QUARTERLY STATEMENT

OF THE

Penn Mutual Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Pennsylvania

FOR THE QUARTER ENDED
SEPTEMBER 30, 2024

[X] **LIFE, ACCIDENT AND HEALTH** [ ] **FRATERNAL BENEFIT SOCIETIES**

2024

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

QUARTERLY STATEMENT

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

The Penn Mutual Life Insurance Company

NAIC Group Code 0850 (Current) 0850 (Prior) NAIC Company Code 67644 Employer's ID Number 23-0952300

Organized under the Laws of Pennsylvania, State of Domicile or Port of Entry PA

Country of Domicile United States of America

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

Incorporated/Organized 02/24/1847 Commenced Business 05/25/1847

Statutory Home Office The Penn Mutual Life Insurance Company (Street and Number), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Main Administrative Office 600 Dresher Road (Street and Number)
Horsham, PA, US 19044 (City or Town, State, Country and Zip Code), 215-956-8000 (Area Code) (Telephone Number)

Mail Address The Penn Mutual Life Insurance Company (Street and Number or P.O. Box), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 600 Dresher Road (Street and Number)
Horsham, PA, US 19044 (City or Town, State, Country and Zip Code), 215-956-8000 (Area Code) (Telephone Number)

Internet Website Address www.pennmutual.com

Statutory Statement Contact Gail Elaine Lataille (Name), 860-298-6004 (Area Code) (Telephone Number)
glataille@vantislife.com (E-mail Address), 860-298-5413 (FAX Number)

OFFICERS

Chairman, President and Chief Executive Officer	David Michael O'Malley	Chief Legal Officer and Corporate Secretary	Ann-Marie Mason
Chief Financial Officer & Treasurer	David Michael Raszeja	Chief Operating Officer	Stephen Charles Kennedy #

OTHER

Raymond Gerard Caucci, Chief Product Officer and Illustration Actuary	Gregory Joseph Driscoll, Chief Information Officer	Victoria Marie Robinson, Chief Ethics and Compliance Officer
Eric Christopher Johnson, Vice President and Appointed Actuary, Qualified Actuary		

DIRECTORS OR TRUSTEES

Gerard P Cuddy	William Clay Goings	James Stephen Hunt
Carol Jean Johnson	Charisse Ranielle Lillie	Eileen Claire McDonnell
David Michael O'Malley	Helen Pomerantz Pudlin	Robert Henry Rock
Susan Doenges Waring		

State of Pennsylvania
County of Montgomery 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.

David Michael O'Malley	David Michael Raszeja	Ann-Marie Mason
Chairman, President and Chief Executive Officer	Chief Financial Officer and Treasurer	Chief Legal Officer and Corporate Secretary

Subscribed and sworn to before me this _____ day of 10/07/2024

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.....

Commonwealth of Pennsylvania - Notary Seal
PAMELA WALKER - Notary Public
Montgomery County
My Commission Expires September 13, 2027
Commission Number 1357170

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	17,146,107,077	0	17,146,107,077	14,731,578,374
2.	Stocks:				
	2.1 Preferred stocks	59,907,857	0	59,907,857	47,866,506
	2.2 Common stocks	1,147,947,344	0	1,147,947,344	1,075,104,841
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	27,285,549	0	27,285,549	28,248,871
	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 ($ 52,614,009), cash equivalents ($ 142,683,636) and short-term investments ($ 70,890,361)	266,188,006	0	266,188,006	464,240,625
6.	Contract loans (including $ 0 premium notes)	1,077,557,837	0	1,077,557,837	859,985,545
7.	Derivatives	1,334,460,566	0	1,334,460,566	1,269,512,068
8.	Other invested assets	2,535,126,951	9,845	2,535,117,106	2,337,016,570
9.	Receivables for securities	7,170,250	0	7,170,250	84,162
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	23,601,751,437	9,845	23,601,741,592	20,813,637,562
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	233,097,268	39,552	233,057,716	198,340,324
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	20,682,622	5,236,809	15,445,813	30,310,268
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	126,337,008	0	126,337,008	129,834,686
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	23,169,995	0	23,169,995	36,842,437
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	30,189,258	0	30,189,258	14,708,496
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	38,894,738	0	38,894,738	2,690,246
18.2	Net deferred tax asset	303,844,690	107,414,323	196,430,367	203,156,062
19.	Guaranty funds receivable or on deposit	811,263	0	811,263	820,699
20.	Electronic data processing equipment and software	2,344,789	0	2,344,789	3,491,243
21.	Furniture and equipment, including health care delivery assets ($ 0)	2,920,281	2,920,281	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	18,767,577	0	18,767,577	16,550,557
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	685,730,182	106,329,029	579,401,153	475,512,015
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	25,088,541,108	221,949,839	24,866,591,269	21,925,894,595
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	9,078,413,919	0	9,078,413,919	8,803,568,534
28.	Total (Lines 26 and 27)	34,166,955,027	221,949,839	33,945,005,188	30,729,463,129
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Executive Benefit Plan	298,290,390	0	298,290,390	244,248,131
2502.	Collateral for Derivative Receivable	256,544,746	0	256,544,746	193,750,725
2503.	Prepaid Pension	79,509,363	79,509,363	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	51,385,683	26,819,666	24,566,017	37,513,159
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	685,730,182	106,329,029	579,401,153	475,512,015

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 14,660,089,338 less $ 0 included in Line 6.3 (including $ 5,618,739,433 Modco Reserve)	14,660,089,339	13,525,031,778
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	9,041,445	9,646,121
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	2,138,449,679	603,552,838
4.	Contract claims:		
	4.1 Life	123,162,457	116,642,090
	4.2 Accident and health	58,144	70,369
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	2,129,952	2,918,766
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)	53,175,001	200,000,001
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	186,931,224	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 $ 1,152 accident and health premiums	166,595,603	152,814,383
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 $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	250,000	500,000
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 11,715,843 ceded	11,715,843	91,655,839
	9.4 Interest Maintenance Reserve	14,514,903	11,986,622
10.	Commissions to agents due or accrued-life and annuity contracts $ 0 , accident and health $ 0 and deposit-type contract funds $ 0	0	0
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	66,138,782	79,954,213
13.	Transfers to Separate Accounts due or accrued (net) (including $ (116,598,551) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(116,598,551)	(121,569,257)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,421,002	8,870,592
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	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	0	0
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	65,314,339	105,285,134
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	273,535,756	259,872,595
22.	Borrowed money $ 0 and interest thereon $ 12,191,667	12,191,667	7,929,167
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	365,246,943	345,041,688
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	1,287,395	1,283,512
	24.05 Drafts outstanding	61,236,349	45,990,921
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	1,972,062,476	1,894,474,631
	24.08 Derivatives	1,717,169,036	1,617,001,107
	24.09 Payable for securities	107,562,924	0
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	80,461,303	102,399,258
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,975,143,011	19,061,352,368
27.	From Separate Accounts Statement	9,078,413,919	8,803,568,534
28.	Total liabilities (Lines 26 and 27)	31,053,556,930	27,864,920,902
29.	Common capital stock	0	0
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	891,716,002	891,455,789
33.	Gross paid in and contributed surplus	0	0
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,999,732,256	1,973,086,438
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	2,891,448,258	2,864,542,227
38.	Totals of Lines 29, 30 and 37	2,891,448,258	2,864,542,227
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	33,945,005,188	30,729,463,129
	DETAILS OF WRITE-INS		
2501.	Low Income Housing Tax Credits Payable	70,122,510	94,521,411
2502.	Interest Payable on Death Claims	3,466,052	2,564,660
2503.	Other Liabilities	6,872,741	5,313,187
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	80,461,303	102,399,258
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,110,499,462	1,166,301,427	1,555,482,875
2.	Considerations for supplementary contracts with life contingencies	10,294,646	20,631,964	13,192,154
3.	Net investment income	866,926,002	640,238,737	885,835,659
4.	Amortization of Interest Maintenance Reserve (IMR)	(9,798,367)	(8,352,244)	(16,319,675)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	101,347,153	155,288,882	217,535,268
7.	Reserve adjustments on reinsurance ceded	382,878,681	287,588,328	502,199,933
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	182,858,833	176,910,395	237,408,961
	8.2 Charges and fees for deposit-type contracts	6,391,118	5,436,383	7,307,261
	8.3 Aggregate write-ins for miscellaneous income	8,155,888	8,372,364	10,811,066
9.	Totals (Lines 1 to 8.3)	2,659,553,416	2,452,416,236	3,413,453,502
10.	Death benefits	200,506,277	185,961,629	242,117,243
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	1,019,381,059	711,090,494	1,021,842,093
13.	Disability benefits and benefits under accident and health contracts	2,539,548	2,656,945	3,799,900
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	152,685,705	106,303,398	103,135,860
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	51,726,750	24,787,092	36,791,586
18.	Payments on supplementary contracts with life contingencies	7,831,448	23,350,789	23,147,093
19.	Increase in aggregate reserves for life and accident and health contracts	1,137,714,148	977,162,016	1,433,804,483
20.	Totals (Lines 10 to 19)	2,572,384,935	2,031,312,363	2,864,638,258
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	164,441,780	168,364,223	227,467,766
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	181,285,363	191,346,417	262,583,093
24.	Insurance taxes, licenses and fees, excluding federal income taxes	47,369,893	46,918,530	66,311,111
25.	Increase in loading on deferred and uncollected premiums	(13,411,558)	5,985,176	15,497,034
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(639,271,254)	(284,720,776)	(442,261,435)
27.	Aggregate write-ins for deductions	88,254,105	66,017,884	88,401,546
28.	Totals (Lines 20 to 27)	2,401,053,264	2,225,223,817	3,082,637,373
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	258,500,152	227,192,419	330,816,129
30.	Dividends to policyholders and refunds to members	183,652,018	153,105,910	207,052,984
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	74,848,134	74,086,509	123,763,145
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(25,143,263)	(32,968,176)	(30,412,710)
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)	99,991,397	107,054,685	154,175,855
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (4,901,486) (excluding taxes of $ 0 transferred to the IMR)	(48,646,903)	6,637,606	8,978,235
35.	Net income (Line 33 plus Line 34)	51,344,494	113,692,291	163,154,090
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,864,542,227	2,649,812,538	2,649,812,538
37.	Net income (Line 35)	51,344,494	113,692,291	163,154,090
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (12,585,802)	30,741,481	(94,532,923)	(30,996,469)
39.	Change in net unrealized foreign exchange capital gain (loss)	1,243,442	151,886	1,174,110
40.	Change in net deferred income tax	12,971,111	(72,589,892)	(74,131,691)
41.	Change in nonadmitted assets	(38,042,700)	(11,616,317)	(37,965,999)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	216,830,795	216,830,795
44.	Change in asset valuation reserve	(20,205,255)	7,283,331	(5,694,481)
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	260,213	241,649	326,260
49.	Cumulative effect of changes in accounting principles	0	0	0
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	(14,585,205)	(14,585,205)	(19,446,938)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	3,178,451	961,364	1,480,012
54.	Net change in capital and surplus for the year (Lines 37 through 53)	26,906,032	145,836,979	214,729,689
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,891,448,259	2,795,649,517	2,864,542,227
	DETAILS OF WRITE-INS			
08.301.	Subsidiary Service Fees & Management Fees	7,222,320	6,864,550	9,145,459
08.302.	Aggregate Other Income	933,568	1,507,814	1,665,607
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	8,155,888	8,372,364	10,811,066
2701.	Net Investment Income on Funds Withheld	69,803,612	63,026,437	84,369,240
2702.	Ceded Coinsurance Fee Income	15,308,481	0	0
2703.	Financing Fee on LLC Note	3,143,481	3,052,167	4,093,601
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,469)	(60,720)	(61,295)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	88,254,105	66,017,884	88,401,546
5301.	Net Change in Minimum Pension Liability	3,178,451	961,364	1,480,012
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	3,178,451	961,364	1,480,012

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	1,786,000,268	1,780,165,773	2,427,958,312
2.	Net investment income	900,486,915	672,356,612	932,334,314
3.	Miscellaneous income	208,005,936	199,601,535	267,668,195
4.	Total (Lines 1 to 3)	2,894,493,118	2,652,123,920	3,627,960,821
5.	Benefit and loss related payments	1,794,658,993	1,277,278,336	1,684,405,987
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(644,241,960)	(286,197,864)	(439,497,547)
7.	Commissions, expenses paid and aggregate write-ins for deductions	468,186,961	475,430,382	620,959,915
8.	Dividends paid to policyholders	12,668,095	11,441,310	15,115,198
9.	Federal and foreign income taxes paid (recovered) net of $ (5,027,476) tax on capital gains (losses)	4,227,188	(56,893,339)	(28,338,862)
10.	Total (Lines 5 through 9)	1,635,499,278	1,421,058,825	1,852,644,691
11.	Net cash from operations (Line 4 minus Line 10)	1,258,993,840	1,231,065,095	1,775,316,130
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,473,174,530	936,436,211	1,532,520,295
	12.2 Stocks	125,537,004	27,237,725	36,957,459
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	150,045,337	153,582,913	15,816,280
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	32,714
	12.7 Miscellaneous proceeds	107,562,924	69,073,220	19,299,734
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,856,319,795	1,186,330,069	1,604,626,482
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,915,496,596	1,741,014,538	2,695,460,988
	13.2 Stocks	190,305,829	64,750,497	82,384,350
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	352,090,884	180,239,164	152,759,496
	13.6 Miscellaneous applications	84,824,915	11,751,694	652,179
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,542,718,224	1,997,755,893	2,931,257,013
14.	Net increase (or decrease) in contract loans and premium notes	198,209,725	206,853,974	282,531,292
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,884,608,154)	(1,018,279,798)	(1,609,161,823)
	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	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,534,896,841	(47,335,214)	(24,694,370)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(107,335,147)	(214,878,778)	(53,248,553)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,427,561,694	(262,213,992)	(77,942,923)
	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)	(198,052,619)	(49,428,695)	88,211,384
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	464,240,625	376,029,241	376,029,241
	19.2 End of period (Line 18 plus Line 19.1)	266,188,006	326,600,546	464,240,625

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

20.0001.	Premiums paid by Dividend	(131,666,513)	(102,506,343)	(154,210,712)
20.0002.	Premiums paid by Waiver	(2,079,001)	(2,067,760)	(2,978,912)
20.0003.	Premiums paid by Benefit	(19,362,567)	(25,865,160)	(25,233,433)
20.0004.	Premiums paid by Policy Loan	(15,650,073)	(16,753,212)	(23,669,340)
20.0005.	Amortization of Discount on Surplus Notes	(260,213)	(241,649)	(326,260)
20.0006.	Common Stock acquired as a return of capital	0	(345,724)	(345,724)
20.0007.	Non-Qualified Pension Expense	4,292,212	3,857,101	5,142,801
20.0008.	Bond Exchange	(18,907,381)	(19,712,852)	(23,196,081)
20.0009.	Non-Cash Dividend Reinvestment	(3,415,367)	(1,871,421)	(2,830,196)
20.0010.	Reinsurance Emerging Earnings	(14,585,205)	(14,585,205)	(19,446,940)

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

20.0011. Dividend Reinvestment on Sch BA Asset	(2,399,396)	(1,974,553)	(2,661,015)

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	1,603,990,428	1,615,413,097	2,263,675,599
2.	Group life	876,830	750,815	1,006,665
3.	Individual annuities	526,738,580	519,846,668	719,753,881
4.	Group annuities	96,419	94,531	125,798
5.	Accident & health	2,549,371	3,027,658	3,963,757
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	2,134,251,628	2,139,132,769	2,988,525,700
9.	Deposit-type contracts	135,184,939	114,492,836	153,594,743
10.	Total (Lines 8 and 9)	2,269,436,567	2,253,625,605	3,142,120,443

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Company have been prepared in conformity with the National Association of Insurance Commissioner's ("NAIC") Practices and Procedures manual and with statutory accounting practices prescribed or permitted by the Pennsylvania Insurance Department (collectively "SAP" or "statutory accounting principles"). Prescribed statutory accounting practices include publications of the NAIC, state laws, regulations, and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed. The Company currently has no permitted practices.

