES 144A 4.350% 04/14/32		08/01/2024	NOMURA SECURITIES		1,162,225	1,250,000	1,243,488	1,244,414	0	332	0	332	0	1,244,745	0	(82,520)	(82,520)	43,500	04/14/2032	2.A FE
853496-AD-9	STANDARD INDUSTRIES INC SERIES 144A 4.750% 01/15/28		09/12/2024	TD SECURITIES USA		729,375	750,000	688,125	719,473	0	4,808	0	4,808	0	724,281	0	5,094	5,094	41,365	01/15/2028	3.B FE
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66		09/01/2024	Paydown		44,467	44,467	38,464	38,527	0	5,940	0	5,940	0	44,467	0	0	0	577	11/25/2066	1.A FE
863572-UD-3	STRUCTURED ASSET SECURITIES CO SERIES 1998-6 CLASS B1 6.500% 07/25/28		09/01/2024	Paydown		5,146	5,146	5,048	5,078	0	67	0	67	0	5,146	0	0	0	222	07/25/2028	1.A FM
86358R-ND-5	AMORTIZING RESIDENTIAL COLLATE SERIES 2001-BC6W CLASS A 5.253% 10/25/31		09/25/2024	Paydown		486	486	486	487	0	(1)	0	(1)	0	486	0	0	0	21	10/25/2031	1.A FM
86359D-MZ-7	LEHMAN XS TRUST SERIES 2005-2 CLASS 2A4 5.670% 08/25/35		09/01/2024	Paydown		978	990	925	1,282	0	(304)	0	(304)	0	978	0	0	0	90	08/25/2035	1.A FM
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38		09/15/2024	Paydown		26,375	26,375	26,375	26,373	0	2	0	2	0	26,375	0	0	0	902	03/15/2038	1.A FE
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48		09/20/2024	Paydown		9,146	9,146	9,129	9,321	0	(175)	0	(175)	0	9,146	0	0	0	47	07/20/2048	1.G FE
86744V-AA-9	HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49		09/20/2024	Paydown		5,215	5,215	5,179	5,229	0	(14)	0	(14)	0	5,215	0	0	0	175	08/20/2049	1.G FE
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49		09/20/2024	Paydown		5,602	5,602	5,477	5,563	0	39	0	39	0	5,602	0	0	0	117	02/22/2049	1.G FE
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A 144A 4.870% 07/20/48		07/20/2024	Paydown		29,793	29,793	29,250	29,334	0	459	0	459	0	29,793	0	0	0	1,451	07/20/2048	1.G FE
86745N-AA-6	SUNNOVA SOL ISSUER LLC SERIES 2020-1A CLASS A 144A 3.350% 02/01/55		07/30/2024	Paydown		8,695	8,695	8,655	8,662	0	33	0	33	0	8,695	0	0	0	218	02/01/2055	1.G FE
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56		07/30/2024	Paydown		9,757	9,757	9,743	9,745	0	13	0	13	0	9,757	0	0	0	189	04/28/2056	1.G FE
86765B-AH-2	SUNOCO LOGISTICS PARTNER 6.850% 02/15/40		07/31/2024	1350_100_WRETOALI		1,935,857	1,829,000	1,947,172	1,918,560	0	(1,900)	0	(1,900)	0	1,916,660	0	19,197	19,197	120,414	02/15/2040	2.B FE
86765L-AN-7	SUNOCO LP FINANCE CORP SERIES WI 5.875% 03/15/28		08/30/2024	JANE STREET CAPITAL		35,053	35,000	35,000	35,000	0	0	0	0	0	35,000	0	53	53	1,988	03/15/2028	3.A FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 02/01/55		07/30/2024	Paydown		26,247	26,247	25,820	25,953	0	294	0	294	0	26,247	0	0	0	711	02/01/2055	1.F FE
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57		07/30/2024	Paydown		13,516	13,516	13,406	13,421	0	95	0	95	0	13,516	0	0	0	482	07/30/2057	1.G FE
86772Y-AA-8	SUNRUN CALLISTO ISSUER LLC SERIES 2023-1A CLASS A 144A 5.750% 01/30/59		07/30/2024	Paydown		6,091	6,091	5,974	5,982	0	109	0	109	0	6,091	0	0	0	263	01/30/2059	1.G FE

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
86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55		07/30/2024	Paydown		13,063	13,063	13,058	0	0	6	0	6	0	13,063	0	0	0	234	02/01/2055	1.F FE
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71		09/15/2024	Paydown		4,882	4,882	5,001	4,950	0	(68)	0	(68)	0	4,882	0	0	0	129	01/15/2071	1.A FE
87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40		09/30/2024	Various		52,203	52,203	52,203	52,203	0	0	0	0	0	52,203	0	0	0	2,777	09/30/2040	2.B PL
87265H-AF-6	TRI POINTE GROUP INC 5.250% 06/01/27		09/12/2024	MILLENNIUM ADVISORS LLC.		243,432	245,000	245,000	245,000	0	0	0	0	0	245,000	0	(1,568)	(1,568)	10,076	06/01/2027	3.B FE
87612E-AR-7	TARGET CORP 6.500% 10/15/37		08/26/2024	WACHOVIA		11,628,500	10,000,000	13,211,566	12,148,913	0	(75,304)	0	(75,304)	0	12,073,609	0	(445,109)	(445,109)	563,333	10/15/2037	1.F FE
87612G-AF-8	TARGA RESOURCES PARTNERS 6.500% 03/30/34		09/17/2024	BARCLAYS CAPITAL		2,227,620	2,000,000	1,998,980	1,998,980	0	0	0	0	0	1,998,980	0	228,640	228,640	111,583	03/30/2034	2.B FE
879369-AF-3	TELEFLEX INC 4.625% 11/15/27		07/25/2024	GOLDMAN SACHS & CO.		656,438	675,000	629,481	652,694	0	2,978	0	2,978	0	655,672	0	765	765	21,766	11/15/2027	3.B FE
88104#-AA-4	TERRAFORM UTILITY SOLAR X 4.590% 08/31/40		09/30/2024	Various		61,169	61,169	61,169	61,169	0	0	0	0	0	61,169	0	0	0	2,106	08/31/2040	2.C PL
88433B-AS-6	WIND RIVER CLO LTD SERIES 2016-2A CLASS BR 144A 7.310% 11/01/31		08/01/2024	Paydown		1,360,000	1,360,000	1,360,000	1,353,505	0	6,495	0	6,495	0	1,360,000	0	0	0	76,588	11/01/2031	1.B FE
88433B-AU-1	WELLFLEET CLO LTD SERIES 2016-2A CLASS C1R 7.660% 11/01/31		08/01/2024	Paydown		2,000,000	2,000,000	2,000,000	1,990,522	0	9,478	0	9,478	0	2,000,000	0	0	0	117,957	11/01/2031	1.E FE
88732J-AU-2	TIME WARNER CABLE INC 6.750% 06/15/39		07/31/2024	1350_100_WRETOALI		6,906,890	7,000,000	6,799,170	6,849,251	0	3,244	0	3,244	0	6,852,495	0	54,395	54,395	296,625	06/15/2039	2.C FE
89171Y-BA-8	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 2B1 144A 4.930% 11/25/57		08/27/2024	Various		1,000,608	1,008,090	1,047,173	1,033,256	0	(9,289)	0	(9,289)	0	1,023,967	0	(23,359)	(23,359)	36,138	11/25/2057	1.A
89171Y-BA-8	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 2B1 144A 4.930% 11/25/57		08/01/2024	Paydown		65,604	65,604	68,148	67,242	0	(1,638)	0	(1,638)	0	65,604	0	0	0	1,982	11/25/2057	1.A
89172P-AC-3	TOWD POINT MORTGAGE TRUST SERIES 2016-2 CLASS M1 144A 3.000% 08/25/55		08/27/2024	Various		1,245,404	1,278,105	1,258,908	1,270,457	0	3,039	0	3,039	0	1,273,495	0	(28,091)	(28,091)	28,438	08/25/2055	1.A
89172P-AC-3	TOWD POINT MORTGAGE TRUST SERIES 2016-2 CLASS M1 144A 3.000% 08/25/55		08/01/2024	Paydown		74,948	74,948	73,823	74,500	0	449	0	449	0	74,948	0	0	0	1,410	08/25/2055	1.A
89173H-AC-0	TOWD POINT MORTGAGE TRUST SERIES 2017-2 CLASS M1 144A 3.750% 04/25/57		08/27/2024	Various		1,269,125	1,300,000	1,311,355	1,306,661	0	(1,588)	0	(1,588)	0	1,305,073	0	(35,948)	(35,948)	36,156	04/25/2057	1.A
89255#-AA-9	VANDERBILT TRADEMARK ROYA 4.920% 07/01/48		09/01/2024	Various		6,599	6,599	6,599	6,599	0	0	0	0	0	6,599	0	0	0	188	07/01/2048	1.F PL
902494-BK-8	TYSON FOODS INC 4.350% 03/01/29		09/23/2024	BARCLAYS CAPITAL INC		996,660	1,000,000	999,820	999,907	0	12	0	12	0	999,919	0	(3,259)	(3,259)	46,279	03/01/2029	2.B FE
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 10/01/24		07/31/2024	BANK OF NEW YORK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2024	1.F FE
90345W-AA-2	US AIRWAYS 2012-1A PTT 5.900% 10/01/24		07/31/2024	1350_100_WRETOALI		548,004	547,993	511,975	538,226	0	7,261	0	7,261	0	545,488	0	2,516	2,516	26,943	10/01/2024	1.F FE
90345W-AD-6	US AIRWAYS 2012-2A PTT 4.625% 06/03/25		07/31/2024	1350_100_WRETOALI		524,482	528,957	520,361	0	0	1,661	0	1,661	0	522,022	0	2,460	2,460	16,174	06/03/2025	2.A FE
90346W-AA-1	US AIRWAYS 2013 1A PTT 3.950% 11/15/25		07/31/2024	1350_100_WRETOALI		382,798	391,897	381,119	0	0	1,143	0	1,143	0	382,263	0	535	535	11,008	11/15/2025	2.A FE
90783V-AA-3	UNP RR CO 2005 PASS TRST SERIES 05-1 5.082% 01/02/29		07/02/2024	Redemption 100.0000		62	62	62	62	0	0	0	0	0	62	0	0	0	3	01/02/2029	1.C FE
90783V-AA-3	UNP RR CO 2005 PASS TRST SERIES 05-1 5.082% 01/02/29		07/31/2024	1350_100_WRETOALI		53,928	53,890	53,890	53,890	0	0	0	0	0	53,890	0	38	38	2,959	01/02/2029	1.C FE
911365-BG-8	UNITED RENTALS NORTH AM 4.875% 01/15/28		07/25/2024	GOLDMAN SACHS & CO.		970,125	995,000	930,975	963,807	0	3,967	0	3,967	0	967,774	0	2,351	2,351	49,988	01/15/2028	3.A FE
91862@-AA-2	VC 3 LS 2021 LP 2021 LP 3.500% 10/15/31		09/15/2024	Redemption 100.0000		72,267	72,267	72,267	72,267	0	0	0	0	0	72,267	0	0	0	1,739	10/15/2031	1.G PL
91862@-AB-0	VC 3 LS 2021 LP 2021 LP 4.750% 10/15/41		09/15/2024	Redemption 100.0000		14,263	14,263	14,263	14,263	0	0	0	0	0	14,263	0	0	0	466	10/15/2041	2.B PL
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67		09/01/2024	Paydown		21,860	21,860	21,860	22,043	0	(183)	0	(183)	0	21,860	0	0	0	652	04/25/2067	1.A FE
92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66		09/01/2024	Paydown		32,283	32,283	29,095	29,412	0	2,872	0	2,872	0	32,283	0	0	0	400	10/25/2066	1.A FE
925524-AX-8	CBS CORP 6.875% 04/30/36		07/31/2024	1350_100_WRETOALI		2,423,933	2,500,000	2,407,550	2,439,028	0	1,919	0	1,919	0	2,440,947	0	(17,015)	(17,015)	128,906	04/30/2036	2.C FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		07/10/2024	Call 100.0000		(17,277)	(17,277)	(17,277)	(17,277)	0	0	0	0	0	(17,277)	0	0	0	(15,951)	10/14/2049	1.F PL
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49		09/30/2024	Redemption 100.0000		35,025	35,025	35,025	35,025	0	0	0	0	0	35,025	0	0	0	564	10/14/2049	1.F PL

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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
92855H-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2020-1A CLASS A 144A 2.210% 07/31/51		07/30/2024	Paydown		59,654	59,654	59,406	59,482	0	172	0	172	0	59,654	0	0	0	659	07/31/2051	1.G FE
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 8.273% 10/01/30		09/01/2024	Redemption 100.0000		14,284	14,284	14,284	2,707	0	0	0	0	0	14,284	0	0	0	435	10/01/2030	2.B PL
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2003-S5 CLASS 1A4 5.500% 06/25/33		09/01/2024	Paydown		664	664	696	698	0	(34)	0	(34)	0	664	0	0	0	26	06/25/2033	4.A FM
92922F-4G-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR14 CLASS 2A2 4.596% 12/25/35		09/01/2024	Paydown		2,307	2,307	0	0	0	2,307	0	2,307	0	2,307	0	0	0	78	12/25/2035	1.A FM
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 6.000% 10/25/45		09/25/2024	Paydown		17,768	17,768	17,938	18,181	0	(414)	0	(414)	0	17,768	0	0	0	629	10/25/2045	1.A FM
92922F-D2-1	WAMU MORTGAGE PASS THROUGH CER SERIES 05-AR2 CLASS 2A1A 5.589% 01/25/45		09/25/2024	Paydown		398	398	398	398	0	0	0	0	0	398	0	0	0	15	01/25/2045	1.A FM
92922F-J5-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR6 CLASS 2A1C 5.648% 04/25/45		09/25/2024	Paydown		1,561	1,561	1,507	1,547	0	14	0	14	0	1,561	0	0	0	52	04/25/2045	1.A FM
92922F-S2-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR8 CLASS 2AB3 5.689% 07/25/45		09/25/2024	Paydown		1,234	1,234	950	985	0	248	0	248	0	1,234	0	0	0	41	07/25/2045	1.A FM