PIA Reinsurance Company of Delaware I ("PIAre I"), a wholly-owned subsidiary of Penn Insurance and Annuity Company ("PIA"), received a permitted practice from the Delaware Department of Insurance (Captive Bureau) to admit the value of the LLC Note and related form of surplus reflected in PIAre I's audited statutory financial statements. As allowed under Statutory Accounting Principles No. 97, Investment in Subsidiary, Controlled and Affiliated Entities, the Company recognizes PIA's carrying value of $126,579,164 and $122,856,208 as of September 30, 2024 and December 2023, respectively.

Had the Company not been permitted to include the asset and statutory surplus noted above, the resulting RBC of PIA would not have triggered a regulatory event. Had PIAre I not been permitted to include the asset and statutory surplus above noted, the resulting RBC of PIAre I would have triggered a regulatory event in 2024 and 2023.

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

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 51,344,494	$ 163,154,090
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 51,344,494	$ 163,154,090
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,891,448,258	$ 2,864,542,227
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Admit of PIA Reinsurance Company of Delaware I	97	2	2	$ 126,579,164	$ 122,856,208
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,764,869,094	$ 2,741,686,019

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

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds with an NAIC designation of 1 to 5 are valued at amortized cost. All other bonds are valued at the lower of cost or fair value. Fair value is determined using an external pricing service or management's pricing models.

The Company considers an impairment to be other-than-temporary if: (a) the Company's intent is to sell, (b) the Company will more likely than not be required to sell, (c) the Company does not have the intent and ability to hold the security for a period of time sufficient to recover the amortized cost basis, or (d) the Company does not expect to recover the entire amortized cost basis. The Company conducts a periodic management review of all bonds including those in default, not-in-good standing, or otherwise designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities. If the impairment is other-than-temporary, the non-interest loss portion of the impairment is recorded through realized losses, and the interest related portion of the loss is disclosed in the notes to the financial statements.

The non-interest portion is determined based on the Company's "best estimate" of future cash flows discounted to a present value using the appropriate yield. The difference between the present value of the best estimate of cash flows and the amortized cost is the non-interest loss. The remaining difference between the amortized cost and the fair value is the interest loss.

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology

For fixed income securities that do not have a fixed schedule of payments and where market valuations are not readily available, the effect on amortization or accretion is revalued periodically based on the current estimated cash flows. Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment. Cash flow assumptions for structured securities are obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

No significant changes

(9) Accounting Policies for Derivatives

No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

Not applicable

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

Not applicable

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

Not applicable

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

Not applicable

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

The Company evaluated its ability to continue as a going concern, and no substantial doubts were raised.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes

B. Debt Restructuring

No significant changes

C. Reverse Mortgages

No significant changes

D. Loan-Backed Securities

(1) Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment.

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
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)	$ -	$ -	$ -	$ -
OTTI recognized 2nd Quarter				
d. Intent to sell	$ -	$ -	$ -	$ -
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)	$ -	$ -	$ -	$ -
OTTI recognized 3rd Quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
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)	$ -	$ -	$ -	$ -
OTTI recognized 4th Quarter				
j. Intent to sell	$ -	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
l. Total 4th Quarter (j+k)	$ -	$ -	$ -	$ -
m. Annual Aggregate Total (c+f+i+l)		$ -	$ -	

(3) There were no securities through September 30, 2024 in which the Company recognized the non-interest portion of other than temporary impairment.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 22,448,892
2. 12 Months or Longer	$ 858,411,575

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

1. Less than 12 Months	$ 1,158,447,098
2. 12 Months or Longer	$ 7,357,530,552

(5) The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities. If the impairment is other-than-temporary, the non-interest loss portion of the impairment is recorded through realized losses, and the interest related portion of the loss is disclosed in the notes to the financial statements.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

No significant changes

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any repurchase agreements during the statement period

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any reverse repurchase agreements during the statement period

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any repurchase agreements during the statement period

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any reverse repurchase agreements during the statement period

J. Real Estate
No significant changes

K. Low Income Housing tax Credits (LIHTC)
No significant changes

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	61,085,600	-	-	-	61,085,600	3,075,000	58,010,600
j. On deposit with states	4,245,293	-	-	-	4,245,293	4,242,000	3,293
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	1,947,346,261	-	-	-	1,947,346,261	-	1,947,346,261
m. Pledged as collateral not captured in other categories	11,671,722,473	-	-	-	11,671,722,473	11,043,026,000	628,696,473
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets (Sum of a through n)	13,684,399,627	-	-	-	13,684,399,627	11,050,343,000	2,634,056,627

(a) Subset of Column 1
(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	-	-	0.000%	0.000%
c. Subject to repurchase agreements	-	-	0.000%	0.000%
d. Subject to reverse repurchase agreements	-	-	0.000%	0.000%
e. Subject to dollar repurchase agreements	-	-	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	-	-	0.000%	0.000%
g. Placed under option contracts	-	-	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	0.000%	0.000%
i. FHLB capital stock	-	61,085,600	0.179%	0.180%
j. On deposit with states	-	4,245,293	0.012%	0.013%
k. On deposit with other regulatory bodies	-	-	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	1,947,346,261	5.700%	5.737%
m. Pledged as collateral not captured in other categories	-	11,671,722,473	34.161%	34.384%
n. Other restricted assets	-	-	0.000%	0.000%
o. Total Restricted Assets (Sum of a through n)	-	13,684,399,627	40.052%	40.313%

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Non-admitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
Derivative Collateral	256,544,746				256,544,746	345,678,000	(89,133,254)	256,544,746	0.751%	0.756%
FHLB Collateral	61,085,600				61,085,600		61,085,600	61,085,600	0.179%	0.180%
Reinsurance Agreements	7,214,809,906				7,214,809,906	6,564,388,000	650,421,906	7,214,809,906	21.116%	21.254%
Trust Agreement	4,139,282,221				4,139,282,221	4,132,960,000	6,322,221	4,139,282,221	12.115%	12.194%
Total (c)	11,671,722,473				11,671,722,473	11,043,026,000	628,696,473	11,671,722,473	34.161%	34.384%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
Not applicable

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements
Not applicable

M. Working Capital Finance Investments
No significant changes

N. Offsetting and Netting of Assets and Liabilities
No significant changes

O. 5GI Securities
No significant changes

P. Short Sales
Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	18	0
2. Aggregate Amount of Investment Income	$ 1,687,415	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type
Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
Not applicable

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
No significant changes

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
During 1Q2024, the enterprise established 2 new entities: 1847 Select Ventures, LLC and 1847 Financial, LLC.

NOTE 11 Debt

A. No significant changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB-PGH, which provides access to collateralized advances, collateralized funding agreements, and other FHLB-PGH products. Collateralized advances from the FHLB-PGH are classified in "Borrowed money." Collateralized funding agreements issued to the FHLB-PGH are classified as liabilities for deposit-type funds and are recorded within Reserves and funds for payment of insurance and annuity benefits. FHLB-PGH is a first-priority secured creditor.

The Company's membership in FHLB-PGH requires the ownership of member stock, and borrowings from FHLB-PGH require the purchase of FHLB-PGH activity based stock in an amount equal to 4% of the outstanding borrowings. All FHLB-PGH stock purchased by the Company is classified as restricted general account investments within Common stock - unaffiliated. The Company's borrowing capacity is determined by the lesser of the assets available to be pledged as collateral to FHLB-PGH or 10% of the Company's prior period admitted general account assets. The fair value of the qualifying assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged. The Company's agreement allows for the substitution of assets and the advances are pre-payable. Current borrowings are subject to prepayment penalties.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 3,085,600	$ 3,085,600	$ -
(c) Activity Stock	$ 58,000,000	$ 58,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 61,085,600	$ 61,085,600	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,868,725,934	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 3,075,000	$ 3,075,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 3,075,000	$ 3,075,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,240,364,000	XXX	XXX

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
	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
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 3,085,600	$ -	$ -	$ -	$ -	$ 3,085,600

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

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 6,422,567,841	$ 6,146,949,060	$ 1,450,000,000
2. Current Year General Account Total Collateral Pledged	$ 6,422,567,841	$ 6,146,949,060	$ 1,450,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ -	$ -	$ -

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 6,422,567,841	$ 6,146,949,060	$ 1,450,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 6,422,567,841	$ 6,146,949,060	$ 1,450,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 431,230,000	$ 482,456,000	$ 100,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 1,450,000,000	$ 1,450,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 1,450,000,000	$ 1,450,000,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 1,450,000,000	$ 1,450,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 1,450,000,000	$ 1,450,000,000	$ -

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

c. FHLB - Prepayment Obligations

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

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

The Company approved the termination of its defined benefit pension plan effective May 31, 2024. As a result, all outstanding obligations under the Plan will be settled by December 31, 2024.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

NOTES TO FINANCIAL STATEMENTS

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

No significant changes

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

A. Transfers of Receivables Reported as Sales
No significant changes

B. Transfer and Servicing of Financial Assets
No significant changes

C. Wash Sales
(1) There have been no transfer or servicing of financial assets through September 30, 2024.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the current quarter and reacquired within 30 days of the sale date are:
Not applicable

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

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurement is based on assumptions market participants would make in pricing an asset or liability. Inputs to valuation techniques to measure fair value are prioritized by establishing a three-level fair value hierarchy. The fair value hierarchy gives the highest priority to quoted prices in active markets and the lowest priority to prices derived from unobservable inputs. An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to its fair value measurement.

Company has categorized its assets and liabilities into the three-level fair value hierarchy based upon the priority of the inputs. The following summarizes the types of assets and liabilities included within the three-level hierarchy:

Level 1 - Fair value is based on unadjusted quoted market prices in active markets for identical assets or liabilities that are accessible at the measurement date. These generally provide the most reliable evidence and are used to measure fair value whenever available. Active markets are defined as having the following for the measured asset/liability: i) many transactions, ii) current prices, iii) price quotes not varying substantially among market makers, iv) narrow bid/ask spreads and v) most information publicly available. Prices are obtained from readily available sources for market transactions involving identical assets and liabilities.

Level 2 - Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Prices for assets classified as Level 2 are primarily provided by an independent pricing service or are internally priced using observable inputs. In circumstances where prices from pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the fair value hierarchy.

Level 3 - Fair value is based on significant inputs that are unobservable for the asset or liability. These inputs reflect the Company's assumptions about the assumptions market participants would use in pricing the asset or liability. These are typically less liquid fixed maturity securities with very limited trading activity. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models, market approach and other similar techniques. Prices may be based upon non-binding quotes from brokers or other market makers that are reviewed for reasonableness, based on the Company's understanding of the market but are not further corroborated with other additional observable market information.

The determination of fair value, which for certain assets and liabilities is dependent on the application of estimates and assumptions, can have a significant impact on the Company's results of operations. The following sections describe the valuation methodologies used to determine fair values as well as the key estimates and assumptions surrounding certain assets and liabilities, measured at fair value on a recurring basis that could have a significant impact on the Company's results of operations or involve the use of significant unobservable inputs.

The fair value process is monitored on a monthly basis by financial and investment professionals who utilize additional subject matter experts as applicable. The purpose is to monitor the Company's asset valuation policies and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments, as well as addressing fair valuation issues, changes to valuation methodologies and pricing sources. To assess the continuing appropriateness of third party pricing service security valuations, the Company regularly monitors the prices and reviews price variance reports. In addition, the Company performs an initial and ongoing review of the third party pricing services methodologies, reviews inputs and assumptions used for a sample of securities on a periodic basis. Pricing challenges are raised on valuations considered not reflective of market and are monitored by the Company.

The fair values of the Company's debt securities are generally based on quoted market prices or prices obtained from independent pricing services or internally developed pricing.

In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market. In circumstances where prices from independent pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the Company's fair value hierarchy. Under certain conditions, the Company may conclude pricing information received from third party pricing services is not reflective of market activity and may over-ride that information with a valuation that utilizes market information and activity. These securities are recorded in Level 2 in the Company's fair value hierarchy.

In circumstances where market data such as quoted market prices or vendor pricing is not available, estimated fair value is calculated using internal estimates based on significant observable inputs are used to determine fair value. Inputs considered in developing internal pricing vary by type of security; however generally include: public debt, industrial comparables, underlying assets, credit ratings, yield curves, type of deal structure, collateral performance, loan characteristics and various indices, as applicable. Internally priced securities using significant observable inputs are classified within Level 2 of the fair value hierarchy which generally include the Company's investments in privately-placed corporate securities and investments in certain structured securities that are priced using observable market data. Inputs considered for these securities generally include: public corporate bond spreads, industry sectors, average life, internal ratings, security structure, liquidity spreads, credit spreads and yield curves, as applicable. If the discounted cash flow model incorporates significant unobservable inputs, these securities would be reflected within Level 3 in the Company's fair value hierarchy.