92922F-U5-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 5.729% 07/25/45		09/25/2024	Paydown		676	676	676	681	0	(6)	0	(6)	0	676	0	0	0	29	07/25/2045	2.C FM
92922F-U5-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 5.729% 07/25/45		08/25/2024	Paydown		615	615	615	620	0	(5)	0	(5)	0	615	0	0	0	23	07/25/2045	3.A FM
92922F-WE-4	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR9 CLASS A1 6.084% 08/25/34		09/01/2024	Paydown		4,876	4,876	4,836	4,901	0	(25)	0	(25)	0	4,876	0	0	0	182	08/25/2034	1.A FM
92922F-XM-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-CB3 CLASS 2A 6.500% 10/25/34		09/01/2024	Paydown		337	337	346	348	0	(11)	0	(11)	0	337	0	0	0	15	10/25/2034	1.A FM
92922F-ZF-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR12 CLASS A2A 6.000% 10/25/44		09/25/2024	Paydown		1,234	1,234	1,234	1,239	0	(5)	0	(5)	0	1,234	0	0	0	50	10/25/2044	1.A FM
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 2006-AR17 CLASS 1A 5.943% 12/25/46		09/01/2024	Paydown		1,535	1,547	1,209	1,263	0	272	0	272	0	1,535	0	0	0	47	12/25/2046	1.A FM
92966*-AC-3	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 5.560% 12/19/24		07/31/2024	Redemption 100.0000		23,477	23,477	23,477	23,474	0	2	0	2	0	23,477	0	0	0	979	12/19/2024	1.F
92966*-AD-1	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 5.560% 12/19/24		07/31/2024	Redemption 100.0000		16,773	16,773	16,773	16,772	0	2	0	2	0	16,773	0	0	0	699	12/19/2024	1.F
92966*-AE-9	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 5.560% 12/19/24		07/31/2024	Redemption 100.0000		26,831	26,831	26,831	26,829	0	3	0	3	0	26,831	0	0	0	1,119	12/19/2024	1.F
92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 6.140% 01/31/28		07/31/2024	Various		91,296	91,296	91,296	86,853	0	4,443	0	4,443	0	91,296	0	0	0	4,204	01/31/2028	1.F
92980*-AB-7	W2W FINANCE LLC 4.600% 01/31/32		09/30/2024	Redemption 100.0000		7,207	7,207	7,207	7,207	0	0	0	0	0	7,207	0	0	0	249	01/31/2032	2.A Z
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SERIES 07-OA2 CLASS 1A 5.823% 03/25/47		09/01/2024	Paydown		12,953	11,284	9,332	9,480	0	3,472	0	3,472	0	12,953	0	0	0	429	03/25/2047	1.A FM
933638-AC-2	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 1A1B 6.000% 01/25/47		09/01/2024	Paydown		1,170	1,329	60	0	0	1,170	0	1,170	0	1,170	0	0	0	45	01/25/2047	1.A FM
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 5.138% 07/25/47		09/25/2024	Paydown		22,533	22,533	14,588	14,271	0	8,261	0	8,261	0	22,533	0	0	0	303	07/25/2047	1.A FM
93364B-AA-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2007-OA5 CLASS 1A 6.000% 06/25/47		09/01/2024	Paydown		1,315	1,281	1,105	1,138	0	177	0	177	0	1,315	0	0	0	35	06/25/2047	1.A FM
939336-6D-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2005-4 CLASS CB9 5.000% 06/25/35		09/25/2024	Paydown		1,347	1,523	1,288	1,346	0	2	0	2	0	1,347	0	0	0	57	06/25/2035	1.A FM
939346-AB-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR9 CLASS 2A 5.963% 11/25/46		09/01/2024	Paydown		4,844	5,341	3,744	4,141	0	703	0	703	0	4,844	0	0	0	157	11/25/2046	1.A FM
93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 5.369% 07/25/35		09/25/2024	Paydown		539	628	527	536	0	3	0	3	0	539	0	0	0	23	07/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
93934F-BU-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-7 CLASS 4CB 7.000% 08/25/35		09/01/2024	Paydown		0	419	245	244	0	(244)	0	(244)	0	0	0	0	0	22	08/25/2035	1.A FM
93934F-CF-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-8 CLASS 1A2 5.500% 10/25/35		09/01/2024	Paydown		3,006	4,441	4,031	4,385	0	(1,379)	0	(1,379)	0	3,006	0	0	0	165	10/25/2035	4.B FM
93934F-GJ-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-10 CLASS 3CB1 6.000% 11/25/35		09/01/2024	Paydown		810	1,151	772	838	0	(27)	0	(27)	0	810	0	0	0	46	11/25/2035	1.A FM
93934F-KK-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2006-1 CLASS 2CB1 7.000% 02/25/36		09/01/2024	Paydown		0	4,700	1,977	1,943	0	(1,943)	0	(1,943)	0	0	0	0	0	176	02/25/2036	1.A FM
939355-BR-3	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2007-OA3 CLASS 4A2 5.823% 04/25/47		09/01/2024	Paydown		17,503	18,719	16,623	16,573	0	930	0	930	0	17,503	0	0	0	451	04/25/2047	1.A FM
93935D-AA-4	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR7 CLASS A1A 6.043% 09/25/46		09/01/2024	Paydown		6,714	7,134	5,094	5,541	0	1,174	0	1,174	0	6,714	0	0	0	157	09/25/2046	1.A FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-8 CLASS A3A 4.126% 10/25/36		09/01/2024	Paydown		3,548	3,548	2,077	1,906	0	1,641	0	1,641	0	3,548	0	0	0	41	10/25/2036	1.A FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 6.083% 08/25/46		09/01/2024	Paydown		63	615	383	366	0	(303)	0	(303)	0	63	0	0	0	17	08/25/2046	1.F FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 6.083% 08/25/46		08/01/2024	Paydown		3,961	4,365	2,720	2,601	0	1,360	0	1,360	0	3,961	0	0	0	113	08/25/2046	2.A FM
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 5.168% 12/25/36		09/25/2024	Paydown		3,641	3,641	2,149	2,028	0	1,613	0	1,613	0	3,641	0	0	0	60	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		09/01/2024	Paydown		11,815	11,815	12,523	12,709	0	(894)	0	(894)	0	11,815	0	0	0	225	05/25/2050	1.A
949796-AS-5	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A17 144A 3.000% 05/25/50		09/01/2024	Paydown		9,452	9,452	9,944	10,075	0	(623)	0	(623)	0	9,452	0	0	0	180	05/25/2050	1.A
94982P-AA-7	WELLS FARGO MORTGAGE BACKED SE SERIES 2005-AR7 CLASS 1A1 6.105% 05/25/35		09/01/2024	Paydown		4,162	4,162	4,076	4,194	0	(31)	0	(31)	0	4,162	0	0	0	156	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		09/01/2024	Paydown		2,046	2,046	2,129	2,166	0	(119)	0	(119)	0	2,046	0	0	0	44	07/25/2049	1.A
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49		09/01/2024	Paydown		1,773	1,773	1,780	1,782	0	(9)	0	(9)	0	1,773	0	0	0	38	07/25/2049	1.A
94983J-AC-6	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-AR1 CLASS 2A1 6.294% 03/25/36		09/01/2024	Paydown		5,350	6,167	5,158	5,601	0	(250)	0	(250)	0	5,350	0	0	0	253	03/25/2036	1.A FM
94985J-CD-0	WELLS FARGO MORTGAGE BACKED SE SERIES 2007-7 CLASS APO 0.000% 06/25/37		09/01/2024	Paydown		1,957	1,980	488	654	0	1,303	0	1,303	0	1,957	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		09/01/2024	Paydown		11,765	11,765	10,881	10,708	0	1,057	0	1,057	0	11,765	0	0	0	284	07/25/2047	1.A
95000U-2Z-5	WELLS FARGO & COMPANY SERIES MTN 4.611% 04/25/53		08/01/2024	CITIGROUP GLOBAL MARKETS		4,015,305	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(484,695)	(484,695)	55,908	04/25/2053	2.A FE
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS A1 144A 3.925% 11/25/48		09/01/2024	Paydown		7,876	7,876	7,899	7,923	0	(47)	0	(47)	0	7,876	0	0	0	226	11/25/2048	1.A
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49		09/01/2024	Paydown		19,838	19,838	20,326	20,393	0	(554)	0	(554)	0	19,838	0	0	0	391	12/25/2049	1.A
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50		09/01/2024	Paydown		3,990	3,990	4,159	4,175	0	(185)	0	(185)	0	3,990	0	0	0	81	06/25/2050	1.A
95003N-AB-2	WELL FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS A2 144A 3.000% 03/25/52		09/01/2024	Paydown		38,552	38,552	35,094	35,072	0	3,480	0	3,480	0	38,552	0	0	0	790	03/25/2052	1.A
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48		09/15/2024	Paydown		8,022	8,022	8,010	8,014	0	8	0	8	0	8,022	0	0	0	234	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51		09/15/2024	Paydown		2,501	2,501	2,501	2,495	0	6	0	6	0	2,501	0	0	0	69	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		09/16/2024	Paydown		3,155	(8,682)	(8,682)	(8,662)	0	11,816	0	11,816	0	3,155	0	0	0	360	03/15/2052	2.B FE
955306-B#-1	WEST PHARMACEUTICAL SERVICES I PHARMACEUTICAL SERVI 3.820% 07/05/24		07/05/2024	Various		3,800,000	3,800,000	3,793,968	3,799,443	0	557	0	557	0	3,800,000	0	0	0	145,160	07/05/2024	1.G

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
970648-AN-1	WILLIS NORTH AMERICA INC 5.900% 03/05/54		09/17/2024	BARCLAYS CAPITAL		1,342,325	1,250,000	1,228,613	0	0	131	0	131	0	1,228,744	0	113,581	113,581	39,538	03/05/2054	2.B FE
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS TRANSMISSION 3.670% 12/18/34		09/30/2024	Various		36,798	36,798	36,288	36,092	0	706	0	706	0	36,798	0	0	0	1,790	12/18/2034	1.F PL
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERA POWER SUPPLY CO 3.830% 09/10/45		09/10/2024	Redemption 100.0000		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	319	09/10/2045	1.F
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		07/30/2024	Paydown		2,500	2,500	2,500	2,502	0	(2)	0	(2)	0	2,500	0	0	0	61	07/30/2051	2.B FE
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH SERVICES GMBH 3.410% 07/25/24		07/25/2024	Maturity		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	40,920	07/25/2024	1.G PL
C9797@-AA-1	WOLVERINE TERMINALS ULC 10.500% 10/31/30		09/30/2024	Redemption 100.0000		1,609	1,609	537	506	0	1,079	0	1,079	0	1,609	0	0	0	1,057	10/31/2030	3.C PL
67077M-AT-5	NUTRIEN LTD 4.200% 04/01/29	A	09/23/2024	BARCLAYS CAPITAL INC		994,670	1,000,000	996,770	998,137	0	235	0	235	0	998,372	0	(3,702)	(3,702)	41,183	04/01/2029	2.B FE
878742-AE-5	TECK RESOURCES LTD 6.125% 10/01/35	A	08/01/2024	UBS		1,838,095	1,750,000	2,021,425	1,995,085	0	(9,366)	0	(9,366)	0	1,985,719	0	(147,624)	(147,624)	89,621	10/01/2035	2.C FE
878742-AW-5	TECK RESOURCES LTD 6.250% 07/15/41	A	08/01/2024	Various		4,705,875	4,500,000	4,957,200	4,928,635	0	(5,298)	0	(5,298)	0	4,923,337	0	(217,462)	(217,462)	185,156	07/15/2041	2.C FE
00140N-AS-9	AIMCO SERIES 2020-11A CLASS CR 144A 7.547% 10/17/34	D	08/20/2024	Paydown		1,500,000	1,500,000	1,500,000	1,491,712	0	8,288	0	8,288	0	1,500,000	0	0	0	97,542	10/17/2034	1.F FE
00774M-AX-3	AERCAP IRELAND CAP GLOBA 3.300% 01/30/32	D	08/01/2024	RBC CAPITAL MARKETS		882,560	1,000,000	996,240	996,907	0	198	0	198	0	997,104	0	(114,544)	(114,544)	33,183	01/30/2032	2.A FE
00889E-AE-5	AIMCO SERIES 2022-18A CLASS C 144A 9.182% 07/20/35	D	07/22/2024	Paydown		4,750,000	4,750,000	4,750,000	4,628,657	0	121,343	0	121,343	0	4,750,000	0	0	0	336,979	07/20/2035	1.F FE
00889J-AE-4	AIMCO SERIES 2022-17A CLASS C 144A 8.182% 07/20/35	D	07/22/2024	Paydown		2,000,000	2,000,000	2,000,000	1,961,184	0	38,816	0	38,816	0	2,000,000	0	0	0	126,552	07/20/2035	1.F FE