In circumstances where significant observable inputs are not available, estimated fair value is calculated by using unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the asset, and are therefore included in Level 3 in the Company's fair value hierarchy. Circumstances where observable market data is not available may include events such as market illiquidity and credit events related to the security.

NOTES TO FINANCIAL STATEMENTS

The Company's Level 3 debt securities generally include certain structured securities priced using one or multiple broker quotes, asset backed trust preferred debt, auction rate securities, and certain public and private debt securities priced based on observable and unobservable inputs.

Significant inputs used in valuing the Company's Level 3 debt securities include: issue specific credit adjustments, illiquidity premiums, estimation of future collateral performance cash flows, default rate assumptions, acquisition cost, market activity for securities considered comparable and non-binding quotes from certain market participants. Certain of these inputs are considered unobservable, as not all market participants will have access to this data.

Equity securities consist principally of investments in common and preferred stock of publicly traded companies, exchange traded funds, closed-end funds, and FHLB-PGH capital stock.

The fair values of most publicly traded common stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. Fair value for the FHLB capital stock approximates par value and is classified within Level 3 of the Company's fair value hierarchy.

The fair values of publicly traded preferred stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. The fair values of non-exchange traded preferred equity securities are based on prices obtained from independent pricing services. Accordingly, these securities are classified within Level 2 in the Company's fair value hierarchy. Preferred stock that is priced using less observable inputs are generally classified within Level 3 of the fair value hierarchy.

Short-term investments and cash equivalents carried at Level 1 consist of money market funds and investments purchased with maturities less than or equal to 12 months. These are carried at amortized cost and approximate fair value.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy.

Derivative positions traded in the OTC and cleared OTC derivative markets, where fair value is determined by third party independent services, are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity. Prices are reviewed by investment professionals through comparison with directly observed recent market trades, comparison with valuations estimated through use of valuation models maintained on an industry standard analytical and valuation platform, or comparison of all significant inputs used by the pricing service to observations of those inputs in the market.

Separate account assets primarily consist of mutual funds. The fair value of mutual funds is based upon quoted prices in an active market, resulting in classification within Level 1 of the Company's fair value hierarchy.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock	$ 27,444,090	$ -	$ 6,607,767	$ -	$ 34,051,857
Common stock - Unaffiliated	$ 1,575,488	$ -	$ 61,085,600	$ -	$ 62,661,088
Corporate securities	$ -	$ 1,101,250	$ -	$ -	$ 1,101,250
Residential MBS	$ -	$ 54,881	$ -	$ -	$ 54,881
Futures	$ 545,050	$ -	$ -	$ -	$ 545,050
Forwards	$ -	$ 1,854,237	$ -	$ -	$ 1,854,237
Options	$ -	$ 16,726,218	$ -	$ -	$ 16,726,218
Swaps	$ -	$ 1,307,007,338	$ -	$ -	$ 1,307,007,338
Separate Account Assets	$ 9,078,413,919	$ -	$ -	$ -	$ 9,078,413,919
Total assets at fair value/NAV	$ 9,107,978,547	$ 1,326,743,924	$ 67,693,367	$ -	$ 10,502,415,838

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Futures	$ 28,750	$ -	$ -	$ -	$ 28,750
Options	$ -	$ 89,637,914	$ -	$ -	$ 89,637,914
Swaps	$ -	$ 1,628,666,071	$ -	$ -	$ 1,628,666,071
Total liabilities at fair value	$ 28,750	$ 1,718,303,985	$ -	$ -	$ 1,718,332,735

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

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
a. Assets										
Preferred stocks	$ 6,495,173	$ -	$ -	$ -	$ -	$ 112,594	$ -	$ -	$ -	$ 6,607,767
Common stock - Unaffiliated	$ 31,085,600	$ -	$ -	$ -	$ -	$30,000,000	$ -	$ -	$ -	$ 61,085,600
Total Assets	$ 37,580,773	$ -	$ -	$ -	$ -	$30,112,594	$ -	$ -	$ -	$ 67,693,367

(3) When a determination is made to classify a financial instrument within Level 3, the determination is based upon the significance of the unobservable parameters to the overall fair value measurement. However, Level 3 financial instruments typically include, in addition to the unobservable or Level 3 components, observable components (that is, components that are actively quoted and can be validated to external sources); accordingly, the gains and losses in the table below include changes in fair value due in part to observable factors that are part of the valuation methodology.

The Company recognizes transfers into Level 3 as of the end of the period in which the circumstances leading to the transfer occurred. The Company recognizes transfers out of Level 3 at the beginning of a period in which the circumstances leading to the transfer occurred.

(4) No significant changes

NOTES TO FINANCIAL STATEMENTS

(5) Derivatives with a positive fair value or carrying value are reported as admitted assets. Derivatives with a negative fair value or carrying value are reported in Other liabilities.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy.

Derivative positions traded in the OTC and cleared OTC derivative markets, where fair value is determined by third party independent services, are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity. Prices are reviewed by investment professionals through comparison with directly observed recent market trades, comparison with valuations estimated through use of valuation models maintained on an industry standard analytical and valuation platform, or comparison of all significant inputs used by the pricing service to observations of those inputs in the market.

B. Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Bonds	$ 16,521,178,105	$ 17,146,108,275	$ 492,900,141	$ 15,805,731,151	$ 222,546,812	$ -	$ -
Preferred stocks	$ 59,251,357	$ 59,907,857	$ 52,643,590	$ -	$ 6,607,767	$ -	$ -
Common stock - Unaffiliated	$ 62,661,088	$ 62,661,088	$ 1,575,488	$ -	$ 61,085,600	$ -	$ -
Cash, cash equivalents, and short-term investments	$ 266,237,459	$ 266,188,006	$ 245,407,369	$ 20,830,090	$ -	$ -	$ -
Derivative assets	$ 1,326,132,841	$ 1,334,460,566	$ 545,050	$ 1,325,587,791	$ -	$ -	$ -
Separate Account assets	$ 9,078,413,919	$ 9,078,413,919	$ 9,078,413,919	$ -	$ -	$ -	$ -
Financial Liabilities:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Individual Annuities	$ 3,033,066,724	$ 3,110,315,762	$ -	$ -	$ 3,033,066,724	$ -	$ -
Derivative liabilities	$ 1,718,332,735	$ 1,717,169,036	$ 28,750	$ 1,718,303,985	$ -	$ -	$ -
Separate Account liabilities	$ 9,078,413,919	$ 9,078,413,919	$ 9,078,413,919	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value
Not applicable

E. Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items
There have been no unusual or infrequent items or transactions which have a material effect on the financial condition of the Company.

B. Troubled Debt Restructuring: Debtors
There were no securities restructured during the statement period.

C. Other Disclosures
The amounts in this statement pertain to the entire Company's business, including, as appropriate, its Separate Account (including Variable Life Insurance) business.

D. Business Interruption Insurance Recoveries
Not applicable

E. State Transferable and Non-transferable Tax Credits
The Company does not have any state transferrable or non-transferrable tax credits as of September 30, 2024.

F. Subprime Mortgage Related Risk Exposure
(1) The Company's exposure to subprime mortgage related risk is defined as loans (non-government agency) with a weighted average FICO score below approximately 660. The unrealized losses on our subprime portfolio are due to changes in asset values. The Company did not recognize any impairments during the statement period. The Company does not invest heavily in subprime loans (less than 1% of bond portfolio) and all of those loans are rated NAIC

(2) Direct exposure through investments in subprime mortgage loans.
Not applicable

NOTES TO FINANCIAL STATEMENTS

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 229,307	$ -	$ 103,149	$ -
b. Commercial mortgage backed securities	$ -	$ -	$ -	$ -
c. Collateralized debt obligations	$ -	$ -	$ -	$ -
d. Structured securities	$ -	$ -	$ -	$ -
e. Equity investment in SCAs *	$ -	$ -	$ -	$ -
f. Other assets	$ -	$ -	$ -	$ -
g. Total (a+b+c+d+e+f)	$ 229,307	$ -	$ 103,149	$ -

* These investments comprise 0.000% of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.
Not applicable

G. Retained Assets
No significant changes

H. Insurance-Linked Securities (ILS) Contracts
Not applicable

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable

NOTE 22 Events Subsequent
No significant changes

NOTE 23 Reinsurance
No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
No significant changes

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses
No significant changes

NOTE 26 Intercompany Pooling Arrangements
No significant changes

NOTE 27 Structured Settlements
No significant changes

NOTE 28 Health Care Receivables
No significant changes

NOTE 29 Participating Policies
No significant changes

NOTE 30 Premium Deficiency Reserves
No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts
No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics
No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics
No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected
No significant changes

NOTE 35 Separate Accounts
No significant changes

NOTE 36 Loss/Claim Adjustment Expenses
No significant changes

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.
During 1Q2024, the enterprise established 2 new entities: 1847 Select Ventures, LLC and 1847 Financial, LLC. .....

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [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. 12/31/2020

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. 12/31/2020

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). 03/01/2022

6.4 By what department or departments?
Pennsylvania Insurance Department .....

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Hornor, Townsend & Kent, LLC	Horsham, PA	NO	NO	NO	YES
Janney Montgomery Scott, LLC	Philadelphia, PA	NO	NO	NO	YES
Penn Mutual Asset Management, LLC	Conshohocken, PA	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 [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 0

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	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 1,004,684,353	$ 1,085,286,256
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 292,120,028	$ 319,855,104
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,296,804,381	$ 1,405,141,360
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 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. ..... $ 0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

16.3 Total payable for securities lending reported on the liability page. ..... $ 0

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	101 Barclay 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
Penn Mutual Asset Management, 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
107518	Penn Mutual Asset Management, LLC	54930003G37UC4C5EV40	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 0
1.14 Total Mortgages in Good Standing	$ 0
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 0
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	0.000 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	0.000 %

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 [X]

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 [X]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