00901F-AE-6	AIMCO SERIES 2021-16A CLASS C 144A 7.548% 01/17/35	D	07/10/2024	Paydown		1,000,000	1,000,000	1,000,000	991,484	0	8,516	0	8,516	0	1,000,000	0	0	0	56,429	01/17/2035	1.F FE
00901F-AG-1	AIMCO SERIES 2021-16A CLASS D 144A 8.448% 01/17/35	D	07/10/2024	Paydown		750,000	750,000	750,000	739,790	0	10,210	0	10,210	0	750,000	0	0	0	47,328	01/17/2035	2.C FE
03880R-AL-3	ARBOR REALTY COLLATERALIZED LO SERIES 2021-FL4 CLASS E 144A 8.611% 11/15/36	D	09/09/2024	GOLDMAN SACHS & CO.		715,313	750,000	750,000	748,194	0	(2,626)	0	(2,626)	0	745,568	0	(30,255)	(30,255)	49,748	11/15/2036	2.C FE
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35	D	09/30/2024	Various		132,500	132,500	131,263	131,425	0	1,075	0	1,075	0	132,500	0	0	0	6,708	06/30/2035	2.C FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD REC 3.500% 01/07/30	D	07/07/2024	Various		339,749	339,749	339,749	339,749	0	0	0	0	0	339,749	0	0	0	8,918	01/07/2030	1.G FE
05874X-AE-9	BALLYROCK LTD SERIES 2020-14A CLASS B 144A 7.844% 01/20/34	D	07/12/2024	Paydown		500,000	500,000	500,000	497,070	0	2,930	0	2,930	0	500,000	0	0	0	29,247	01/20/2034	1.F FE
05971K-AG-4	BANCO SANTANDER SA 2.749% 12/03/30	D	08/26/2024	GOLDMAN SACHS & CO.		872,990	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(127,010)	(127,010)	20,159	12/03/2030	2.B FE
07403C-AE-1	BEAR MOUNTAIN PARK CLO LTD SERIES 2022-1A CLASS C 144A 9.286% 07/15/35	D	07/15/2024	Paydown		10,000,000	10,000,000	10,000,000	9,874,805	0	125,195	0	125,195	0	10,000,000	0	0	0	708,730	07/15/2035	1.F FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.080% 04/07/27	D	07/07/2024	Redemption 100.0000		46,726	46,726	46,726	46,726	0	0	0	0	0	46,726	0	0	0	1,430	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.180% 04/07/28	D	07/07/2024	Redemption 100.0000		78,458	78,458	78,458	78,458	0	0	0	0	0	78,458	0	0	0	2,460	04/07/2028	1.G FE
12661P-AD-1	CSL FINANCE PLC SERIES 144A 4.625% 04/27/42	D	09/06/2024	Various		7,055,580	7,500,000	7,457,225	7,459,872	0	579	0	579	0	7,460,452	0	(404,872)	(404,872)	143,182	04/27/2042	1.G FE
151191-BB-8	CELULOSA ARAUCO CONSTITU SERIES WI 3.875% 11/02/27	D	08/27/2024	GOLDMAN SACHS & CO.		4,947,885	5,130,000	5,051,408	5,096,085	0	5,437	0	5,437	0	5,101,522	0	(153,637)	(153,637)	163,448	11/02/2027	2.C FE
15132H-AH-4	CENCOSUD SA SERIES 144A 4.375% 07/17/27	D	08/27/2024	BBVA SECURITIES INC		2,842,290	2,900,000	2,889,763	2,895,852	0	723	0	723	0	2,896,575	0	(54,285)	(54,285)	141,325	07/17/2027	2.C FE
168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A 6.010% 01/20/33	D	07/20/2024	Redemption 100.0000		17,500	17,500	17,501	17,500	0	0	0	0	0	17,500	0	0	0	935	01/20/2033	1.F FE
192714-AC-7	COLBUN SA SERIES 144A 3.950% 10/11/27	D	08/27/2024	LARRAINVIAL		2,350,539	2,430,000	2,423,245	2,427,133	0	468	0	468	0	2,427,601	0	(77,062)	(77,062)	84,520	10/11/2027	2.B FE
200447-A*-1	COMISION FEDERAL DE ELECTRICID FEDERAL DE ELECT 4.390% 09/29/36	D	09/29/2024	Various		315,000	315,000	315,000	315,000	0	0	0	0	0	315,000	0	0	0	13,829	09/29/2036	2.B
225401-AP-3	CREDIT SUISSE GROUP AG SERIES 144A 4.194% 04/01/31	D	08/01/2024	JANE STREET CAPITAL		1,429,740	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(70,260)	(70,260)	52,600	04/01/2031	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 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
23341C-AC-7	DNB BANK ASA SERIES 144A 5.896% 10/09/26	D	07/31/2024	1350_100_WRETOALI		1,007,007	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	7,007	7,007	47,659	10/09/2026	1.F FE
23636A-BC-4	DANSKE BANK A S SERIES 144A 4.298% 04/01/28	D	08/01/2024	BARCLAYS CAPITAL		982,850	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(17,150)	(17,150)	35,936	04/01/2028	2.A FE
26251V-AE-2	DRYDEN SENIOR LOAN FUND SERIES 2022-94A CLASS C 144A 7.651% 07/15/37	D	09/05/2024	Paydown		2,500,000	2,500,000	2,500,000	2,510,091	0	(10,091)	0	(10,091)	0	2,500,000	0	0	0	124,054	07/15/2037	1.F FE
26252W-AY-5	DRYDEN SENIOR LOAN FUND SERIES 2019-76A CLASS CR 144A 7.544% 10/20/34	D	08/28/2024	Paydown		1,250,000	1,250,000	1,175,763	1,175,242	0	74,758	0	74,758	0	1,250,000	0	0	0	82,673	10/20/2034	1.F FE
50201Q-AE-4	LCM LTD PARTNERSHIP SERIES 31A CLASS C 144A 7.694% 01/20/32	D	07/22/2024	Paydown		1,500,000	1,500,000	1,500,000	1,491,689	0	8,311	0	8,311	0	1,500,000	0	0	0	89,291	01/20/2032	1.F FE
55284A-AJ-7	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL7 CLASS D 144A 7.747% 10/16/36	D	09/04/2024	GOLDMAN SACHS & CO.		1,887,500	2,000,000	1,864,600	1,902,925	0	26,379	0	26,379	0	1,929,304	0	(41,804)	(41,804)	116,386	10/16/2036	2.B FE
55285G-AC-8	MDGH GMTN RSC LTD SERIES 144A 5.084% 05/22/53	D	09/11/2024	JP MORGAN SECURITIES LTD		997,710	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(2,290)	(2,290)	40,954	05/22/2053	1.C FE
55953Y-AE-6	MAGNETITE CLO LTD SERIES 2022-33A CLASS C 144A 8.032% 07/20/35	D	09/20/2024	Paydown		3,000,000	3,000,000	3,000,000	2,942,495	0	57,505	0	57,505	0	3,000,000	0	0	0	226,539	07/20/2035	1.F FE
55954H-AQ-5	MAGNETITE CLO LTD SERIES 2019-22A CLASS CR 144A 7.513% 04/15/31	D	07/31/2024	Paydown		1,700,000	1,700,000	1,700,000	1,691,227	0	8,773	0	8,773	0	1,700,000	0	0	0	103,100	04/15/2031	1.F FE
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43	D	09/20/2024	Paydown		12,580	12,580	12,632	12,624	0	(44)	0	(44)	0	12,580	0	0	0	365	03/20/2043	1.D FE
62877C-AA-1	NAC AVIATION 29 DAC 4.750% 06/30/26	D	09/23/2024	Call 100.0000		303,456	303,456	303,456	298,938	0	4,518	0	4,518	0	303,456	0	0	0	10,130	06/30/2026	4.B FE
64135B-AG-4	NEUBERGER BERMAN CLO LTD SERIES 2022-51A CLASS C 144A 9.233% 10/23/35	D	07/30/2024	Paydown		1,500,000	1,500,000	1,500,000	1,483,559	0	16,441	0	16,441	0	1,500,000	0	0	0	108,886	10/23/2035	1.F FE
64135J-AE-2	NEUBERGER BERMAN CLO LTD SERIES 2022-49A CLASS C 144A 7.585% 07/25/34	D	07/25/2024	Paydown		2,750,000	2,750,000	2,750,000	2,712,787	0	37,213	0	37,213	0	2,750,000	0	0	0	159,957	07/25/2034	1.E FE
671078-AQ-6	OCP CLO LTD SERIES 2020-18A CLASS BR 144A 7.244% 07/20/32	D	08/20/2024	Paydown		2,500,000	2,500,000	2,500,000	2,482,300	0	17,700	0	17,700	0	2,500,000	0	0	0	154,801	07/20/2032	1.C FE
67115L-AE-4	OAK HILL CREDIT PARTNERS SERIES 2021-16A CLASS C 144A 7.491% 10/18/34	D	09/24/2024	Paydown		2,000,000	2,000,000	2,000,000	1,984,620	0	15,380	0	15,380	0	2,000,000	0	0	0	143,261	10/18/2034	1.F FE
67118Y-AG-8	OCP CLO LTD SERIES 2022-24A CLASS C 144A 7.832% 07/20/35	D	08/27/2024	Paydown		2,500,000	2,500,000	2,500,000	2,461,451	0	38,549	0	38,549	0	2,500,000	0	0	0	171,062	07/20/2035	1.E FE
67515D-AG-3	OCEAN TRAILS CLO SERIES 2022-12A CLASS C 144A 8.282% 07/20/35	D	09/04/2024	Paydown		1,500,000	1,500,000	1,500,000	1,476,186	0	23,815	0	23,815	0	1,500,000	0	0	0	78,286	07/20/2035	1.F FE
683879-AB-6	OPTICS BIDCO SPA SERIES 2033 144A 6.375% 11/15/33	D	07/31/2024	JP MORGAN SECURITIES LTD		3,119,438	3,175,000	2,687,718	0	0	2,802	0	2,802	0	2,690,520	0	428,917	428,917	16,867	11/15/2033	3.A FE
74165G-AB-6	PRIMA CAPITAL LTD SERIES 2015-4A CLASS C 144A 4.000% 08/24/49	D	09/20/2024	Paydown		1,160,032	1,160,032	1,153,370	1,157,512	0	2,520	0	2,520	0	1,160,032	0	0	0	30,934	08/24/2049	1.G FE
80414L-2D-6	SAUDI ARABIAN OIL CO SERIES 144A 3.500% 04/16/29	D	09/03/2024	HSBC SECURITIES		954,500	1,000,000	995,160	997,229	0	325	0	325	0	997,554	0	(43,054)	(43,054)	30,917	04/16/2029	1.E FE
85572R-AA-7	START LTD SERIES 2018-1 CLASS A 144A 4.089% 05/15/43	D	09/15/2024	Paydown		10,746	10,746	10,667	10,823	0	(77)	0	(77)	0	10,746	0	0	0	330	05/15/2043	1.F FE
85572R-AA-7	START LTD SERIES 2018-1 CLASS A 144A 4.089% 05/15/43	D	08/15/2024	Paydown		23,198	23,198	23,027	23,364	0	(166)	0	(166)	0	23,198	0	0	0	587	05/15/2043	1.G FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	07/31/2024	Redemption 100.0000		3,945	3,945	3,945	3,945	0	0	0	0	0	3,945	0	0	0	143	01/31/2049	2.A FE
87154G-BA-2	SYMPHONY CLO LTD SERIES 2016-18A CLASS CR 144A 7.545% 07/23/33	D	08/26/2024	Paydown		3,000,000	3,000,000	3,000,000	2,985,677	0	14,323	0	14,323	0	3,000,000	0	0	0	195,221	07/23/2033	1.F FE
87168R-AE-5	SYMPHONY CLO LTD SERIES 2022-36A CLASS B1 144A 8.283% 10/24/35	D	09/27/2024	Paydown		6,000,000	6,000,000	6,000,000	5,856,133	0	143,867	0	143,867	0	6,000,000	0	0	0	470,909	10/24/2035	1.C FE
87927V-AX-6	TELECOM ITALIA CAPITAL SERIES 144A 6.375% 11/15/33	D	07/01/2024	Tax Free Exchange		6,522,479	7,705,000	6,513,285	0	0	9,194	0	9,194	0	6,522,479	0	0	0	54,577	11/15/2033	3.C FE
92338B-AS-4	VERDE CLO LTD SERIES 2019-1A CLASS CR 144A 7.563% 04/15/32	D	09/04/2024	Paydown		1,000,000	1,000,000	1,000,000	994,795	0	5,205	0	5,205	0	1,000,000	0	0	0	68,407	04/15/2032	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	09/30/2024	Redemption 100.0000		201,042	201,042	201,042	199,790	0	1,251	0	1,251	0	201,042	0	0	0	7,149	09/30/2045	1.D PL
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L SERIES REGS 2.940% 09/30/40	D	08/27/2024	Various		3,825,671	4,578,900	3,748,960	3,793,741	0	26,906	0	26,906	0	3,820,647	0	5,024	5,024	123,027	09/30/2040	1.C FE
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L SERIES REGS 2.940% 09/30/40	D	09/30/2024	Various		97,844	97,844	77,634	78,639	0	19,205	0	19,205	0	97,844	0	0	0	2,877	09/30/2040	1.C FE
K7017#-AA-8	MERIDIAN SPIRIT APS SPIRIT APS 4.110% 08/01/30	D	09/30/2024	Various		70,392	70,392	70,392	70,392	0	0	0	0	0	70,392	0	0	0	2,170	08/01/2030	2.A FE
N9061@-AF-7	VTTI BV 3.800% 12/15/24	D	09/18/2024	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,817	12/15/2024	3.A
P2867K-AG-1	COLBUN SA SERIES REGS 3.950% 10/11/27	D	08/27/2024	LARRAINVIAL		979,875	1,013,000	985,852	1,001,018	0	1,945	0	1,945	0	1,002,963	0	(23,088)	(23,088)	35,234	10/11/2027	2.B FE
P3753#-AA-0	ERGON PERU SAC 4.870% 06/30/34	D	07/01/2024	Redemption 100.0000		(26)	(26)	(26)	(25)	0	(1)	0	(1)	0	(26)	0	0	0	338	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	09/30/2024	Various		20,819	20,819	20,819	20,639	0	180	0	180	0	20,819	0	0	0	650	09/30/2037	3.B PL
P9208#-AA-8	TRABAJOS MARITIMOS SA 4.510% 12/15/28	D	09/15/2024	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	4,059	12/15/2028	2.C
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD 2.800% 03/31/36	D	09/30/2024	Redemption 100.0000		10,006	10,006	10,006	10,006	0	0	0	0	0	10,006	0	0	0	210	03/31/2036	2.B PL
Q6489*-AA-7	NHK PTY LTD 7.130% 11/15/32	D	08/15/2024	Redemption 100.0000		33,471	33,471	33,471	33,471	0	0	0	0	0	33,471	0	0	0	1,790	11/15/2032	3.A FE
Q8513#-AF-8	SKYCITY AUCKLAND HOLDINGS LIMI 3.920% 03/17/25	D	09/17/2024	Call 100.0000		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	74,894	03/17/2025	2.C FE
R6236*-AA-2	NORSPAN LNG VIII AS 4.660% 03/30/32	D	09/30/2024	Redemption 100.0000		155,240	155,240	155,240	155,240	0	0	0	0	0	155,240	0	0	0	7,234	03/30/2032	2.C PL
Y5008*-AA-2	KNAUSEN HOLDINGS LLC 5.690% 07/15/27	D	07/15/2024	Various		41,250	41,250	41,250	41,250	0	0	0	0	0	41,250	0	0	0	1,713	07/15/2027	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						342,602,995	347,528,486	351,055,426	329,394,966	20	687,178	294,643	392,555	259,600	349,501,964	(331,925)	(6,567,053)	(6,898,978)	14,577,013	XXX	XXX
06055H-AB-9	BANK OF AMERICA CORP SERIES TT 6.125% Perpet.		07/31/2024	1350_100_WRETOALI		4,002,392	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	2,392	2,392	186,472	01/01/9999	2.B FE
26441C-BG-9	DUKE ENERGY CORP HYB 4.875% Perpet.		07/31/2024	1350_100_WRETOALI		993,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(7,000)	(7,000)	42,656	01/01/9999	2.C FE
48128B-AF-8	JPMORGAN CHASE & CO SERIES FF 5.000% Perpet.		07/31/2024	Various		5,498,900	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(1,100)	(1,100)	275,000	01/01/9999	2.B FE
65339K-DB-3	NEXTERA ENERGY CAPITAL HYB 6.750% 06/15/54		09/23/2024	INTL FCSTONE FINANCIA INC		4,305,000	4,000,000	4,053,750	0	0	(131)	0	(131)	0	4,053,619	0	251,381	251,381	80,250	06/15/2054	2.B FE
70213B-AC-5	PARTNERRE FINANCE B LLC HYB 4.500% 10/01/50		07/31/2024	1350_100_WRETOALI		1,829,431	2,000,000	1,825,000	0	0	11,585	0	11,585	0	1,836,585	0	(7,153)	(7,153)	30,000	10/01/2050	2.A FE
854502-AM-3	STANLEY BLACK & DECKER I HYB 4.000% 03/15/60		08/26/2024	MORGAN KEEGAN & COMPANY INC		926,370	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(73,630)	(73,630)	38,000	03/15/2060	2.C FE
857477-BA-0	STATE STREET CORP SERIES H 7.747% Perpet.		09/16/2024	Various		5,500,000	5,500,000	5,545,000	5,499,989	0	11	0	11	0	5,500,000	0	0	0	343,787	01/01/9999	2.A FE
857477-CH-4	STATE STREET CORP SERIES I HYB 6.700% Perpet.		07/31/2024	1350_100_WRETOALI		3,002,112	3,000,000	3,017,500	0	0	(846)	0	(846)	0	3,016,654	0	(14,542)	(14,542)	101,058	01/01/9999	2.A FE
857477-CM-3	STATE STREET CORP SERIES J HYB 6.700% Perpet.		07/31/2024	1350_100_WRETOALI		3,003,652	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	3,652	3,652	3,908	01/01/9999	2.A FE
06368L-5Q-5	BANK OF MONTREAL 7.300% 11/26/84	A	07/31/2024	1350_100_WRETOALI		2,019,020	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	19,020	19,020	5,678	11/26/2084	2.C FE
891160-MJ-9	TORONTO DOMINION BANK 3.625% 09/15/31	A	08/06/2024	GOLDMAN SACHS & CO		482,790	500,000	472,310	482,139	0	1,190	0	1,190	0	483,329	0	(539)	(539)	16,212	09/15/2031	1.F FE
89116C-KP-1	TORONTO DOMINION BANK 7.250% 07/31/84	A	07/31/2024	1350_100_WRETOALI		3,010,815	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	10,815	10,815	16,917	07/31/2084	2.A FE
62582P-AA-8	MUNICH RE SERIES 144A 5.875% 05/23/42	D	07/31/2024	1350_100_WRETOALI		3,023,267	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	23,267	23,267	120,927	05/23/2042	1.F FE
65559C-AA-9	NOREDA BANK ABP SERIES 144A 6.625% Perpet.	D	07/31/2024	1350_100_WRETOALI		2,491,110	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(8,890)	(8,890)	139,861	01/01/9999	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						40,087,859	40,000,000	39,913,560	22,982,128	0	11,809	0	11,809	0	39,890,187	0	197,673	197,673	1,400,726	XXX	XXX
92917E-AC-2	VOYA CLO LTD SERIES 2014-1A CLASS ER2 144A 13.894% 04/18/31		07/18/2024	Paydown		11,215	11,215	6,825	11,170	0	4,330	4,286	44	0	11,215	0	0	0	452	04/18/2031	5.A FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92913B-AJ-7	VOYA CLO LTD SERIES 2014-2A CLASS ER 144A 13.241% 04/17/30	D	07/17/2024	Paydown		318	318	135	141	0	190	14	176	0	318	0	0	0	0	04/17/2030	5.C FE
92913B-AJ-7	VOYA CLO LTD SERIES 2014-2A CLASS ER 144A 13.241% 04/17/30	D	07/25/2024	Capital Distribution		8,933	0	8,933	8,933	0	0	0	0	0	8,933	0	0	0	0	04/17/2030	5.C FE
92914Q-AJ-3	VOYA CLO LTD SERIES 2015-1A CLASS ER 144A 13.191% 01/18/29	D	07/18/2024	Capital Distribution		3,949	0	3,949	3,949	0	0	0	0	0	3,949	0	0	0	0	01/18/2029	5.C FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						24,415	11,533	19,842	24,193	0	4,520	4,300	220	0	24,415	0	0	0	452	XXX	XXX
05648E-AB-2	BAD BOY LLC TERM LOAN 11/09/29		09/10/2024	Redemption 100.0000		5,000	5,000	4,875	4,875	0	125	0	125	0	5,000	0	0	0	464	11/09/2029	4.B PL
10463N-AC-2	BRADSHAW INTERNATIONAL INC TERM LOAN 10/21/27		09/30/2024	Redemption 100.0000		5,594	5,594	5,454	5,490	0	104	0	104	0	5,594	0	0	0	801	10/21/2027	3.B PL
45785@-AB-0	INNOVATIVE REFRIGERATION SYSTE 12/13/29		09/30/2024	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	451	12/13/2029	2.B PL
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/06/25		07/01/2024	Various		15,500	15,500	15,331	15,392	0	108	0	108	0	15,500	0	0	0	832	06/06/2025	3.A PL
55067#-AF-7	LUX CREDIT CONSULTANTS LLC 04/29/28		09/30/2024	Redemption 100.0000		5,918	5,918	5,676	0	0	242	0	242	0	5,918	0	0	0	319	04/29/2028	4.C PL
55317K-AB-3	CLOYES INC INITIAL TERM LOAN 02/17/28		09/30/2024	Redemption 100.0000		4,969	4,969	4,888	4,890	0	79	0	79	0	4,969	0	0	0	455	02/17/2028	3.A PL
59160U-AC-9	METREA SPECIAL AEROSPACE LLC 02/14/28		09/30/2024	Redemption 100.0000		51,250	51,250	48,175	47,974	0	3,276	0	3,276	0	51,250	0	0	0	7,654	02/14/2028	2.B PL
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28		09/30/2024	Redemption 100.0000		6,250	6,250	6,188	6,198	0	52	0	52	0	6,250	0	0	0	678	09/21/2028	2.C PL
73940B-AD-7	POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28		09/30/2024	Redemption 100.0000		12,891	12,891	12,607	8,879	0	252	0	252	0	12,891	0	0	0	1,182	09/21/2028	2.C PL
74277B-AB-2	PRISMA GRAPHIC LLC 07/29/27		09/30/2024	Redemption 100.0000		6,300	6,300	6,142	0	0	157	0	157	0	6,300	0	0	0	505	07/29/2027	3.A PL
76623#-AA-1	RIDGEWOOD FUND III KINGS QUAY 10/28/27		09/30/2024	Redemption 100.0000		198,237	198,237	192,785	174,482	0	23,754	0	23,754	0	198,237	0	0	0	20,187	10/28/2027	2.B PL
76624*-AA-4	RIDGEWOOD FUND IV KINGS QUAY 10/28/27		09/30/2024	Redemption 100.0000		107,632	107,632	104,672	105,220	0	2,412	0	2,412	0	107,632	0	0	0	8,169	10/28/2027	2.B PL
90139@-AA-1	TWIN BROOK CAP FNDG XIII WSPV 10/18/28		08/16/2024	Redemption 100.0000		1,870,719	1,870,719	1,870,719	0	0	0	0	0	0	1,870,719	0	0	0	61,708	10/18/2028	1.E PL
90140*-AA-0	TWIN BROOK CAP FNDG XIV WSPV L 10/18/28		08/16/2024	Redemption 100.0000		713,167	713,167	713,167	0	0	0	0	0	0	713,167	0	0	0	23,219	10/18/2028	1.E PL
949730-AA-3	WELLS CONCRETE PRODUCTS INC 07/16/29		09/30/2024	Redemption 100.0000		18,750	18,750	18,375	0	0	375	0	375	0	18,750	0	0	0	63	07/16/2029	3.C Z
BAN11G-8E-5	X-CHEM INC X-CHEM INC 12/11/27		07/01/2024	Redemption 100.0000		3,750	3,750	3,702	3,714	0	36	0	36	0	3,750	0	0	0	233	12/11/2027	4.B Z
C2505@-AC-5	PIERIDAE ALBERTA PRODUCTION LT TERM LOAN 03/13/27		07/30/2024	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	3,260	03/13/2027	2.C PL
G4910#-AW-0	INTERSERVE GROUP HOLDINGS LTD FACILITY C 12/31/25	B	09/02/2024	Redemption 100.0000		1,660	1,660	1,598	1,069	0	538	0	538	(10)	1,598	62	0	62	0	12/31/2025	5.B GI
G6208@-AA-6	MONTANA FINCO LTD TERM LOAN 03/15/25	B	09/02/2024	Redemption 100.0000		89,659	89,659	11,491	11,233	0	77,493	0	77,493	258	88,984	675	0	675	0	03/15/2025	5.B GI
G7741@-AA-8	SVF II FINCO (CAYMAN) LP TERM LOAN 12/17/25	D	08/06/2024	Various		35,944	35,944	35,944	35,944	0	0	0	0	0	35,944	0	0	0	1,332	12/17/2025	1.F PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,158,190	3,158,190	3,066,789	430,360	0	109,003	0	109,003	248	3,157,453	737	0	737	131,512	XXX	XXX
2509999997. Total - Bonds - Part 4						484,250,339	506,646,550	505,283,516	424,509,601	20	(4,123,182)	343,444	(4,466,606)	259,848	493,346,791	(331,188)	(8,765,273)	(9,096,461)	19,387,478	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
2509999999. Total - Bonds						484,250,339	506,646,550	505,283,516	424,509,601	20	(4,123,182)	343,444	(4,466,606)	259,848	493,346,791	(331,188)	(8,765,273)	(9,096,461)	19,387,478	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
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						484,250,339	XXX	505,283,516	424,509,601	20	(4,123,182)	343,444	(4,466,606)	259,848	493,346,791	(331,188)	(8,765,273)	(9,096,461)	19,387,478	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, 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	309,223		309,223	238,118	0	(67,574)	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	359,732		359,732	250,722	0	(69,213)	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	222,580		222,580	177,572	0	(49,619)	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	182,882		182,882	150,194	0	(43,067)	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	173,049		173,049	153,586	0	(45,932)	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	186,006		186,006	168,767	0	(50,966)	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	123,338		123,338	110,260	0	(31,535)	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	151,220		151,220	131,336	0	(39,282)	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	150,344		150,344	122,448	0	(45,108)	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	88,830		88,830	69,346	0	(27,076)	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	133,074		133,074	99,310	0	(39,994)	0	0		0001
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	116,762		116,762	79,570	0	(38,009)	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	84,934	0	160,564		160,564	114,723	0	(39,093)	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	126,571		126,571	91,020	0	(25,657)	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	121,351		121,351	74,320	0	(28,384)	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	79,573		79,573	47,058	0	(16,191)	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	118,936		118,936	53,383	0	(26,576)	0	0		0001