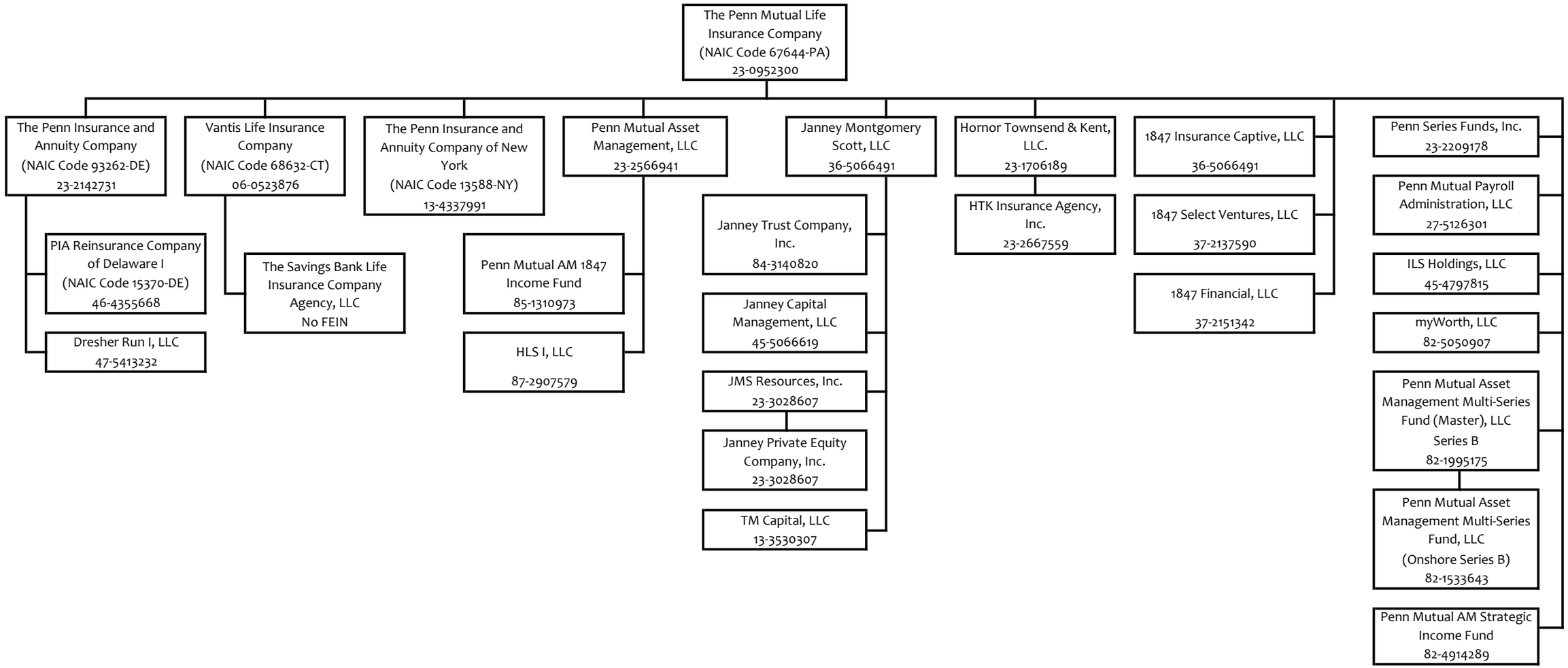
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	12,105,794	3,935,481	17,239	0	16,058,514	1,782,226
2. Alaska	AK	L	1,525,829	84,015	0	0	1,609,844	0
3. Arizona	AZ	L	37,994,919	35,488,581	23,347	0	73,506,847	1,842,427
4. Arkansas	AR	L	7,508,332	1,974,931	2,570	0	9,485,833	420,290
5. California	CA	L	134,781,192	49,017,868	165,168	0	183,964,228	6,131,694
6. Colorado	CO	L	25,931,033	7,981,329	5,639	0	33,918,001	3,786,560
7. Connecticut	CT	L	20,666,856	16,741,760	105,083	0	37,513,699	5,885,030
8. Delaware	DE	L	11,123,074	4,047,327	5,609	0	15,176,010	659,120
9. District of Columbia	DC	L	6,514,102	1,405,359	4,622	0	7,924,083	960,834
10. Florida	FL	L	108,539,265	50,351,555	301,365	0	159,192,185	14,245,617
11. Georgia	GA	L	30,249,144	9,057,656	18,905	0	39,325,705	5,319,042
12. Hawaii	HI	L	3,680,215	419,198	567	0	4,099,980	925,412
13. Idaho	ID	L	12,075,796	2,217,176	822	0	14,293,794	0
14. Illinois	IL	L	41,142,520	13,639,646	32,634	0	54,814,800	7,752,251
15. Indiana	IN	L	9,428,914	6,052,708	19,922	0	15,501,544	1,115,990
16. Iowa	IA	L	21,187,035	1,535,891	7,993	0	22,730,919	5,906,620
17. Kansas	KS	L	13,551,677	2,909,869	30,234	0	16,491,780	5,523,720
18. Kentucky	KY	L	11,217,918	2,112,302	8,087	0	13,338,307	1,372,119
19. Louisiana	LA	L	9,720,465	4,842,133	2,500	0	14,565,098	874,733
20. Maine	ME	L	3,353,945	1,628,987	3,431	0	4,986,363	357,211
21. Maryland	MD	L	20,568,358	11,710,701	66,555	0	32,345,614	4,043,232
22. Massachusetts	MA	L	27,154,510	14,501,442	39,003	0	41,694,955	5,604,324
23. Michigan	MI	L	34,978,357	7,465,810	43,783	0	42,487,950	2,559,344
24. Minnesota	MN	L	32,529,495	5,832,524	21,546	0	38,383,565	2,089,011
25. Mississippi	MS	L	2,390,946	460,192	0	0	2,851,138	346,500
26. Missouri	MO	L	11,371,298	4,594,698	20,997	0	15,986,993	912,235
27. Montana	MT	L	5,923,839	1,031,170	467	0	6,955,476	0
28. Nebraska	NE	L	5,134,119	1,970,781	9,116	0	7,114,016	510,872
29. Nevada	NV	L	21,767,579	2,714,554	695	0	24,482,828	455,324
30. New Hampshire	NH	L	6,467,020	4,919,271	2,913	0	11,389,204	1,764,367
31. New Jersey	NJ	L	93,861,541	38,707,461	205,105	0	132,774,107	5,441,209
32. New Mexico	NM	L	3,286,803	773,818	2,883	0	4,063,504	350,000
33. New York	NY	N	152,043,996	10,720,139	1,034,863	0	163,798,998	0
34. North Carolina	NC	L	30,536,094	14,929,085	34,315	0	45,499,494	3,761,330
35. North Dakota	ND	L	2,682,980	123,135	0	0	2,806,115	1,828,137
36. Ohio	OH	L	48,467,277	22,613,710	20,938	0	71,101,925	3,746,617
37. Oklahoma	OK	L	13,373,152	11,747,713	1,389	0	25,122,254	526,805
38. Oregon	OR	L	9,133,073	6,354,688	6,908	0	15,494,669	733,638
39. Pennsylvania	PA	L	109,882,774	60,694,075	99,783	96,419	170,773,051	6,301,562
40. Rhode Island	RI	L	5,263,685	216,390	3,773	0	5,483,848	250,000
41. South Carolina	SC	L	14,572,725	7,335,054	10,991	0	21,918,770	2,250,065
42. South Dakota	SD	L	35,263,886	1,597,364	2,743	0	36,863,993	58,773
43. Tennessee	TN	L	24,490,911	7,413,347	42,004	0	31,946,262	2,425,463
44. Texas	TX	L	92,980,020	24,268,609	43,799	0	117,292,428	8,413,643
45. Utah	UT	L	41,953,170	10,716,427	1,710	0	52,671,307	3,653,679
46. Vermont	VT	L	2,568,630	996,915	7,815	0	3,573,360	0
47. Virginia	VA	L	30,801,739	18,340,270	40,448	0	49,182,457	6,703,036
48. Washington	WA	L	33,967,327	11,287,668	3,224	0	45,258,219	3,613,680
49. West Virginia	WV	L	2,041,654	329,149	348	0	2,371,151	430,732
50. Wisconsin	WI	L	19,792,994	6,225,703	9,652	0	26,028,349	1,436,877
51. Wyoming	WY	L	4,164,064	690,685	0	0	4,854,749	113,588
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	735,675	0	1,327	0	737,002	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	630	0	0	0	630	0
58. Aggregate Other Aliens	OT	XXX	3,793,322	12,260	14,541	0	3,820,123	0
59. Subtotal		XXX	1,466,241,668	526,738,580	2,549,371	96,419	1,995,626,038	135,184,939
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	131,666,513	0	0	0	131,666,513	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	2,438,048	0	0	0	2,438,048	0
94. Aggregate or other amounts not allocable by State		XXX	4,521,029	0	0	0	4,521,029	0
95. Totals (Direct Business)		XXX	1,604,867,258	526,738,580	2,549,371	96,419	2,134,251,628	135,184,939
96. Plus Reinsurance Assumed		XXX	11,216,342	0	0	0	11,216,342	0
97 Totals (All Business)		XXX	1,616,083,600	526,738,580	2,549,371	96,419	2,145,467,970	135,184,939
98. Less Reinsurance Ceded		XXX	996,443,656	2,827,580	2,364,993	0	1,001,636,229	0
99. Totals (All Business) less Reinsurance Ceded		XXX	619,639,944	523,911,000	184,378	96,419	1,143,831,741	135,184,939
DETAILS OF WRITE-INS								
58001. Military APO/FPO		XXX	3,793,322	12,260	14,541	0	3,820,123	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	3,793,322	12,260	14,541	0	3,820,123	0
9401. Internal Replacements		XXX	4,521,029	0	0	0	4,521,029	0
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	4,521,029	0	0	0	4,521,029	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 7

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1- ORGANIZATIONAL CHART



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 *
0850	The Penn Mutual Life Insurance Company	67644	23-0952300				The Penn Mutual Life Insurance Company	PA	RE			0.000		NO	
0850	The Penn Mutual Life Insurance Company	93262	23-2142731				The Penn Insurance and Annuity Company	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company	15370	46-4355668				PIA Reinsurance Company of Delaware I	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company		23-1706189				Hornor Townsend & Kent, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2667559				HTK Insurance Agency, Inc.	DE	DS	Hornor Townsend & Kent, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2566941				Penn Mutual Asset Management, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		85-1310973				Penn Mutual AM 1847 Income Fund	PA	OTH	Penn Mutual Asset Management, LLC	Influence	0.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2209178				Penn Series Fund, Inc.	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		27-5126301				Penn Mutual Payroll Administration, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		45-4797815				ILS Holdings, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		82-5050907				myWorth, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-0731260				Janney Montgomery Scott, LLC	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		45-5066619				Janney Capital Management, LLC	DE	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2159959				JMS Resources, Inc.	PA	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		84-3140820				Janney Trust Company, Inc.	NH	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-3028607				Janney Private Equity Company, Inc.	DE	DS	JMS Resources, Inc.	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		13-3530307				TM Capital, LLC	GA	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		47-5413232				Dresher Run I, LLC	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		82-1995175				Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series B	PA	OTH	The Penn Mutual Life Insurance Company	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		82-1533643				Penn Mutual Asset Management Multi-Series Fund, LLC (onshore)	PA	OTH	Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series B	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		82-4914289				Penn Mutual AM Strategic Income Fund	PA	OTH	The Penn Mutual Life Insurance Company	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		87-2907579				HLS I, LLC	DE	NIA	Penn Mutual Asset Management, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company	68632	06-0523876				Vantis Life Insurance Company	CT	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company	13588	13-4337991				The Penn Insurance and Annuity Company of New York	NY	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company						The Savings Bank Life Insurance Company Agency, LLC	CT	DS	Vantis Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0850	The Penn Mutual Life Insurance Company		36-5066491				1847 Insurance Captive, LLC	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		37-2137590				1847 Select Ventures, LLC	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		37-2151342				1847 Financial, LLC	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	

Asterisk	Explanation
1	Entity over which The Penn Mutual Life Insurance Company has significant influence, but no ownership.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

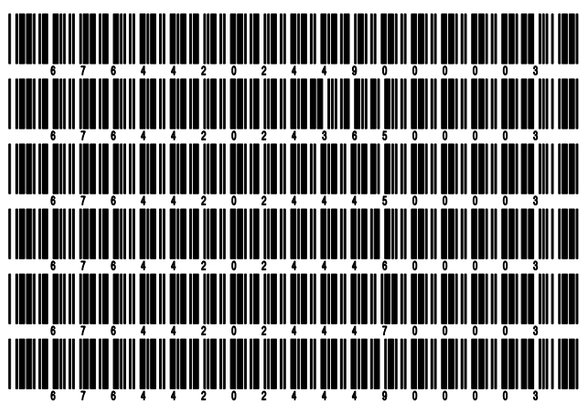
2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Agents Receivable	19,621,390	11,711,846	7,909,544	7,820,480
2505. Suspense	4,135,349	930	4,134,419	24,761,469
2506. Other Assets	27,628,944	15,106,890	12,522,054	4,931,210
2597. Summary of remaining write-ins for Line 25 from overflow page	51,385,683	26,819,666	24,566,017	37,513,159

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. Other Expenses	(1,469)	(60,720)	(61,295)
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,469)	(60,720)	(61,295)

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	28,248,869	29,654,093
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	963,322	1,405,224
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	27,285,547	28,248,869
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	27,285,547	28,248,869

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

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	2,337,016,668	2,225,953,439
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	185,014,143	56,344,827
	2.2 Additional investment made after acquisition	169,476,137	247,541,703
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	869,813	(18,428,977)
6.	Total gain (loss) on disposals	(11,344)	0
7.	Deduct amounts received on disposals	150,045,337	164,628,022
8.	Deduct amortization of premium and depreciation	5,461,915	5,091,905
9.	Total foreign exchange change in book/adjusted carrying value	(205,880)	(1,014,066)
10.	Deduct current year's other than temporary impairment recognized	1,525,336	3,660,329
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,535,126,949	2,337,016,668
12.	Deduct total nonadmitted amounts	9,845	100
13.	Statement value at end of current period (Line 11 minus Line 12)	2,535,117,104	2,337,016,568

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	15,854,549,730	14,637,149,001
2.	Cost of bonds and stocks acquired	4,127,333,806	2,804,570,736
3.	Accrual of discount	59,897,979	56,951,881
4.	Unrealized valuation increase/(decrease)	49,589,179	115,157,024
5.	Total gain (loss) on disposals	8,889,876	(15,834,274)
6.	Deduct consideration for bonds and stocks disposed of	1,619,306,330	1,592,894,876
7.	Deduct amortization of premium	130,128,698	148,799,491
8.	Total foreign exchange change in book/adjusted carrying value	1,449,321	2,188,178
9.	Deduct current year's other than temporary impairment recognized	0	4,159,490
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,687,415	221,041
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,353,962,278	15,854,549,730
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	18,353,962,278	15,854,549,730

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	11,641,441,849	586,195,445	501,725,259	(20,067,099)	11,340,789,178	11,641,441,849	11,705,844,936	10,669,031,675
2. NAIC 2 (a)	4,073,061,596	496,758,111	93,585,184	(34,953,003)	3,932,080,983	4,073,061,596	4,441,281,520	3,807,122,395
3. NAIC 3 (a)	317,759,807	248,151,816	35,968,526	17,757,659	261,158,099	317,759,807	547,700,756	239,872,602
4. NAIC 4 (a)	109,672,763	288,938,914	536,676	17,048,256	57,296,237	109,672,763	415,123,257	52,364,073
5. NAIC 5 (a)	40,331,581	68,669,473	3,051,447	(3,887)	28,850,262	40,331,581	105,945,720	27,675,941
6. NAIC 6 (a)	1,100,361	0	0	889	1,043,538	1,100,361	1,101,250	1,378,076
7. Total Bonds	16,183,367,957	1,688,713,759	634,867,092	(20,217,185)	15,621,218,297	16,183,367,957	17,216,997,439	14,797,444,762
PREFERRED STOCK								
8. NAIC 1	13,725,972	0	0	244,594	14,192,613	13,725,972	13,970,566	14,167,396
9. NAIC 2	44,150,930	0	0	1,022,070	32,364,700	44,150,930	45,173,000	32,981,740
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	725,650	0	0	38,640	741,290	725,650	764,290	717,370
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	58,602,552	0	0	1,305,304	47,298,603	58,602,552	59,907,856	47,866,506
15. Total Bonds and Preferred Stock	16,241,970,509	1,688,713,759	634,867,092	(18,911,881)	15,668,516,900	16,241,970,509	17,276,905,295	14,845,311,268

(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 $ 60,041,267 ; NAIC 2 $ 10,849,095 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	70,890,361	XXX	69,852,133	110,720	82,428

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	65,866,389	19,223,961
2.	Cost of short-term investments acquired	74,725,396	128,728,152
3.	Accrual of discount	2,293,337	2,668,401
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	663	6,843
6.	Deduct consideration received on disposals	72,016,853	84,783,868
7.	Deduct amortization of premium	(21,429)	(22,900)
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)	70,890,361	65,866,389
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	70,890,361	65,866,389

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)	(363,409,358)
2.	Cost Paid/(Consideration Received) on additions	7,924,129
3.	Unrealized Valuation increase/(decrease)	(35,665,262)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(77,292,998)
6.	Considerations received/(paid) on terminations	(76,862,246)
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(391,581,243)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(391,581,243)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				15,920,323
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(7,047,548)
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	3,092,597			
	3.14 Section 1, Column 18, prior year	(263,854)	3,356,451	3,356,451	
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	3,092,597			
	3.24 Section 1, Column 19, prior year plus	(263,854)			
	3.25 SSAP No. 108 adjustments	0	3,356,451	3,356,451	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		26,217,378		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	26,217,378			
	4.23 SSAP No. 108 adjustments	0	26,217,378		
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)				8,872,775
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				8,872,775

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	(391,581,246)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,872,775	
3.	Total (Line 1 plus Line 2)		(382,708,471)
4.	Part D, Section 1, Column 6	1,334,460,566	
5.	Part D, Section 1, Column 7	(1,717,169,039)	
6.	Total (Line 3 minus Line 4 minus Line 5)		2

			Fair Value Check
7.	Part A, Section 1, Column 16	(392,716,192)	
8.	Part B, Section 1, Column 13	516,300	
9.	Total (Line 7 plus Line 8)		(392,199,892)
10.	Part D, Section 1, Column 9	1,326,132,841	
11.	Part D, Section 1, Column 10	(1,718,332,735)	
12	Total (Line 9 minus Line 10 minus Line 11)		2