OTC OPTION CALL BOUGHT, JUN25 SPX C @ 5475.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/01/2024	06/30/2025	91	500,887	JUN25 SPX C @ 5475.09	0	42,075	0	54,767		54,767	23,211	0	(10,519)	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, JUL25 SPX C @ 5631.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	163	915,510	JUL25 SPX C @ 5631.22	0	75,029	0	80,387		80,387	21,186	0	(15,828)	0	0		0001
OTC OPTION CALL BOUGHT, JUL25 SPX C @ 5522.3	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/31/2024	07/31/2025	85	467,188	JUL25 SPX C @ 5522.3	0	39,571	0	49,797		49,797	16,840	0	(6,613)	0	0		0001
OTC OPTION CALL BOUGHT, AUG25 SPX C @ 5543.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/15/2025	77	426,031	AUG25 SPX C @ 5543.22	0	35,017	0	44,992		44,992	14,387	0	(4,413)	0	0		0001
OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5648.4	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/30/2024	09/02/2025	90	507,209	SEP25 SPX C @ 5648.4	0	41,946	0	47,037		47,037	8,624	0	(3,534)	0	0		0001
OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5633.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/15/2025	128	722,041	SEP25 SPX C @ 5633.09	0	59,904	0	69,923		69,923	12,323	0	(2,304)	0	0		0001
OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5762.48	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2024	09/30/2025	86	493,235	SEP25 SPX C @ 5762.48	0	40,661	0	40,044		40,044	(617)	0	0	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										368,114	1,137,105	0	3,190,982	XXX	3,190,982	2,227,687	0	(726,487)	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	12,619,312		12,619,312	2,599,539	0	(697,564)	0	0		0002
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										9,300,000	0	0	12,619,312	XXX	12,619,312	2,599,539	0	(697,564)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										9,668,114	1,137,105	0	15,810,294	XXX	15,810,294	4,827,226	0	(1,424,051)	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										368,114	1,137,105	0	3,190,982	XXX	3,190,982	2,227,687	0	(726,487)	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	12,619,312	XXX	12,619,312	2,599,539	0	(697,564)	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										9,668,114	1,137,105	0	15,810,294	XXX	15,810,294	4,827,226	0	(1,424,051)	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, 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	(258,122)		(258,122)	(202,937)	0	43,767	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	(309,406)		(309,406)	(219,110)	0	46,641	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	(183,123)		(183,123)	(148,455)	0	30,946	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	(148,770)		(148,770)	(124,141)	0	26,785	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	(136,165)		(136,165)	(122,199)	0	27,249	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	(146,324)		(146,324)	(135,701)	0	31,409	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, 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	(96,392)		(96,392)	(88,583)	0	18,829	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	(115,847)		(115,847)	(103,835)	0	23,732	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	(110,770)		(110,770)	(93,413)	0	28,066	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	(64,365)		(64,365)	(52,121)	0	17,015	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	(96,945)		(96,945)	(75,003)	0	25,990	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	(81,162)		(81,162)	(56,943)	0	24,752	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	(120,803)		(120,803)	(90,292)	0	26,019	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	(96,335)		(96,335)	(73,395)	0	16,556	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	(85,101)		(85,101)	(55,315)	0	17,977	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	(56,713)		(56,713)	(36,205)	0	10,212	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	(77,476)		(77,476)	(36,802)	0	16,490	0	0		0001
OTC OPTION CALL WRITTEN, JUN25 SPX C @ 5761.98	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/01/2024	06/30/2025	91	500,887	JUN25 SPX C @ 5761.98	0	(25,746)	0	(35,585)		(35,585)	(16,275)	0	6,436	0	0		0001
OTC OPTION CALL WRITTEN, JUL25 SPX C @ 5917.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	163	915,510	JUL25 SPX C @ 5917.85	0	(46,740)	0	(49,142)		(49,142)	(12,262)	0	9,860	0	0		0001
OTC OPTION CALL WRITTEN, JUL25 SPX C @ 5810.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/31/2024	07/31/2025	85	467,188	JUL25 SPX C @ 5810.01	0	(24,481)	0	(32,505)		(32,505)	(12,116)	0	4,091	0	0		0001
OTC OPTION CALL WRITTEN, AUG25 SPX C @ 5833.68	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/15/2025	77	426,031	AUG25 SPX C @ 5833.68	0	(21,384)	0	(29,344)		(29,344)	(10,654)	0	2,695	0	0		0001
OTC OPTION CALL WRITTEN, SEP25 SPX C @ 5946.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/30/2024	09/02/2025	90	507,209	SEP25 SPX C @ 5946.07	0	(25,005)	0	(29,387)		(29,387)	(6,488)	0	2,106	0	0		0001
OTC OPTION CALL WRITTEN, SEP25 SPX C @ 5923.76	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/15/2025	128	722,041	SEP25 SPX C @ 5923.76	0	(36,431)	0	(45,089)		(45,089)	(10,060)	0	1,402	0	0		0001
OTC OPTION CALL WRITTEN, SEP25 SPX C @ 6060.98	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2024	09/30/2025	86	493,235	SEP25 SPX C @ 6060.98	0	(24,528)	0	(24,346)		(24,346)	181	0	0	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(234,413)	(711,991)	0	(2,429,217)	XXX	(2,429,217)	(1,782,124)	0	459,025	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(234,413)	(711,991)	0	(2,429,217)	XXX	(2,429,217)	(1,782,124)	0	459,025	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

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)
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										(234,413)	(711,991)	0	(2,429,217)	XXX	(2,429,217)	(1,782,124)	0	459,025	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										(234,413)	(711,991)	0	(2,429,217)	XXX	(2,429,217)	(1,782,124)	0	459,025	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	(35,603)	0		(52,743)	0	0	0	0	11,939		(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	152,059	0		(1,061,532)	0	0	0	0	224,897		(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	2,186,002	0		(9,933,702)	0	0	0	0	2,540,547		(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	164,170	0		(1,508,267)	0	0	0	0	309,955		(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	250,607	0		(1,769,820)	0	0	0	0	369,538		(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	1,056,368	0		(6,009,104)	0	0	0	0	1,362,948		(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	369,057	0		(2,037,693)	0	0	0	0	468,399		(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	536,009	0		(1,840,203)	0	0	0	0	625,531		(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	290,693	0		(1,018,709)	0	0	0	0	336,938		(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	118,275	0		(319,975)	0	0	0	0	180,714		(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	201,397	0		(1,439,544)	0	0	0	0	299,863		(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	293,601	0		(212,090)	0	0	0	0	192,358		(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	76,885	0		(206,838)	0	0	0	0	106,885		(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	226,889	0		(212,141)	0	0	0	0	172,373		(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	191,893	0		(859,022)	0	0	0	0	317,646		(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	07/31/2024	08/15/2029	1	60,000,000	SWP: OIS 3.641070 15-AUG-2029 SOF	0	0	168,686	0		(1,143,638)	0	0	0	0	662,498		(100/100)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	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	6,246,988	0	XXX	(29,625,021)	0	0	0	0	8,183,029	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	8,110	(29,915)		(32,835)	0	(9,500)	0	0	4,316		(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	2,028	(7,479)		(8,209)	0	(2,375)	0	0	1,079		(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	3,310	(39,333)		(35,085)	0	(39,332)	0	0	4,316		(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	828	(9,833)		(8,771)	0	(9,833)	0	0	1,079		(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	1,229	0	9,988	4,770		12,110	0	(6,840)	0	0	4,746		(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	1,665	795		2,018	0	(1,140)	0	0	791		(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	1,665	795		2,018	0	(1,140)	0	0	791		(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	4,994	2,385		6,055	0	(3,420)	0	0	2,373		(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	3,223	1,590		6,456	0	(2,280)	0	0	2,243		(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	1,612	795		3,228	0	(1,140)	0	0	1,122		(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	6,446	3,180		12,912	0	(4,560)	0	0	4,487		(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	741	(9,935)		(6,179)	0	(6,655)	0	0	923		(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	2,222	(29,805)		(18,537)	0	(19,965)	0	0	2,768		(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	4,444	(59,610)		(37,074)	0	(39,930)	0	0	5,537		(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	1,021	(23,970)		(12,927)	0	(13,310)	0	0	2,489		(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	2,553	(59,925)		(32,318)	0	(33,275)	0	0	6,221		(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	12,763	(299,625)		(161,590)	0	(166,375)	0	0	31,107		(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	6,126	(143,820)		(77,563)	0	(79,860)	0	0	14,932		(100/100)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	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 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	511	(11,985)		(6,464)	0	(6,655)	0	0	1,244		(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	3,554	(66,090)		(46,552)	0	(39,930)	0	0	5,368		(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	1,777	(33,045)		(23,276)	0	(19,965)	0	0	2,684		(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	592	(11,015)		(7,759)	0	(6,655)	0	0	895		(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	7,107	(132,180)		(93,104)	0	(79,860)	0	0	10,736		(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	1,254	(29,588)		(20,922)	0	(16,638)	0	0	2,364		