			Potential Exposure Check
13.	Part A, Section 1, Column 21	293,972,293	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	302,845,068	
16.	Total (Line 13 plus Line 14 minus Line 15)		(8,872,775)

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	313,918,420	311,458,685
2.	Cost of cash equivalents acquired	2,386,606,152	2,549,061,539
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,557,840,936	2,546,601,804
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)	142,683,636	313,918,420
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	142,683,636	313,918,420

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Penn Mutual AM Strategic Income Fund	Oaks	PA	The Advisors' Inner Circle Fund III		07/02/2018		0	738,940	0	0	0.000
0899999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Affiliated								0	738,940	0	0	XXX
47088@-AJ-3	Janney Montgomery Scott LLC	Philadelphia	PA	Janney Montgomery Scott LLC		06/28/2024		93,000,000	0	0	0	0.000
68296*-AA-8	1847 Select Ventures, LLC	Horsham	PA	1847 Select Ventures, LLC		05/15/2024		12,000,000	12,291,125	0	0	0.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								105,000,000	12,291,125	0	0	XXX
000000-00-0	Atlas Venture Fund XIII, L.P.	Cambridge	MA	Atlas Venture		03/31/2022	1	0	600,000	0	7,193,333	0.027
000000-00-0	Atlas Venture Opportunity Fund II, L.P.	Cambridge	MA	Atlas Venture		12/31/2021	1	0	500,000	0	1,341,663	0.017
000000-00-0	Battery Ventures XIV, L.P.	Waltham	MA	Battery Ventures		03/31/2022	1	0	420,000	0	8,028,000	0.004
000000-00-0	Bessemer Venture Partners XI, L.P.	Larchmont	NY	Bessemer Venture Partners		03/01/2021	1	0	270,712	0	1,371,214	0.005
000000-00-0	Crosslink Ventures X, L.P.	San Francisco	CA	Crosslink Capital		09/01/2023	1	0	960,000	0	6,480,000	0.023
000000-00-0	Frazier Life Sciences IX, L.P.	Menlo Park	CA	Frazier Healthcare Partners		10/31/2017	1	0	110,000	0	460,000	0.048
000000-00-0	Frazier Life Sciences XI, L.P.	Menlo Park	CA	Frazier Healthcare Partners		03/31/2022	1	0	564,000	0	6,402,000	0.012
000000-00-0	Glendower Capital Secondary Opportunities Fund IV, L.P.	London	GBR	Glendower Capital		04/01/2018		0	274,075	0	7,335,722	0.011
000000-00-0	Glendower Secondary Opportunities Fund VI	London	GBR	Glendower Capital		09/01/2024		700,000	0	0	34,300,000	0.005
000000-00-0	Lightspeed Venture Partners XIV, L.P.	Menlo Park	CA	Lightspeed Venture Partners		01/31/2022	1	0	780,000	0	3,315,000	0.005
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Longitude Capital		03/31/2016	1	0	347,992	0	109,591	0.015
000000-00-0	Omega Fund V, L.P.	Boston	MA	Omega Funds		04/30/2015		0	29,839	0	666,215	0.033
000000-00-0	Sanderling Ventures VII, L.P.	San Mateo	CA	Sanderling Ventures		09/03/2013	1	0	250,000	0	0	0.044
000000-00-0	Unusual Ventures Fund III, L.P.	Menlo Park	CA	Unusual Ventures		03/25/2022	1	0	350,000	0	3,710,000	0.014
000000-00-0	Upfront Growth Fund I, L.P.	Los Angeles	CA	Upfront Ventures		03/31/2015	1	0	4,697	0	627,158	0.056
000000-00-0	Upfront IV, L.P.	Los Angeles	CA	Upfront Ventures		06/21/2012	1	0	7,248	0	3,888,984	0.026
000000-00-0	Upfront V, L.P.	Los Angeles	CA	Upfront Ventures		11/30/2014	1	0	27,601	0	3,876,909	0.025
000000-00-0	Upfront VI, L.P.	Los Angeles	CA	Upfront Ventures		05/31/2017	1	0	74,304	0	1,102,864	0.020
000000-00-0	US Venture Partners XI, L.P.	Menlo Park	CA	U.S. Venture Partners		05/20/2015	1	0	97,500	0	540,000	0.050
000000-00-0	US Venture Partners XIII, L.P.	Menlo Park	CA	U.S. Venture Partners		03/31/2022	1	0	1,014,000	0	7,836,000	0.030
1999999. Joint Venture Interests - Common Stock - Unaffiliated								700,000	6,681,968	0	98,584,653	XXX
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	ABRY Partners		07/31/2018		0	111,063	0	4,835,656	0.006
000000-00-0	ABRY Heritage Partners, L.P.	Boston	MA	ABRY Partners		07/22/2016	3	0	54,234	0	477,548	0.010
000000-00-0	ABRY Partners VII, L.P.	Boston	MA	ABRY Partners		08/10/2011	3	0	12,300	0	244,705	0.005
000000-00-0	ABRY Partners VIII, L.P.	Boston	MA	ABRY Partners		09/30/2014	3	0	35	0	441,377	0.007
000000-00-0	Ampersand 2018, L.P.	Boston	MA	Ampersand Capital Partners		02/28/2018	3	0	780,000	0	0	0.026
000000-00-0	Apollo European Principal Finance Fund III, L.P.	Purchase	NY	Apollo Global Management, LLC		03/31/2017	11	0	235,139	0	4,925,902	0.005
000000-00-0	Beacon Capital Strategic Partners VII, L.P.	Boston	MA	Beacon Capital Partners		10/20/2015		0	3,000,000	0	1,000,000	0.018
000000-00-0	Brynwood Partners IX, L.P.	Greenwich	CT	Brynwood Partners		07/01/2023	3	0	1,228,690	0	12,174,198	0.021
000000-00-0	Brynwood Partners VII L.P.	Greenwich	CT	Brynwood Partners		12/27/2013	3	0	6,437	0	1,615,079	0.017
000000-00-0	Clearview Capital Fund V, L.P.	Stamford	CT	Clearview Capital		03/16/2023	3	0	42,744	0	6,871,372	0.010
000000-00-0	Columbia Capital Equity Partners VII, L.P.	Alexandria	VA	Columbia Capital		06/01/2018		0	368,799	0	2,009,886	0.027
000000-00-0	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		02/28/2015		0	48,963	0	570,665	0.003
000000-00-0	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		01/31/2017		0	85,043	0	1,324,694	0.002
000000-00-0	EnCap Energy Capital Fund XII, L.P.	Houston	TX	EnCap Investments		02/01/2024		0	(1,622,870)	0	23,084,478	0.013
000000-00-0	EnCap Flatrock Midstream Fund IV, L.P.	Houston	TX	EnCap Flatrock Midstream		08/31/2017		0	139,009	0	1,770,820	0.003
000000-00-0	Frazier Growth Buyout IX, L.P.	Seattle	WA	Frazier Healthcare Partners		12/01/2017	3	0	100,000	0	740,000	0.034
000000-00-0	Frazier Growth Buyout VIII, L.P.	Seattle	WA	Frazier Healthcare Partners		09/30/2015	3	0	32,000	0	400,000	0.047
000000-00-0	Graham Partners IV, L.P.	Newtown Sqaure	PA	Graham Partners		07/31/2015	3	0	207,589	0	1,039,655	0.042
000000-00-0	Graham Partners VI, L.P.	Newtown Sqaure	PA	Graham Partners		09/01/2023	3	0	377,706	0	12,006,461	0.009
000000-00-0	Gryphon Mezzanine Partners, L.P.	San Francisco	CA	Gryphon Investors		07/01/2017	2	0	52,879	0	189,460	0.066
000000-00-0	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon Investors		02/28/2018	3	0	289,102	0	795,114	0.010
000000-00-0	MHR Institutional Partners IV, L.P.	New York	NY	MHR Fund Management		06/27/2016	11	0	60,000	0	0	0.009
000000-00-0	New Heritage Capital Fund IV, L.P.	Boston	MA	New Heritage Capital		07/31/2023	3	0	750,888	0	11,162,460	0.027
000000-00-0	NGP Natural Resources XII, L.P.	Irving	TX	NGP Energy Capital		08/31/2017		0	221,136	0	2,811,486	0.004
000000-00-0	NGP Natural Resources XIII, L.P.	Irving	TX	NGP Energy Capital		10/31/2023		0	(458,962)	0	28,017,231	0.016
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	Swander Pace Capital		06/27/2016	3	0	104,064	0	0	0.024
000000-00-0	SPC Partners VII, L.P.	San Francisco	CA	Swander Pace Capital		12/31/2021	3	0	2,043,511	0	5,203,046	0.075

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Starwood Global Opportunity Fund XI, L.P.	Greenwich	CT	Starwood Capital Group		05/31/2017		0	560,000	0	1,444,331	0.002
000000-00-0	Summit Partners Growth Equity Fund X, L.P.	Boston	MA	Summit Partners		02/28/2019		0	29,659	0	1,736,336	0.001
000000-00-0	Summit Partners Growth Equity Fund XI, L.P.	Boston	MA	Summit Partners		12/31/2021		0	455,505	0	5,359,997	0.001
000000-00-0	Warburg Pincus Global Growth 14	New York	NY	Warburg Pincus LLC		05/19/2022		0	870,000	0	6,377,901	0.001
2599999. Joint Venture Interests - Other - Unaffiliated								0	10,184,662	0	138,629,858	XXX
000000-00-0	Boston Financial Institutional Tax Credit 56, LP	Boston	MA	Commitment Adjustment		11/30/2022		0	63,930	0	0	4.947
000000-00-0	Boston Financial Institutional Tax Credit 59, LP	Boston	MA	Commitment Adjustment		10/26/2023		0	(6,769)	0	0	7.774
000000-00-0	PNC Real Estate Tax Credit Capital Institutional Fund 45, LP	Portland	OR	Commitment Adjustment		11/22/2010		0	(15,590)	0	0	2.736
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	41,571	0	0	XXX
6099999. Total - Unaffiliated								700,000	16,908,201	0	237,214,511	XXX
6199999. Total - Affiliated								105,000,000	13,030,065	0	0	XXX
6299999 - Totals								105,700,000	29,938,266	0	237,214,511	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Battery Ventures X, L.P.	Waltham	MA	Return of Capital	06/13/2013	09/06/2024	54,154	0	0	0	0	0	0	54,154	54,154	0	0	0	0
000000-00-0	European Secondary Development Fund V	London		Return of Capital	07/22/2016	09/20/2024	222,007	0	0	0	0	0	0	222,007	222,007	0	0	0	0
000000-00-0	Glendower Capital Secondary Opportunities Fund IV, L.P.	London	GBR	Return of Capital	04/01/2018	09/25/2024	274,075	0	0	0	0	0	0	274,075	274,075	0	0	0	0
000000-00-0	LV II	New York	NY	Return of Capital	12/30/2022	07/26/2024	3,194	0	0	0	0	0	0	3,194	3,194	0	0	0	0
000000-00-0	New Leaf Ventures III, L.P.	New York	NY	Return of Capital	11/30/2014	07/02/2024	1,306,950	0	0	0	0	0	0	1,306,950	1,306,950	0	0	0	0
000000-00-0	Omega Fund V, L.P.	Boston	MA	Return of Capital	04/30/2015	08/28/2024	272,850	0	0	0	0	0	0	272,850	272,850	0	0	0	0
000000-00-0	Sigma Prime Partners IX, L.P.	Menlo Park	CA	Return of Capital	05/29/2012	09/11/2024	1,453,149	0	0	0	0	0	0	1,453,149	1,453,149	0	0	0	0
000000-00-0	Edison Venture Fund IV, LP	Lawrenceville	NJ	Liquidation	06/24/1998	08/31/2024	0	0	0	0	0	0	0	0	0	0	20,025	20,025	0
000000-00-0	Industry Ventures Fund V, L.P.	San Francisco	CA	Liquidation	10/15/2008	08/31/2024	0	0	0	0	0	0	0	0	0	0	(1,915)	(1,915)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,586,379	0	0	0	0	0	0	3,586,379	3,586,379	0	18,110	18,110	0
000000-00-0	3i Eurofund V, L.P.	London	GBR	Return of Capital	10/25/2006	07/17/2024	15,321	0	0	0	0	0	0	15,321	15,321	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	Return of Capital	07/31/2018	09/30/2024	258,823	0	0	0	0	0	0	258,823	258,823	0	0	0	0
000000-00-0	ABRY Heritage Partners, L.P.	Boston	MA	Return of Capital	07/22/2016	08/21/2024	565,158	0	0	0	0	0	0	565,158	565,158	0	0	0	0
000000-00-0	ABRY Partners VII, L.P.	Boston	MA	Return of Capital	08/10/2011	09/27/2024	503,134	0	0	0	0	0	0	503,134	503,134	0	0	0	0
000000-00-0	ABRY Partners VIII, L.P.	Boston	MA	Return of Capital	09/30/2014	09/13/2024	30,070	0	0	0	0	0	0	30,070	30,070	0	0	0	0
000000-00-0	Apollo European Principal Finance Fund III, L.P.	Purchase	NY	Return of Capital	03/31/2017	09/30/2024	721,356	0	0	0	0	0	0	721,356	721,356	0	0	0	0
000000-00-0	Blue Owl GP Stakes V L.P.	New York	NY	Return of Capital	12/01/2020	08/02/2024	105,636	0	0	0	0	0	0	105,636	105,636	0	0	0	0
000000-00-0	EIF United States Power Fund IV, L.P.	Needham	MA	Return of Capital	11/28/2011	09/27/2024	15,539	0	0	0	0	0	0	15,539	15,539	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
000000-00-0	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	Return of Capital	07/09/2014	08/30/2024	134,922	0	0	0	0	0	0	134,922	134,922	0	0	0	0
000000-00-0	Fulcrum Capital Partners V, LP	Toronto		Return of Capital	06/11/2015	07/04/2024	3,830,159	0	0	0	0	0	0	3,830,159	3,830,159	0	0	0	0
000000-00-0	Graham Partners VI, L.P.	Newtown Sqaure	PA	Return of Capital	09/01/2023	07/03/2024	65,914	0	0	0	0	0	0	65,914	65,914	0	0	0	0
000000-00-0	Gryphon Mezzanine Partners, L.P.	San Francisco	CA	Return of Capital	07/01/2017	07/12/2024	1,172,647	0	0	0	0	0	0	1,172,647	1,172,647	0	0	0	0
000000-00-0	Miravast ILS Credit Opportunities L.P.	Ewing	NJ	Return of Capital	12/01/2017	08/15/2024	207,578	0	0	0	0	0	0	207,578	207,578	0	0	0	0
000000-00-0	NGP Natural Resources XI, L.P.	Irving	TX	Return of Capital	11/14/2014	07/05/2024	1,562,018	0	0	0	0	0	0	1,562,018	1,562,018	0	0	0	0
000000-00-0	NGP Natural Resources XII, L.P.	Irving	TX	Return of Capital	08/31/2017	07/05/2024	352,652	0	0	0	0	0	0	352,652	352,652	0	0	0	0
000000-00-0	Warburg Pincus Private Equity XI, LP	New York	NY	Return of Capital	05/24/2012	07/03/2024	505,200	0	0	0	0	0	0	505,200	505,200	0	0	0	0
000000-00-0	Warburg Pincus Private Equity XII, LP	New York	NY	Return of Capital	12/21/2015	07/19/2024	186,010	0	0	0	0	0	0	186,010	186,010	0	0	0	0
000000-00-0	Ampersand 2011, L.P.	Boston	MA	Liquidation	03/11/2011	08/31/2024	0	0	0	0	0	0	0	0	0	0	(1,025)	(1,025)	0
000000-00-0	Brynwood Partners VI L.P.	Greenwich	CT	Liquidation	06/18/2010	08/31/2024	0	0	0	0	0	0	0	0	0	0	8,883	8,883	0
000000-00-0	BTG Select Timberland Investment Fund I, LLC	Atlanta	GA	Liquidation	12/15/2004	08/31/2024	0	0	0	0	0	0	0	0	0	0	(1,895)	(1,895)	0
000000-00-0	BTG Select Timberland Investment Fund II, LLC	Atlanta	GA	Liquidation	05/02/2007	08/31/2024	0	0	0	0	0	0	0	0	0	0	(2,074)	(2,074)	0
000000-00-0	Direct Lending Fund I, L.P.	Guernsey	GBR	Liquidation	06/25/2013	08/31/2024	0	0	0	0	0	0	0	0	0	0	422	422	0
000000-00-0	GS Global Infrastructure Partners I, L.P.	New York	NY	Liquidation	12/31/2006	08/31/2024	0	0	0	0	0	0	0	0	0	0	(7,093)	(7,093)	0
000000-00-0	GS Mezzanine Partners 2006, L.P.	New York	NY	Liquidation	04/07/2006	08/31/2024	0	0	0	0	0	0	0	0	0	0	199	199	0
000000-00-0	MatlinPatterson Global Opportunities Partners III L.P.	New York	NY	Liquidation	06/22/2007	08/31/2024	0	0	0	0	0	0	0	0	0	0	(2,583)	(2,583)	0
000000-00-0	Resolution Recovery Partners, LP	New York	NY	Liquidation	02/03/2012	08/31/2024	0	0	0	0	0	0	0	0	0	0	(24,288)	(24,288)	0
2599999. Joint Venture Interests - Other - Unaffiliated							10,232,137	0	0	0	0	0	0	10,232,137	10,232,137	0	(29,455)	(29,455)	0
6099999. Total - Unaffiliated							13,818,516	0	0	0	0	0	0	13,818,516	13,818,516	0	(11,344)	(11,344)	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							13,818,516	0	0	0	0	0	0	13,818,516	13,818,516	0	(11,344)	(11,344)	0