(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	1,254	(29,588)		(20,922)	0	(16,638)	0	0	2,364		(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	2,641	(59,175)		(56,127)	0	(33,275)	0	0	1,914		(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	1,321	(29,588)		(28,063)	0	(16,638)	0	0	957		(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	1,648	(5,805)		(2,365)	0	(1,140)	0	0	1,083		(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	4,944	(17,415)		(7,095)	0	(3,420)	0	0	3,249		(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	8,241	(29,025)		(11,824)	0	(5,700)	0	0	5,415		(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	1,648	(5,805)		(2,365)	0	(1,140)	0	0	1,083		(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	998	(6,955)		857	0	(6,655)	0	0	1,336		(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	4,991	(34,775)		4,284	0	(33,275)	0	0	6,680		(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	4,991	(34,775)		4,284	0	(33,275)	0	0	6,680		(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	1,997	(13,910)		1,714	0	(13,310)	0	0	2,672		(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	16,970	(118,235)		14,566	0	(113,135)	0	0	22,711		(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	26,252	9,225		42,124	0	(17,100)	0	0	14,464		(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: 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	36,752	12,915		58,973	0	(23,940)	0	0	20,250		(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	15,751	5,535		25,274	0	(10,260)	0	0	8,679		(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	(3,649)	208,930		180,954	0	(38,760)	0	0	21,556		(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	(107)	6,145		5,322	0	(1,140)	0	0	634		(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	(1,180)	67,595		58,544	0	(12,540)	0	0	6,974		(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	(966)	55,305		47,900	0	(10,260)	0	0	5,706		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	918,750	CSWAP: GBP/USD 8/17/2027	16,590	0	9,001	(20,195)		21,810	0	(46,585)	0	0	7,795		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	1,181,250	CSWAP: GBP/USD 8/17/2027	21,330	0	11,573	(25,965)		28,041	0	(59,895)	0	0	10,022		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	131,250	CSWAP: GBP/USD 8/17/2027	2,370	0	1,286	(2,885)		3,116	0	(6,655)	0	0	1,114		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	3,806,250	CSWAP: GBP/USD 8/17/2027	68,730	0	37,291	(83,665)		90,356	0	(192,995)	0	0	32,294		(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	9,246	(10,680)		35,427	0	(53,240)	0	0	9,330		(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	27,739	(32,040)		106,281	0	(159,720)	0	0	27,990		(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	1,156	(1,335)		4,428	0	(6,655)	0	0	1,166		(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	8,091	(9,345)		30,999	0	(46,585)	0	0	8,164		(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	28,162	(32,040)		177,290	0	(159,720)	0	0	35,945		(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	9,387	(10,680)		59,097	0	(53,240)	0	0	11,982		(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	929,600	CSWAP: GBP/USD 10/31/2029	35	0	8,214	(9,345)		51,710	0	(46,585)	0	0	10,484		(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	1,173	(1,335)		7,387	0	(6,655)	0	0	1,498		(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	27,390	80,145		81,544	0	(14,820)	0	0	2,195		(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: 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	2,107	6,165		6,273	0	(1,140)	0	0	169		(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	8,428	24,660		25,091	0	(4,560)	0	0	675		(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	4,214	12,330		12,545	0	(2,280)	0	0	338		(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	4,214	12,330		12,545	0	(2,280)	0	0	338		(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	(117)	18,557		16,822	0	(2,982)	0	0	1,859		(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	(235)	37,113		33,645	0	(5,963)	0	0	3,719		(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	(117)	18,557		16,822	0	(2,982)	0	0	1,859		(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	(59)	9,278		8,411	0	(1,491)	0	0	930		(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	(645)	102,061		92,524	0	(16,399)	0	0	10,227		(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	17,733	89,650		207,059	0	(66,550)	0	0	16,711		(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	31,919	161,370		372,706	0	(119,790)	0	0	30,080		(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	3,547	17,930		41,412	0	(13,310)	0	0	3,342		(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	7,093	35,860		82,824	0	(26,620)	0	0	6,684		(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	1,773	8,965		20,706	0	(6,655)	0	0	1,671		(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	5,182	26,355		43,731	0	(19,965)	0	0	3,357		(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	10,363	52,710		87,462	0	(39,930)	0	0	6,714		(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	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	1,727	8,785		14,577	0	(6,655)	0	0	1,119		(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	23,920	52,550		129,941	0	(11,400)	0	0	14,009		(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	2,392	5,255		12,994	0	(1,140)	0	0	1,401		(100/100)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	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: 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	7,176	15,765		38,982	0	(3,420)	0	0	4,203		(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	14,352	31,530		77,965	0	(6,840)	0	0	8,405		(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	9,568	21,020		51,976	0	(4,560)	0	0	5,603		(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	15,946	(64,350)		38,223	0	(66,550)	0	0	13,034		(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	15,946	(64,350)		38,223	0	(66,550)	0	0	13,034		(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	41,458	(167,310)		99,379	0	(173,030)	0	0	33,889		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	2,358,720	CSWAP: EUR/USD 27-MAR-2028	(4,200)	0	48,368	15,015		119,254	0	(23,940)	0	0	22,034		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	112,320	CSWAP: EUR/USD 27-MAR-2028	(200)	0	2,303	715		5,679	0	(1,140)	0	0	1,049		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	336,960	CSWAP: EUR/USD 27-MAR-2028	(600)	0	6,910	2,145		17,036	0	(3,420)	0	0	3,148		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	1,010,880	CSWAP: EUR/USD 27-MAR-2028	(1,800)	0	20,729	6,435		51,109	0	(10,260)	0	0	9,443		(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	12,149	(127,985)		15,723	0	(86,515)	0	0	21,324		(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	2,804	(29,535)		3,628	0	(19,965)	0	0	4,921		(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	2,804	(29,535)		3,628	0	(19,965)	0	0	4,921		(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	935	(9,845)		1,209	0	(6,655)	0	0	1,640		(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	25,331	(28,575)		(10,264)	0	(17,100)	0	0	10,792		(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	3,377	(3,810)		(1,369)	0	(2,280)	0	0	1,439		(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	5,375,300	CSWAP: EUR/USD 20-JUN-2026	22,540	0	82,748	(93,345)		(33,531)	0	(55,860)	0	0	35,254		(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	(1,063)	27,990		47,081	0	(20,520)	0	0	15,864		(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	(236)	6,220		10,462	0	(4,560)	0	0	3,525		(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: 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	(3,629)	95,571		160,755	0	(70,065)	0	0	54,166		(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	36,080	(90,600)		(47,437)	0	(42,450)	0	0	44,658		(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	3,199	(69,925)		(76,564)	0	(5,700)	0	0	4,285		(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	6,398	(139,850)		(153,128)	0	(11,400)	0	0	8,569		(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	(52,187)	18,738	(136,350)		(46,831)	0	(84,161)	0	0	41,512		(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)	43,722	(318,150)		(109,273)	0	(196,375)	0	0	96,862		(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)	11,889	(80,500)		(33,408)	0	(56,107)	0	0	27,809		(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)	26,750	(181,125)		(75,167)	0	(126,241)	0	0	62,571		(100/100)
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	(10,179)	3,825	(38,185)		(26,332)	0	(28,006)	0	0	45,703		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(626,400)	(263,418)	974,756	(1,912,047)	XXX	1,834,251	0	(3,421,311)	0	0	1,113,856	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(626,400)	(263,418)	7,221,744	(1,912,047)	XXX	(27,790,770)	0	(3,421,311)	0	0	9,296,885	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	(359,789)	(671,048)		(671,048)	319,559	0	0	0	215,776		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	(487,211)	9,050,468		9,050,468	(225,291)	0	0	0	3,467,683		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	(329,587)	4,907,734		4,907,734	(377,927)	0	0	0	3,995,513		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	359,277	1,325,095		1,325,095	(330,870)	0	0	0	158,346		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	(885,103)	(4,385,796)		(4,385,796)	841,955	0	0	0	356,351		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	05/22/2050	1	20,000,000	SWP: OIS 0.961500 22-MAY-2050	0	0	(298,127)	(9,190,775)		(9,190,775)	86,658	0	0	0	506,533		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	(1,090,174)	(5,265,542)		(5,265,542)	1,036,540	0	0	0	439,500		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	(648,364)	(3,132,331)		(3,132,331)	616,479	0	0	0	261,324		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	05/22/2025	1	61,000,000	SWP: OIS 0.300400 22-MAY-2025	0	0	(2,261,279)	(1,531,066)		(1,531,066)	1,954,427	0	0	0	244,209		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	203,374	486,753		486,753	(178,046)	0	0	0	71,443		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	155,752	373,450		373,450	(136,389)	0	0	0	54,633		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	172,784	415,047		415,047	(151,342)	0	0	0	60,516		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	120,013	288,358		288,358	(105,124)	0	0	0	42,025		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	187,212	449,793		449,793	(163,984)	0	0	0	65,559		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	120,244	289,583		289,583	(105,359)	0	0	0	42,025		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	120,229	289,505		289,505	(105,344)	0	0	0	42,025		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	120,203	289,367		289,367	(105,318)	0	0	0	42,025		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	119,935	287,940		287,940	(105,043)	0	0	0	42,025		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	189,875	1,109,339		1,109,339	(183,835)	0	0	0	110,113		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	199,310	1,163,962		1,163,962	(192,966)	0	0	0	115,618		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	166,095	970,015		970,015	(160,809)	0	0	0	96,349		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	194,210	1,131,091		1,131,091	(188,002)	0	0	0	112,866		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	184,518	1,072,732		1,072,732	(178,603)	0	0	0	107,360		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	(1,592,946)	(8,236,206)		(8,236,206)	1,525,650	0	0	0	903,634		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	12/06/2022	12/08/2032	1	19,300,000	SWP: OIS 3.208500 08-DEC-2032	0	0	285,899	133,182		133,182	(265,315)	0	0	0	276,242		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	314,297	9,050		9,050	(240,971)	0	0	0	197,549		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	313,595	5,153		5,153	(240,251)	0	0	0	197,549		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	05/04/2023	05/08/2028	1	16,015,000	SWP: OIS 3.129390 08-MAY-2028	0	0	255,520	93,091		93,091	(200,716)	0	0	0	152,047		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	990,973	(1,595,851)		(1,595,851)	(914,669)	0	0	0	1,111,910		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	879,868	(3,736,625)		(3,736,625)	(797,438)	0	0	0	1,121,398		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	(249,555)	746,042		746,042	(92,076)	0	0	0	329,861		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	141,746	(1,381,490)		(1,381,490)	(123,562)	0	0	0	225,445		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	142,037	(1,376,119)		(1,376,119)	(123,867)	0	0	0	225,445		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	100,968	(1,287,391)		(1,287,391)	23,769	0	0	0	199,896		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	(523,751)	4,059,643		4,059,643	462,653	0	0	0	791,148		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	(127,755)	179,885		179,885	179,885	0	0	0	148,576		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	307,656	(2,284,172)		(2,284,172)	(2,284,172)	0	0	0	613,235		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	180,247	(1,353,729)		(1,353,729)	(1,353,729)	0	0	0	364,108		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	84,190	(1,172,708)		(1,172,708)	(1,172,708)	0	0	0	232,280		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	(76,957)	6,335,144		6,335,144	6,335,144	0	0	0	3,995,513		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	(77,008)	6,319,238		6,319,238	6,319,238	0	0	0	3,467,683		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	09/19/2024	09/23/2034	1	30,000,000	SWP: OIS 3.237500 23-SEP-2034 SOF	0	0	(10,743)	(127,552)		(127,552)	(127,552)	0	0	0	474,017		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(2,408,322)	(4,947,741)	XXX	(4,947,741)	8,770,679	0	0	0	25,677,353	XXX	XXX
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	8,543	(183,653)		(183,653)	7,055	(232,925)	0	0	15,879		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	(13,272)	(331,956)		(331,956)	(56,309)	(275,647)	0	0	49,582		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(5,005)	0	(4,729)	(515,609)	XXX	(515,609)	(49,254)	(508,572)	0	0	65,461	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(5,005)	0	(2,413,051)	(5,463,350)	XXX	(5,463,350)	8,721,425	(508,572)	0	0	25,742,814	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	109,093	191		(61,469)	0	0	4,875	0	10,000,000	1	0003

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)
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	19,028	(30,035)		(57,834)	0	0	3,462	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	19,028	(30,035)		(57,834)	0	0	3,462	0	5,000,000	1	0003
1189999999. Subtotal - Swaps - Replication - Credit Default										(109,812)	0	147,149	(59,879)	XXX	(177,137)	0	0	11,799	0	20,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(109,812)	0	147,149	(59,879)	XXX	(177,137)	0	0	11,799	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	3,838,666	(4,947,741)	XXX	(34,572,762)	8,770,679	0	0	0	33,860,382	XXX	XXX
1369999999. Total Swaps - Credit Default										(109,812)	0	147,149	(59,879)	XXX	(177,137)	0	0	11,799	0	20,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(631,405)	(263,418)	970,027	(2,427,656)	XXX	1,318,642	(49,254)	(3,929,883)	0	0	1,179,317	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										(741,217)	(263,418)	4,955,842	(7,435,276)	XXX	(33,431,257)	8,721,425	(3,929,883)	11,799	0	55,039,699	XXX	XXX
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	10/25/2024	1	3,350,160	EUR/USD	0	0	0	(79,766)		(79,766)	2,827	(82,593)	0	0	4,384		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/04/2024	11/05/2024	1	918,988	GBP/USD	0	0	0	(18,829)		(18,829)	1,128	(19,957)	0	0	1,443		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/27/2024	10/01/2024	1	9,185	EUR/USD	0	0	0	(23)		(23)	0	(23)	0	0	2		0004
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	09/19/2024	11/14/2024	1	50,000,000	UMBS 30YR TBA(REG A)	0	0	0	(194,464)		(194,464)	(194,464)	0	0	0	87,781		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank Of America N.A. B4TYDEB6GKMZO031MB27	09/11/2024	10/15/2024	1	86,000,000	UMBS 30YR TBA(REG A)	0	0	0	(114,679)		(114,679)	(114,679)	0	0	0	87,170		0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(407,761)	XXX	(407,761)	(305,188)	(102,573)	0	0	180,780	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(407,761)	XXX	(407,761)	(305,188)	(102,573)	0	0	180,780	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										(626,400)	(263,418)	7,221,744	(1,912,047)	XXX	(27,790,770)	0	(3,421,311)	0	0	9,296,885	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										9,428,696	425,114	(2,413,051)	7,509,966	XXX	7,509,966	11,461,339	(611,145)	(965,026)	0	25,923,594	XXX	XXX
1719999999. Subtotal - Replication										(109,812)	0	147,149	(59,879)	XXX	(177,137)	0	0	11,799	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										8,692,484	161,696	4,955,842	5,538,040	XXX	(20,457,941)	11,461,339	(4,032,456)	(953,227)	0	55,220,479	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	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
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	95.2700	14,456	0	0	0	0	1,260,328	1,260,328	157,512	0003	2,500
SFRZ4	257	257,000,000	THREE-MONTH SOFR FUTURE DEC 24	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/16/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.2466	95.9600	57,825	0	0	0	0	826,641	826,641	157,512	0003	2,500
SFRH5	257	257,000,000	THREE-MONTH SOFR FUTURE MAR 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/17/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.2766	96.4850	80,313	0	0	0	0	508,603	508,603	157,512	0003	2,500
SFRM5	257	257,000,000	THREE-MONTH SOFR FUTURE JUN 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/16/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.3066	96.7900	83,525	0	0	0	0	331,915	331,915	157,512	0003	2,500
SFRU5	73	73,000,000	THREE-MONTH SOFR FUTURE SEP 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/15/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.3266	96.9350	20,075	0	0	0	0	71,467	71,467	44,742	0003	2,500
1609999999. Subtotal - Short Futures - Hedging Other												256,194	0	0	0	0	2,998,954	2,998,954	674,790	XXX	XXX
1649999999. Subtotal - Short Futures												256,194	0	0	0	0	2,998,954	2,998,954	674,790	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												256,194	0	0	0	0	2,998,954	2,998,954	674,790	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												256,194	0	0	0	0	2,998,954	2,998,954	674,790	XXX	XXX

NONE

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

(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
		Credit	4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	256,194	0	256,194	674,790	674,790
Bank Of America N.A. B4TYDEB6GKMZO031MB27	Y	Y	0	0	0	(114,679)	0	0	(114,679)	0	87,170	0
Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	Y	Y	0	0	173,049	(600,832)	0	316,372	(468,122)	0	100,807	0
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	8,745	(1,024,125)	0	47,907	(326,468)	0	286,762	0
Citibank, N.A. 570DZWZ7FF32TWEFA76	Y	Y	1,902,609	0	1,084,526	(694,145)	0	2,087,731	(453,118)	0	399,175	0
CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	Y	Y	0	0	191	0	191	0	(61,469)	0	10,000,000	10,000,000
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y	150,000	0	0	(196,900)	0	24,189	0	0	32,807	0
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Y	Y	0	0	0	(79,766)	0	0	(79,766)	0	4,384	0
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	280,000	0	1,267,963	(1,986,596)	0	1,443,787	(1,407,721)	0	214,561	0
JP MORGAN SECURITIES LLC 0K3MKCDYPD4NN6QDGK18	Y	Y	0	0	0	(60,071)	0	0	(115,668)	0	10,000,000	9,939,929
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Y	Y	12,521,581	0	12,749,093	(484,026)	0	12,837,610	(460,781)	0	146,945	0
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	24,310	0	24,310	193,078	0	193,078	35,673	35,673
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Y	Y	1,030,000	0	1,885,602	(1,466,559)	0	2,065,104	(1,413,159)	0	51,809	0
0299999999. Total NAIC 1 Designation			15,884,190	0	17,193,479	(6,707,699)	24,501	19,015,778	(4,900,951)	193,078	21,360,093	19,975,602