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
38381W-PW-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/17/2024	WELLS FARGO SECS LLC		6,608,006	8,023,000	12,703	1.A
38382B-FR-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		08/08/2024	JPM SECURITIES-FIXED		6,900,663	0	42,866	1.A
38382Q-2D-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		07/22/2024	JPM SECURITIES-FIXED		7,995,162	0	96,728	1.A
38383A-CG-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		07/22/2024	BARCLAYS CAPITAL FIX		6,961,982	0	95,821	1.A
38383C-PQ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		04/05/2024	CITIGROUP GLOBAL MKT		(41,204)	0	(211)	1.A
38383C-Q7-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		07/22/2024	JPM SECURITIES-FIXED		4,916,827	0	69,928	1.A
0109999999. Subtotal - Bonds - U.S. Governments						33,341,436	8,023,000	317,835	XXX
105756-CJ-7	BRAZILIAN GOVERNMENT INTERNATIONAL BOND	D	07/19/2024	VARIOUS		7,395,000	7,500,000	91,536	3.B FE
195325-EG-6	COLOMBIA GOVERNMENT INTERNATIONAL BOND	D	08/08/2024	MORGAN STANLEY & CO		12,202,000	12,000,000	261,042	3.A FE
91087B-BA-7	MEXICO GOVERNMENT INTERNATIONAL BOND	D	07/09/2024	HSBC SECURITIES (USA		4,837,500	5,000,000	56,000	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						24,434,500	24,500,000	408,578	XXX
19648G-MX-7	COLORADO HOUSING AND FINANCE AUTHORITY		08/08/2024	RBC CAPITAL MARKETS		2,250,000	2,250,000	0	1.A FE
3136BF-M4-2	FANNIE MAE REMICS		09/30/2024	PERSHING & COMPANY		7,632,902	10,059,838	0	1.C
3136BQ-FV-6	FANNIE MAE REMICS		08/30/2024	JPM SECURITIES-FIXED		11,550,926	0	20,638	1.A
3137FV-S7-8	FREDDIE MAC REMICS		09/11/2024	JPM SECURITIES-FIXED		6,928,906	10,000,000	6,250	1.A
3137H8-UB-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/30/2024	BMOCM/BONDS		1,406,688	0	1,577	1.A FE
3137HB-P9-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/30/2024	BMOCM/BONDS		2,787,362	0	2,724	1.A FE
3137HF-6T-7	FREDDIE MAC REMICS		09/12/2024	CANTOR FITZGERALD &		2,434,443	4,155,891	2,771	1.A
35563P-BJ-7	FREDDIE MAC SEASONED CREDIT RISK TRANSFE		09/26/2024	WELLS FARGO SECS LLC		26,292,578	27,500,000	79,444	2.C
35563P-GR-4	FREDDIE MAC SEASONED CREDIT RISK TRANSFE		08/13/2024	VARIOUS		22,705,386	23,926,000	75,675	3.B
35563P-JQ-3	FREDDIE MAC SEASONED CREDIT RISK TRANSFE		09/03/2024	VARIOUS		11,630,602	12,067,485	19,743	3.C
35563P-LU-1	FREDDIE MAC SEASONED CREDIT RISK TRANSFE		08/15/2024	BANC/AMERICA SECUR.L		1,272,522	1,315,693	2,604	3.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						96,892,315	91,274,908	211,426	XXX
00737W-AA-7	ADTALEM GLOBAL EDUCATION INC		09/17/2024	JPM SECURITIES-FIXED		7,177,498	7,267,000	12,457	3.C FE
00751Y-AG-1	ADVANCE AUTO PARTS INC		09/10/2024	JPM SECURITIES-FIXED		2,542,500	3,000,000	51,333	3.A FE
00810G-AD-6	AETHON UNITED BR LP / AETHON UNITED FINA		09/20/2024	JPM SECURITIES-FIXED		8,025,000	8,000,000	0	4.B FE
00842V-AC-7	AGATE BAY MORTGAGE TRUST 2016-3		07/17/2024	BANC/AMERICA SECUR.L		321,161	363,842	601	1.A
00842X-AA-7	AFFINITY INTERACTIVE		09/19/2024	VARIOUS		2,531,661	3,000,000	62,448	4.C FE
01983K-AG-9	ALLO ISSUER LLC		07/12/2024	GOLDMAN SACHS & CO		3,999,997	4,000,000	0	1.G FE
02005N-BV-1	ALLY FINANCIAL INC		09/12/2024	VARIOUS		13,156,640	13,000,000	64,588	2.C FE
02073L-AA-9	ALPHA GENERATION LLC		09/26/2024	VARIOUS		9,143,750	9,000,000	0	4.B FE
037411-AW-5	APACHE CORP		08/07/2024	PERSHING & COMPANY		1,727,780	2,000,000	44,483	2.C FE
03789X-AE-8	APPLEBEE'S FUNDING LLC / IHOP FUNDING LL		09/24/2024	PERSHING & COMPANY		2,924,174	2,970,000	7,793	2.B FE
03789X-AF-5	APPLEBEE'S FUNDING LLC / IHOP FUNDING LL		08/08/2024	PERSHING & COMPANY		2,609,570	2,500,000	34,773	2.B FE
039483-AU-6	ARCHER-DANIELS-MIDLAND CO		09/30/2024	BARCLAYS CAPITAL FIX		3,208,920	3,000,000	7,167	1.F FE
04020E-AA-5	ARES STRATEGIC INCOME FUND		09/18/2024	RBC CAPITAL MARKETS		3,117,465	3,052,000	55,987	2.C FE
04020E-AC-1	ARES STRATEGIC INCOME FUND		09/26/2024	MORGAN STANLEY & CO		3,955,520	4,000,000	0	2.C FE
05329R-AA-1	AUTONATION INC		09/26/2024	MORGAN STANLEY & CO		2,767,650	3,000,000	8,342	2.C FE
05368V-AB-2	AVIENT CORP		09/06/2024	VARIOUS		17,730,240	17,500,000	0	3.C FE
05377R-EK-6	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC		08/15/2024	DEUTSCHE BANC/ALEX B		2,379,365	2,540,000	3,907	2.C FE
05508W-AC-9	B&G FOODS INC		09/05/2024	JPM SECURITIES-FIXED		2,087,500	2,000,000	76,000	4.A FE
05526D-BT-1	BAT CAPITAL CORP		08/21/2024	DAIWA CAP MKTS AMERI		1,589,500	2,000,000	30,494	2.A FE
05549G-AA-9	BHMS 2018-ATLS		07/23/2024	SG AMERICAS SECURITI		7,500,000	7,500,000	12,892	1.A
05552F-BG-1	BBCMS MORTGAGE TRUST 2022-C15		09/26/2024	BARCLAYS CAPITAL FIX		3,214,063	4,000,000	11,429	1.G FE
05593R-AH-5	BMO 2024-5C5 MORTGAGE TRUST		07/31/2024	BMOCM/BONDS		5,999,954	6,000,000	16,593	1.G FE
055986-AF-0	BMO 2023-5C1 MORTGAGE TRUST		04/26/2024	BMOCM/BONDS		0	0	(1,725)	1.D FE
06211C-AZ-8	BANK5 2023-5YR2		09/30/2024	PERSHING & COMPANY		7,185,417	6,843,000	0	1.G FE
06211U-CD-5	BANK5 2024-5YR7		09/20/2024	VARIOUS		16,464,863	15,500,000	62,397	1.G 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
06541G-BB-2	BANK 2024-BNK48		09/27/2024	MORGAN STANLEY & CO		6,202,491	6,022,000	8,137	1.G FE
065923-BL-7	BANK5 2024-5YR8		07/26/2024	BANC/AMERICA SECUR.L		6,694,851	6,500,000	17,463	1.D FE
06644V-BX-7	BANK5 2024-5YR9		08/19/2024	JPM SECURITIES-FIXED		2,699,997	2,700,000	13,961	1.G FE
08190A-AD-2	BENCHMARK 2024-V8 MORTGAGE TRUST		07/02/2024	DEUTSCHE BANC/ALEX B		5,149,987	5,000,000	16,195	1.A FE
08190A-AE-0	BENCHMARK 2024-V8 MORTGAGE TRUST		07/19/2024	BMOCM/BONDS		5,209,375	5,000,000	20,936	1.D FE
094234-AA-9	BLOOMIN' BRANDS INC / OSI RESTAURANT PAR		09/24/2024	VARIOUS		3,352,500	3,600,000	78,583	4.B FE
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUST 2023-NQM		08/21/2024	NON-BROKER TRADE, BO		2,752,159	2,708,984	11,224	1.F FE
124857-AJ-2	PARAMOUNT GLOBAL		08/21/2024	VARIOUS		4,329,564	5,610,000	38,545	2.C FE
12531W-BG-6	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C3		09/26/2024	GOLDMAN SACHS & CO		3,939,063	4,000,000	13,578	1.E FE
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC		09/23/2024	GOLDMAN SACHS & CO		1,755,000	2,000,000	10,292	4.C FE
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC		09/23/2024	WELLS FARGO SECS LLC		3,077,599	2,801,000	32,999	4.C FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP		09/26/2024	BARCLAYS CAPITAL FIX		5,112,500	5,000,000	128,333	3.C FE
14040H-DH-5	CAPITAL ONE FINANCIAL CORP		07/24/2024	MORGAN STANLEY & CO		4,000,000	4,000,000	0	2.A FE
17325G-AF-3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		07/02/2024	BMOCM/BONDS		3,257,188	3,500,000	655	1.A FE
17327C-AR-4	CITIGROUP INC		09/09/2024	CITIGROUP GLOBAL MKT		4,266,800	4,000,000	72,030	2.B FE
17327G-AY-0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018		07/02/2024	CITIGROUP GLOBAL MKT		940,469	1,000,000	245	1.A FE
19828T-AE-6	COLUMBIA PIPELINES OPERATING CO LLC		08/13/2024	MORGAN STANLEY & CO		4,289,029	3,950,000	127,603	2.A FE
205768-AS-3	COMSTOCK RESOURCES INC		09/10/2024	JPM SECURITIES-FIXED		2,921,250	3,000,000	5,625	4.B FE
21075W-EV-3	CONTIMORTGAGE HOME EQUITY LOAN TRUST 199		09/16/2024	NON-BROKER TRADE, BO		0	0	0	1.
233046-AS-0	DB MASTER FINANCE LLC		09/16/2024	JPM SECURITIES-FIXED		2,785,301	3,160,625	6,616	2.B FE
237194-AM-7	DARDEN RESTAURANTS INC		07/25/2024	FTN FINANCIAL SECURI		3,257,360	4,000,000	81,142	2.B FE
253393-AG-7	DICK'S SPORTING GOODS INC		09/26/2024	CITIGROUP GLOBAL MKT		3,840,150	5,000,000	41,000	2.B FE
25461L-AA-0	DIRECTV FINANCING LLC / DIRECTV FINANCIN		09/16/2024	VARIOUS		6,220,000	6,500,000	32,313	3.B FE
26150T-AE-9	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP		09/10/2024	WELLS FARGO SECS LLC		4,384,400	4,520,000	12,650	2.B FE
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		09/27/2024	WELLS FARGO SECS LLC		14,258,000	18,800,000	69,104	5.A FE
29249E-AA-7	ENACT HOLDINGS INC		07/29/2024	VARIOUS		5,572,455	5,500,000	58,767	2.C FE
292505-AK-0	OVINTIV INC		07/31/2024	GOLDMAN SACHS & CO		3,546,680	4,000,000	43,489	2.C FE
29336T-AE-0	ENLINK MIDSTREAM LLC		08/12/2024	CITIGROUP GLOBAL MKT		2,490,450	2,500,000	0	2.C FE
30167J-AF-1	EXETER AUTOMOBILE RECEIVABLES TRUST 2022		07/17/2024	BNP PARIBAS SEC CORP		1,927,188	2,000,000	503	1.E FE
302491-AY-1	FMC CORP		08/02/2024	GOLDMAN SACHS & CO		2,599,400	2,500,000	34,089	2.C FE
30304B-AG-0	FREMF 2017-K727 MORTGAGE TRUST		06/30/2024	NON-BROKER TRADE, BO		2,041,801	2,042,000	6,189	1.A
30338D-AE-1	FS TRUST 2024-HULA		08/08/2024	JPM SECURITIES-FIXED		5,191,250	5,200,000	0	1.G FE
31659A-AB-2	FIESTA PURCHASER INC		09/10/2024	VARIOUS		10,265,625	10,000,000	0	5.B FE
317395-AA-9	FINANCE OF AMER ST 0.00 25FEB52 FRN		07/25/2024	PAYUP		22,328	22,328	0	1.A FE
31739L-AA-4	FINANCE OF AMERICA STRUCTURED SECURITIES		09/25/2024	PAYUP		4,237	4,237	0	1.A FE
31739P-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES		08/25/2024	PAYUP		12,926	12,926	0	1.A FE
31739W-AB-8	FINANCE OF AMERICA STRUCTURED SECURITIES		07/22/2024	RAYMOND JAMES & ASSO		14,044,710	15,000,000	0	1.A FE
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES		08/25/2024	VARIOUS		4,800,727	5,000,274	8,730	1.A FE
337964-AF-7	FIVE 2023-V1 MORTGAGE TRUST		09/04/2024	BMOCM/BONDS		3,519,302	3,451,882	2,496	1.D FE
34461L-AG-9	FONTAINEBLEAU MIAMI BEACH TRUST 2019-FBL		07/23/2024	JPM SECURITIES-FIXED		2,465,625	2,500,000	5,506	1.D FE
345397-E6-6	FORD MOTOR CREDIT CO LLC		09/11/2024	WELLS FARGO SECS LLC		5,118,100	5,000,000	3,403	2.C FE
35640Y-AL-1	FREEDOM MORTGAGE CORP		09/10/2024	VARIOUS		7,722,500	7,000,000	380,090	4.B FE
35671D-BC-8	FREEPORT-MCMORAN INC		08/07/2024	CITIGROUP GLOBAL MKT		4,798,250	5,000,000	108,243	2.B FE
35910E-AA-2	FRONTIER ISSUER LLC		07/19/2024	BK OF NY/MIZUHO SECU		7,580,859	7,500,000	2,750	1.F FE
36120R-AE-9	FXI HOLDINGS INC		09/19/2024	BAIRD ROBERT W & CO		14,064,750	14,100,000	599,740	5.B FE
36168F-AS-7	GCAT 2022-INV2 TRUST		09/09/2024	WELLS FARGO SECS LLC		12,140,271	13,894,444	10,421	1.B FE
36459T-AA-4	GAM RE-REMIC TRUST 2021-FRR2		07/29/2024	PERSHING & COMPANY		1,949,453	2,000,000	3,097	1.F FE
364760-AQ-1	GAP INC/THE		09/06/2024	VARIOUS		10,125,684	11,660,000	193,731	4.A FE