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	41,780,659	(46,728,399)	0	41,780,659	(76,353,427)	0	33,860,386	28,912,646
0999999999 - Gross Totals			15,884,190	0	58,974,138	(53,436,098)	24,501	61,052,631	(81,254,378)	449,272	55,895,269	49,563,038
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					58,974,138	(53,436,098)						

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)
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	2,675,039	3,500,000	2,949,886	02/15/2045	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	925,652	1,041,156	1,033,267	05/15/2042	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	3,075,129	3,458,844	3,432,637	05/15/2042	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-TQ-1	Treasury Bond Coupon Rate: 3.875	892,791	925,472	936,752	02/15/2043	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-TQ-1	Treasury Bond Coupon Rate: 3.875	2,965,959	3,074,528	3,112,003	02/15/2043	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	707,335	925,472	780,010	02/15/2045	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	2,349,852	3,074,528	2,591,288	02/15/2045	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912797-LZ-8	Treasury Bond Coupon Rate:	3,869,692	3,933,255	3,869,692	01/30/2025	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912797-LZ-8	Treasury Bond Coupon Rate:	12,855,581	13,066,745	12,855,581	01/30/2025	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	17,464,531	17,464,531	17,464,531		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	58,019,271	58,019,271	58,019,271		V
0199999999 - Total					105,800,832	108,483,801	107,044,917	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank, N.A.	570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	1,902,609	1,902,609	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
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	280,000	280,000	XXX		IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Cash	000000-00-0	CASH	12,521,581	12,521,581	XXX		IV
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	4,627,007	4,627,007	XXX		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	37,916,247	37,916,247	XXX		V
0299999999 - Total					58,427,445	58,427,445	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
345279-AC-7	FORDL_24-B - USD		1.A FE	952,111	953,000	02/15/2027
36269F-AC-0	GMALT_24-1 - USD		1.A FE	474,260	473,981	06/22/2026
379931-AC-2	GMCAR_24-2 - USD		1.A FE	510,338	510,000	03/16/2027
38013K-AC-4	GMCAR_24-3 - USD		1.A FE	765,851	766,000	06/16/2027
44934F-AC-9	HALST_24-B - USD		1.A FE	467,999	468,000	10/15/2026
44934Q-AC-5	HART_24-B - USD		1.A FE	744,750	745,000	06/15/2027
73328A-AC-3	PILOT_24-1 - USD		1.A FE	396,109	396,000	01/20/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,311,419	4,311,981	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				4,311,419	4,311,981	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				4,311,419	4,311,981	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				4,311,419	4,311,981	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	1,050,647	1,049,995	01/10/2025
000000-00-0	BOFA SECURITIES INC - USD		1.E	1,100,615	1,100,000	01/17/2025
000000-00-0	BOFA SECURITIES INC - USD		1.E	1,462,108	1,450,000	07/18/2025
000000-00-0	BPCE SA - USD		1.E	1,100,839	1,100,000	01/16/2025
000000-00-0	CANADIAN IMPERIAL BANK - USD		1.F	1,252,354	1,250,000	01/31/2025
000000-00-0	HSBC BANK PLC - USD		1.E	1,350,844	1,350,000	01/23/2025
000000-00-0	MANHATTAN ASSET FUNDING CO LLC - USD		1.G	2,233,221	2,231,644	11/25/2024
000000-00-0	PFIZER INC. - USD		1.G	1,090,931	1,089,941	12/02/2024
000000-00-0	PFIZER INC. - USD		1.G	1,335,854	1,334,100	12/20/2024
000000-00-0	ROYAL BANK OF CANADA - USD		1.E	850,545	849,993	07/11/2025
000000-00-0	ROYAL BANK OF CANADA - USD		1.E	1,350,852	1,350,027	01/09/2025
000000-00-0	SOCIETE GENERALE SA - USD		1.E	551,020	550,000	01/10/2025
000000-00-0	SOCIETE GENERALE SA - USD		1.E	1,302,779	1,300,000	02/03/2025
000000-00-0	SOCIETE GENERALE SA - USD		1.E	1,512,836	1,500,000	07/17/2025
000000-00-0	STARBIRD FUNDING CORP - USD		1.G	1,650,259	1,650,000	03/03/2025
000000-00-0	THUNDER BAY FUNDING LLC - USD		1.G	650,029	650,000	03/12/2025
000000-00-0	UBS AG (LONDON BRANCH) - USD		1.C	1,400,557	1,400,000	05/14/2025
000000-00-0	UBS AG (LONDON BRANCH) - USD		1.C	1,400,426	1,400,000	05/23/2025
000000-00-0	WESTPAC BANKING CORP - USD		1.C	1,300,683	1,300,000	01/27/2025
000000-00-0	TOYOTA MOTOR CREDIT CORP - USD		1.E	800,333	800,000	06/10/2025
000000-00-0	TOYOTA MOTOR CREDIT CORP - USD		1.E	1,350,137	1,350,000	09/17/2025
000000-00-0	BOFA SECURITIES INC. SLRPIG 5.1 - USD		2.B	2,400,000	2,400,000	01/03/2025
000000-00-0	BOFA SECURITIES INC. SLRPIG 5.1 - USD		2.B	3,700,000	3,700,000	01/03/2025
000000-00-0	CITIGROUP GLOBAL MARKETS INC. S - USD		2.B	4,300,000	4,300,000	01/03/2025
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				36,497,869	36,455,699	XXX
06367D-GD-1	BANK OF MONTREAL (CHICAGO BRANC - USD		1.C	1,200,713	1,200,000	01/06/2025
20271E-G5-2	COMMONWEALTH BANK OF AUSTRALIA - USD		1.C	950,540	949,998	01/10/2025
21684L-HH-8	COOPERATIEVE RABOBANK UA (NEW Y - USD		1.C	1,751,331	1,750,000	03/03/2025
22532X-YU-6	CREDIT AGRICOLE CORPORATE AND I - USD		1.D	1,300,230	1,300,000	08/14/2025
40435R-UE-9	HSBC BANK USA NA - USD		1.D	1,500,394	1,500,044	06/06/2025
53947B-U5-7	LLOYDS BANK CORPORATE MARKETS P - USD		1.E	1,050,297	1,050,127	11/18/2024
60683D-YL-7	MITSUBISHI UFJ TRUST AND BANKIN - USD		1.E	750,687	750,000	07/01/2025
60710T-MU-2	MIZUHO BANK LTD (NEW YORK BRANC - USD		1.E	1,400,901	1,400,000	01/24/2025
60710T-NM-9	MIZUHO BANK LTD (NEW YORK BRANC - USD		1.E	1,802,070	1,800,000	02/06/2025
55380U-T3-1	MUFG BANK LTD (NEW YORK BRANCH) - USD		1.E	1,401,190	1,400,000	01/24/2025
83050P-5B-1	SKANDINAVISKA ENSKILDA BANKEN A - USD		1.D	1,650,722	1,650,000	02/06/2025
86959T-AH-9	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C	1,150,970	1,150,000	01/17/2025
86959T-AK-2	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C	1,351,025	1,350,000	01/17/2025
86959T-FP-6	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C	750,467	750,000	07/15/2025
87019W-TE-5	SWEDBANK AB - USD		1.D	1,301,352	1,300,000	01/29/2025
87019W-TG-0	SWEDBANK AB - USD		1.D	1,300,669	1,300,000	02/05/2025
89115D-DS-2	TORONTO-DOMINION BANK (NEW YORK - USD		1.E	1,303,087	1,300,000	04/17/2025
90275D-TK-6	UBS AG (STAMFORD BRANCH) - USD		1.C	500,404	500,000	07/11/2025
95001K-SM-7	WELLS FARGO BANK NA - USD		1.C	1,750,757	1,750,000	02/07/2025
16677J-L7-9	CHEVRON CORP - USD		1.G	2,039,612	2,039,212	11/07/2024
24422C-KG-7	JOHN DEERE FINANCIAL INC - USD		1.G	898,075	898,080	10/16/2024
82124Q-DP-3	SHEFFIELD RECEIVABLES COMPANY L - USD		1.G	2,100,578	2,100,000	12/19/2024
85520P-LD-6	STARBIRD FUNDING CORP - USD		1.G	1,100,077	1,100,000	12/05/2024
87019Y-GZ-8	SWEDBANK AB - USD		1.D	1,350,123	1,350,000	10/18/2024
14913U-AG-5	CATERPILLAR FINANCIAL SERVICES - USD		1.F	700,255	700,247	11/14/2024
713448-FU-7	PEPSICO INC - USD		1.E	1,350,444	1,350,386	11/12/2024
BYM51M-QV-4	BOFA SECURITIES INC. SLRPA 4.86 - USD		1.A	17,087,291	17,087,291	10/01/2024
BYM3VZ-3R-1	CITIGROUP GLOBAL MARKETS INC. S - USD		2.B	7,300,000	7,300,000	11/04/2024
BYM51M-QM-4	HSBC SECURITIES (USA) INC. SLRP - USD		1.A	36,519,575	36,519,575	10/01/2024
BYM4R8-RE-7	TD SECURITIES (USA) LLC SLRPIG - USD		2.B	11,600,000	11,600,000	11/04/2024

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
BYM51M-K5-7	TD SECURITIES (USA) LLC SLRPIG - USD		2.B	6,668,094	6,668,094	10/01/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				112,881,929	112,863,056	XXX
9999999999 - Totals				153,691,218	153,630,736	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 37,982,925 Book/Adjusted Carrying Value $ 37,930,435
2. Average balance for the year Fair Value $ 116,425,029 Book/Adjusted Carrying Value $ 116,405,457
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 117,662,642 NAIC 2 $ 35,968,094 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
	NONE					
9999999999 - Totals						XXX

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	23,923,733	(24,036,836)	(33,869,328)	XXX
JPMorgan Chase Bank, N.A. Columbus, OH		4.850	303,499	0	26,293,748	31,124,039	45,888,031	XXX
The Bank of New York Mellon New York, NY		1.600	170,297	0	22,520,645	17,568,122	22,323,972	XXX
Wells Fargo Bank, N.A. Sioux Falls, SD		4.430	14,517	0	49,594,196	69,472,380	117,113,101	XXX
Royal Bank of Canada Toronto, Ontario		0.000	0	0	7,728,022	7,749,506	7,845,246	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	253	0	238,125	231,188	223,970	XXX
0199999. Totals - Open Depositories	XXX	XXX	488,566	0	130,594,286	102,404,216	159,820,809	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	488,566	0	130,594,286	102,404,216	159,820,809	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	488,566	0	130,594,286	102,404,216	159,820,809	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
	TREASURY BILL		09/27/2024	5.250	10/03/2024	29,992,540	0	17,418
	TREASURY BILL		09/30/2024	5.250	10/10/2024	24,971,120	0	3,205
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						54,963,660	0	20,623
0109999999. Total - U.S. Government Bonds						54,963,660	0	20,623
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		06/15/2020	2.000	12/15/2024	50,000	283	1,000
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						50,000	283	1,000
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						50,000	283	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						55,013,660	283	21,623
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						55,013,660	283	21,623
31846V-41-9	FIRST AMERICAN TREASURY OBL MONEY MARKET MUTUAL FUND		11/16/2018	5.250		10,000	40	370
94975H-29-6	WELLS FARGO TREASURY PLUS MONEY MARKET MUTUAL FUND		11/16/2018	5.250		70,000	286	2,649
857492-86-2	STATE ST TR PL MM-PREM		09/27/2024	5.250		37,520,090	29,214	42,277
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						37,600,090	29,540	45,296
25160K-20-7	DEUTSCHE GOVT MMKT SER		09/26/2024	5.250		0	278,992	0
8309999999. Subtotal - All Other Money Market Mutual Funds						0	278,992	0
8609999999 - Total Cash Equivalents						92,613,750	308,815	66,919