SCHEDULE D - PART 3

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37255J-AB-8	GENTING NEW YORK LLC / GENNY CAPITAL INC		09/11/2024	VARIOUS		8,061,154	8,000,000	0	3.A FE
384701-AA-6	GRAHAM PACKAGING CO INC		08/12/2024	GOLDMAN SACHS & CO		1,952,500	2,000,000	70,458	5.A FE
402635-AT-3	GULFPORT ENERGY CORP		09/12/2024	VARIOUS		10,070,313	10,000,000	0	4.C FE
42218S-AH-1	HEALTH CARE SERVICE CORP A MUTUAL LEGAL		08/07/2024	BARCLAYS CAPITAL FIX		3,793,507	5,738,000	34,173	1.G FE
42806M-AF-6	HERTZ VEHICLE FINANCING III LP		08/19/2024	DEUTSCHE BANC/ALEX B		2,131,902	2,300,000	3,386	1.F FE
42806M-AP-4	HERTZ VEHICLE FINANCING LLC		08/19/2024	DEUTSCHE BANC/ALEX B		4,160,391	4,500,000	8,281	1.F FE
42806M-CM-9	HERTZ VEHICLE FINANCING III LLC		07/16/2024	RBC CAPITAL MARKETS		7,497,341	7,500,000	0	1.F FE
44701Q-BG-6	HUNTSMAN INTERNATIONAL LLC		09/24/2024	BANC/AMERICA SECUR.L		1,992,800	2,000,000	0	2.B FE
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		09/30/2024	BARCLAYS CAPITAL FIX		6,394,355	6,119,000	72,323	3.C FE
45344L-AE-3	CRESCENT ENERGY FINANCE LLC		08/07/2024	VARIOUS		4,038,125	4,000,000	29,398	3.C FE
46645L-BD-8	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		07/16/2024	BNP PARIBAS SEC CORP		4,601,581	4,760,000	8,400	1.D FE
46652V-AK-1	JP MORGAN MORTGAGE TRUST 2021-4		09/30/2024	BANC/AMERICA SECUR.L		4,320,000	6,000,000	0	1.A FE
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC		09/10/2024	JPM SECURITIES-FIXED		5,356,750	5,000,000	124,861	2.B FE
478160-CR-3	JOHNSON & JOHNSON		09/18/2024	JPM SECURITIES-FIXED		9,551,750	13,000,000	13,650	1.A FE
48251U-AM-0	K HOVNANIAN ENTERPRISES INC		09/25/2024	VARIOUS		12,545,250	11,400,000	557,929	4.B FE
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC		09/27/2024	BARCLAYS CAPITAL FIX		8,020,000	8,000,000	108,444	4.A FE
50106G-AG-7	KRONOS ACQUISITION HOLDINGS INC		09/30/2024	VARIOUS		9,010,500	8,900,000	66,940	4.C FE
50212Y-AK-0	LPL HOLDINGS INC		07/24/2024	BNY/SUNTRUST CAPITAL		2,951,070	3,000,000	32,500	2.C FE
527288-BF-0	JEFFERIES FINANCIAL GROUP INC		07/18/2024	PERSHING & COMPANY		5,090,928	4,800,000	75,967	2.B FE
527298-BV-4	LEVEL 3 FINANCING INC		08/19/2024	GOLDMAN SACHS & CO		3,277,500	3,000,000	135,667	4.B FE
527298-BZ-5	LEVEL 3 FINANCING INC		08/20/2024	VARIOUS		19,612,850	18,320,000	522,390	4.B FE
53229K-AA-7	LIGHTNING POWER LLC		08/08/2024	MORGAN STANLEY & CO		2,534,375	2,500,000	0	3.C FE
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC		09/26/2024	CITIGROUP GLOBAL MKT		9,742,078	9,979,000	13,568	3.A FE
56085R-AA-8	MAJORDRIVE HOLDINGS IV LLC		09/05/2024	VARIOUS		6,147,473	6,519,000	72,038	5.B FE
563571-AN-8	MANITOWOC CO INC/THE		09/16/2024	VARIOUS		14,254,000	14,000,000	0	4.B FE
56585A-AF-9	MARATHON PETROLEUM CORP		08/08/2024	CITIGROUP GLOBAL MKT		4,687,894	4,396,000	125,408	2.B FE
573334-AK-5	MARTIN MIDSTREAM PARTNERS LP / MARTIN MI		07/12/2024	RBC CAPITAL MARKETS		3,247,500	3,000,000	143,750	4.A FE
59155L-AA-0	MAVIS TIRE EXPRESS SERVICES TOPCO CORP		09/13/2024	JEFFERIES & COMPANY,		8,832,125	9,200,000	175,536	5.B FE
59565X-AD-2	MIDCONTINENT COMMUNICATIONS		08/15/2024	BNY/SUNTRUST CAPITAL		5,003,750	5,000,000	0	4.C FE
61747Y-FB-6	MORGAN STANLEY		07/01/2024	MORGAN STANLEY & CO		9,890,400	10,000,000	269,312	2.A FE
61767E-AH-7	MORGAN STANLEY BANK OF AMERICA MERRILL L		08/07/2024	BAIRD ROBERT W & CO		3,766,250	4,000,000	3,001	1.D FE
61776Q-BD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		07/30/2024	MORGAN STANLEY & CO		7,884,441	7,863,741	9,174	1.A FE
618934-AB-9	MOSAIC SOLAR LOAN TRUST 2023-4		09/05/2024	BNP PARIBAS SEC CORP		10,070,763	9,946,433	32,094	1.G FE
61911B-AA-3	MORTGAGE EQUITY CONVERSION ASSET TRUST 2		07/10/2024	PERSHING & COMPANY		1,348,185	1,419,142	1,577	2.B FE
61947B-AA-1	MOSAIC SOLAR LOAN TRUST 2024-2		07/08/2024	VARIOUS		4,328,922	4,417,267	13,055	1.D FE
620076-BZ-1	MOTOROLA SOLUTIONS INC		09/16/2024	JEFFERIES & COMPANY,		2,113,880	2,000,000	51,600	2.B FE
626717-AP-7	MURPHY OIL CORP		09/24/2024	VARIOUS		8,689,125	8,700,000	0	3.B FE
62854A-AP-9	UTAH ACQUISITION SUB INC		09/20/2024	PERSHING & COMPANY		7,090,880	8,000,000	114,333	2.C FE
62922L-AD-0	NGL ENERGY OPERATING LLC / NGL ENERGY FI		09/16/2024	WELLS FARGO SECS LLC		4,105,000	4,000,000	29,778	4.A FE
63941X-AA-5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/12/2024	JPM SECURITIES-FIXED		28,907,698	31,021,004	29,435	1.A FE
63942B-AA-2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/24/2024	VARIOUS		14,074,844	15,539,382	3,598	1.A FE
63942G-AA-1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/25/2024	VARIOUS		16,282,729	18,406,762	6,091	1.A FE
63942J-AA-5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/24/2024	VARIOUS		20,404,479	22,504,296	12,994	1.A FE
63942M-AA-8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		08/15/2024	GOLDMAN SACHS & CO		1,085,297	1,205,885	75	1.A FE
64035D-AE-6	NELNET STUDENT LOAN TRUST 2021-A		07/02/2024	JPM SECURITIES-FIXED		3,760,313	4,500,000	4,631	1.C FE
67113A-BA-7	OBX 2019-EXP3 TRUST		07/16/2024	WELLS FARGO SECS LLC		1,258,405	1,267,914	4,928	1.A
67113K-AK-4	OBX 2019-EXP2 TRUST		07/16/2024	WELLS FARGO SECS LLC		3,347,114	3,372,407	13,065	1.A FE
67181D-AA-9	OAK STREET INVESTMENT GRADE NET LEASE FU		09/18/2024	PERSHING & COMPANY		298,559	312,883	466	1.A FE

SCHEDULE D - PART 3

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67403A-AD-1	OAKTREE STRATEGIC CREDIT FUND		07/17/2024	WELLS FARGO SECS LLC		4,972,400	5,000,000	0	2.C FE
674599-DK-8	OCCIDENTAL PETROLEUM CORP		08/06/2024	MORGAN STANLEY & CO		2,419,890	3,000,000	8,250	2.C FE
681639-AD-2	OLYMPUS WATER US HOLDING CORP		07/23/2024	BAIRD ROBERT W & CO		1,513,125	1,500,000	9,969	4.C FE
682691-AG-5	ONEMAIN FINANCE CORP		08/15/2024	BARCLAYS CAPITAL FIX		3,253,750	3,250,000	0	3.B FE
68622F-AB-7	ORGANON & CO / ORGANON FOREIGN DEBT CO-I		09/19/2024	VARIOUS		5,288,750	5,000,000	134,094	4.A FE
693964-AC-2	PRKCM 2023-AFC2 TRUST		09/06/2024	JPM SECURITIES-FIXED		3,829,805	3,772,046	5,941	1.F FE
694308-KT-3	PACIFIC GAS AND ELECTRIC CO		09/03/2024	BARCLAYS CAPITAL FIX		4,975,950	5,000,000	0	2.B FE
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC		07/30/2024	JPM SECURITIES-FIXED		3,502,500	3,500,000	0	3.B FE
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE LP / PAA FI		07/12/2024	DAIWA CAP MKTS AMERI		3,230,640	4,000,000	78,833	2.B FE
74165H-AC-2	PRIME HEALTHCARE SERVICES INC		09/24/2024	VARIOUS		9,534,375	9,400,000	25,625	4.C FE
749384-AA-1	RCKT MORTGAGE TRUST 2021-5		07/02/2024	JPM SECURITIES-FIXED		19,053,409	24,018,479	3,336	1.A FE
74983P-AA-8	RFM REREMIC TRUST 2024-FRR2		09/05/2024	BANC/AMERICA SECUR.L		14,956,767	20,076,000	0	2.C FE
74983P-AC-4	RFM REREMIC TRUST 2024-FRR2		09/26/2024	BANC/AMERICA SECUR.L		10,041,719	14,000,000	0	3.C FE
74983P-AL-4	RFM REREMIC TRUST 2024-FRR2		09/05/2024	BANC/AMERICA SECUR.L		8,925,665	11,203,000	10,270	2.C FE
74983P-AN-0	RFM REREMIC TRUST 2024-FRR2		09/27/2024	BANC/AMERICA SECUR.L		4,813,708	6,295,000	10,160	3.C FE
78448Y-AL-5	SMB PRIVATE EDUCATION LOAN TRUST 2021-A		08/21/2024	JPM SECURITIES-FIXED		3,280,465	3,662,767	2,749	2.B FE
78450X-AC-2	SMB PRIVATE EDUCATION LOAN TRUST 2024-E		08/07/2024	JPM SECURITIES-FIXED		3,999,363	4,000,000	0	1.C FE
81743D-AB-9	SEQUOIA MORTGAGE TRUST 2024-6		07/22/2024	WELLS FARGO SECS LLC		14,814,565	14,847,043	54,439	1.A FE
81749H-AT-5	SEQUOIA MORTGAGE TRUST 2024-2		07/22/2024	WELLS FARGO SECS LLC		8,599,046	8,703,763	31,914	1.A FE
829932-AC-6	SIXTH STREET LENDING PARTNERS		09/09/2024	BANC/AMERICA SECUR.L		7,987,280	8,000,000	0	2.C FE
83405N-AA-4	SOFI PROFESSIONAL LOAN PROGRAM 2021-B TR		09/26/2024	VARIOUS		17,545,022	19,875,515	6,654	1.A FE
864300-AL-2	SUBWAY FUNDING LLC		09/13/2024	VARIOUS		25,093,359	25,000,000	4,928	2.B FE
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC		09/18/2024	VARIOUS		9,513,997	9,200,000	63,490	4.A FE
87165B-AV-5	SYNCHRONY FINANCIAL		07/30/2024	BANC/AMERICA SECUR.L		3,000,000	3,000,000	0	2.C FE
871829-AY-3	SYSCO CORP		09/25/2024	VARIOUS		4,176,528	4,651,000	80,142	2.B FE
87470L-AL-5	TALLGRASS ENERGY PARTNERS LP / TALLGRASS		08/12/2024	GOLDMAN SACHS & CO		2,531,250	2,500,000	102,431	4.A FE
893647-BW-6	TRANSDIGM INC		09/05/2024	GOLDMAN SACHS & CO		8,016,000	8,000,000	0	3.C FE
907818-DL-9	UNION PACIFIC CORP		07/10/2024	JEFFERIES & COMPANY,		2,561,580	3,000,000	9,317	1.G FE
90932V-AA-3	UNITED AIRLINES 2020-1 CLASS B PASS THRO		08/05/2024	VARIOUS		4,578,184	4,638,424	10,662	2.A FE
911163-AA-1	UNITED NATURAL FOODS INC		08/08/2024	VARIOUS		7,325,000	8,000,000	165,188	5.B FE
914906-AU-6	UNIVISION COMMUNICATIONS INC		09/13/2024	WELLS FARGO SECS LLC		3,960,000	4,000,000	77,292	4.A FE
914906-AY-8	UNIVISION COMMUNICATIONS INC		09/30/2024	VARIOUS		8,679,375	8,500,000	72,444	4.A FE
92259W-AA-2	VELOCITY COMMERCIAL CAPITAL LOAN TRUST 2		08/29/2024	RAYMOND JAMES & ASSO		5,533,108	5,491,919	26,677	1.A FE
92332Y-AE-1	VENTURE GLOBAL LNG INC		07/23/2024	BANC/AMERICA SECUR.L		3,621,875	3,600,000	0	3.B FE
92536P-AE-4	VERUS SECURITIZATION TRUST 2020-1		02/05/2024	MORGAN STANLEY & CO		403	0	(1,141)	1.C FE
92537T-AG-0	VERUS SECURITIZATION TRUST 2020-INV1		09/23/2024	VARIOUS		2,291,000	2,300,000	8,833	1.G FE
92539Y-AC-6	VERUS SECURITIZATION TRUST 2023-7		09/12/2024	BNP PARIBAS SEC CORP		3,679,654	3,601,986	8,913	1.F FE
92540C-AD-9	VERUS SECURITIZATION TRUST 2023-INV3		09/04/2024	VARIOUS		6,336,071	6,069,000	23,907	2.C FE
92540D-AC-9	VERUS SECURITIZATION TRUST 2023-8		08/14/2024	JPM SECURITIES-FIXED		6,201,603	6,102,438	16,536	1.F FE
92556H-AD-9	PARAMOUNT GLOBAL		08/09/2024	BARCLAYS CAPITAL FIX		861,610	1,000,000	9,683	2.C FE
92556V-AE-6	VIATRIS INC		09/13/2024	U.S. BANCORP INVESTM		3,144,960	4,000,000	35,933	2.C FE
92556V-AF-3	VIATRIS INC		09/09/2024	PERSHING & COMPANY		5,786,880	8,000,000	69,333	2.C FE
926400-AA-0	VICTORIA'S SECRET & CO		09/26/2024	BARCLAYS CAPITAL FIX		3,540,000	4,000,000	37,000	4.A FE
92648D-AA-4	VICTRA HOLDINGS LLC / VICTRA FINANCE COR		09/10/2024	BANC/AMERICA SECUR.L		8,233,335	8,000,000	0	4.A FE
927958-AC-2	VISIO 2023-1 TRUST		09/06/2024	WELLS FARGO SECS LLC		5,068,716	4,983,835	8,109	1.F FE
92943G-AA-9	WR GRACE HOLDINGS LLC		09/12/2024	VARIOUS		6,993,750	7,500,000	26,953	4.C FE
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		08/09/2024	JPM SECURITIES-FIXED		5,084,030	5,000,000	0	4.A FE
941130-AD-8	WATCO COS LLC / WATCO FINANCE CORP		07/10/2024	WELLS FARGO SECS LLC		2,528,125	2,500,000	0	4.C FE

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95001A-BH-8	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/16/2024	GOLDMAN SACHS & CO		4,766,406	5,000,000	9,307	1.D FE
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		08/20/2024	PERSHING & COMPANY		1,948,952	2,161,000	5,567	1.G FE
95003V-AG-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		07/16/2024	WELLS FARGO SECS LLC		6,179,934	6,000,000	27,284	1.D FE
95058X-AL-2	WENDY'S FUNDING LLC		09/13/2024	BANC/AMERICA SECUR.L		4,258,496	4,837,483	373	2.B FE
963320-BC-9	WHIRLPOOL CORP		09/09/2024	BARCLAYS CAPITAL FIX		6,150,840	6,000,000	8,625	2.B FE
96337R-AC-6	WHISTLER PIPELINE LLC		07/24/2024	JPM SECURITIES-FIXED		6,982,990	7,000,000	0	2.C FE
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC		09/24/2024	VARIOUS		8,548,000	8,500,000	0	4.A FE
97381A-AA-0	WINDSTREAM ESCROW LLC / WINDSTREAM ESCRO		09/27/2024	VARIOUS		13,691,598	13,500,000	0	4.C FE
335934-AT-2	FIRST QUANTUM MINERALS LTD	A	09/19/2024	GOLDMAN SACHS & CO		3,955,000	4,000,000	118,403	4.B FE
335934-AU-9	FIRST QUANTUM MINERALS LTD	A	08/01/2024	RBC CAPITAL MARKETS		2,000,000	2,000,000	29,229	4.B FE
655422-AV-5	GLENCORE CANADA CORP	A	07/22/2024	DAIWA CAP MKTS AMERI		2,049,840	2,000,000	13,089	2.A FE
66977W-AU-3	NOVA CHEMICALS CORP	A	09/12/2024	CITIGROUP GLOBAL MKT		3,225,000	3,000,000	21,000	3.C FE
876511-AG-1	TASEKO MINES LTD	A	09/20/2024	VARIOUS		5,194,618	5,019,000	168,840	4.C FE
878742-AW-5	TECK RESOURCES LTD	A	08/29/2024	UBS SECURITIES LLC		4,753,440	4,500,000	35,156	2.C FE
00188L-AB-3	APA INFRASTRUCTURE LTD	D	09/10/2024	JPM SECURITIES-FIXED		7,915,680	8,000,000	0	2.B FE
00253X-AB-7	AMERICAN AIRLINES INC/AADVANTAGE LOYALTY	D	08/05/2024	VARIOUS		4,825,000	5,000,000	12,778	3.A FE
013304-AA-8	ALBION FINANCING 1 SARL / AGGREKO HOLDIN	D	08/07/2024	GOLDMAN SACHS & CO		2,044,125	2,070,000	39,797	3.C FE
03938L-AS-3	ARCELORMITTAL SA	D	09/03/2024	GOLDMAN SACHS & CO		11,175,155	10,500,000	74,813	2.C FE
04941T-AU-4	ATLAS SENIOR LOAN FUND VII LTD	D	08/05/2024	DEUTSCHE BANC/ALEX B		5,005,000	5,000,000	69,490	1.A FE
04943A-AE-9	ATLAS SENIOR LOAN FUND LTD	D	07/16/2024	RBC CAPITAL MARKETS		250,313	250,000	50	1.B FE
05635J-AC-4	BACARDI LTD / BACARDI-MARTINI BV	D	07/25/2024	MORGAN STANLEY & CO		3,799,745	3,860,000	25,937	2.C FE
08263D-AA-4	BENTELER INTERNATIONAL AG	D	08/27/2024	VARIOUS		5,985,425	5,570,000	118,058	3.C FE
14889D-AQ-1	CATAMARAN CLO 2014-1 LTD	D	08/02/2024	CITIGROUP GLOBAL MKT		8,000,000	8,000,000	23,967	1.B FE
19736W-BE-9	COLUMBIA CENT CLO 30 LTD	D	07/31/2024	JEFFERIES & COMPANY,		4,422,000	4,422,000	0	1.C FE
200447-AM-2	COMISION FEDERAL DE ELECTRICIDAD	D	09/09/2024	BARCLAYS BANK PLC LO		11,857,900	13,000,000	47,850	2.B FE
200447-AP-5	COMISION FEDERAL DE ELECTRICIDAD	D	09/17/2024	HSBC SECURITIES (USA		4,981,950	5,000,000	0	2.C FE
20752T-AB-0	CONNECT FINCO SARL / CONNECT US FINCO LL	D	09/11/2024	VARIOUS		12,194,230	12,000,000	0	4.A FE
21987B-AR-9	CORP NACIONAL DEL COBRE DE CHILE	D	08/09/2024	BANC/AMERICA SECUR.L		3,453,450	4,290,000	12,661	2.A FE
21987B-AT-5	CORP NACIONAL DEL COBRE DE CHILE	D	08/09/2024	BANC/AMERICA SECUR.L		4,601,060	4,856,000	86,498	2.A FE
21987B-BH-0	CORP NACIONAL DEL COBRE DE CHILE	D	09/05/2024	BARCLAYS BANK PLC LO		8,390,000	8,000,000	249,200	2.A FE
26252E-AG-4	DRYDEN 70 CLO LTD	D	07/25/2024	JPM SECURITIES-FIXED		2,503,750	2,500,000	5,346	1.F FE
28228P-AC-5	EG GLOBAL FINANCE PLC	D	09/03/2024	VARIOUS		15,310,000	14,000,000	432,667	4.C FE
34966H-AA-1	FORTRESS CREDIT BSL XXV LTD	D	07/24/2024	JPM SECURITIES-FIXED		2,512,125	2,475,000	24,021	3.C FE
398079-BE-2	GREYWOLF CLO II LTD	D	07/29/2024	DEUTSCHE BANC/ALEX B		3,003,750	3,000,000	9,827	1.F FE
43133K-AC-9	HILDENE COMMUNITY FUNDING CDO LTD	D	09/09/2024	CITIGROUP GLOBAL MKT		12,924,460	14,791,943	41,664	1.B FE
46590X-AX-4	JBS USA HOLDING LUX SARL/ JBS USA FOOD C	D	08/16/2024	BANC/AMERICA SECUR.L		5,297,500	5,000,000	70,417	2.C FE
55820W-AQ-4	ATRIUM XIV LLC	D	08/22/2024	BANC/AMERICA SECUR.L		6,000,000	6,000,000	0	2.C FE
55821T-AU-1	MADISON PARK FUNDING XXX LTD	D	08/09/2024	BANC/AMERICA SECUR.L		10,723,300	10,723,300	0	2.A FE
65345Y-AA-0	NIAGARA ENERGY SAC	D	09/26/2024	JPM SECURITIES-FIXED		5,000,000	5,000,000	0	2.C FE
66860P-AE-4	NORTHWOODS CAPITAL XVII LTD	D	07/16/2024	JPM SECURITIES-FIXED		4,002,000	4,000,000	71,057	1.E FE
67106B-AY-3	OCP CLO 2014-6 LTD	D	07/31/2024	JPM SECURITIES-FIXED		852,125	850,000	2,545	1.B FE
67111B-AQ-3	OFSI BSL IX LTD	D	07/16/2024	WELLS FARGO SECS LLC		4,404,400	4,400,000	1,736	1.C FE
67112W-BL-6	OZLM XXIII LTD	D	09/20/2024	PIERPONT SECURITIES		14,000,000	14,000,000	0	2.C FE
67514U-AY-7	OCEAN TRAILS CLO 8	D	07/26/2024	SG AMERICAS SECURITI		10,000,000	10,000,000	53,420	1.F FE
67514U-BA-8	OCEAN TRAILS CLO 8	D	07/26/2024	SG AMERICAS SECURITI		4,400,000	4,400,000	27,318	2.C FE
75975D-AA-2	RENEW 2024-2	D	09/17/2024	NOMURA SECURITIES/FI		4,999,729	5,000,000	0	1.A FE
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD	D	07/29/2024	CITIGROUP GLOBAL MKT		1,000,000	1,000,000	0	3.B FE
78081B-AS-2	ROYALTY PHARMA PLC	D	07/23/2024	JPM SECURITIES-FIXED		2,947,500	3,000,000	21,633	2.C FE
785712-AK-6	SABLE INTERNATIONAL FINANCE LTD	D	09/25/2024	VARIOUS		11,325,741	11,250,000	0	3.C FE
81883E-AG-6	SHACKLETON 2017-XI CLO LTD	D	07/29/2024	RBC CAPITAL MARKETS		7,015,985	6,995,000	106,826	1.A FE
858102-AZ-9	STEELE CREEK CLO 2016-1 LTD	D	07/17/2024	RAYMOND JAMES & ASSO		4,993,750	5,000,000	32,295	1.E FE
86217R-AU-2	STORM KING PARK CLO LTD	D	09/17/2024	CITIGROUP GLOBAL MKT		10,000,000	10,000,000	0	2.C FE
893830-BZ-1	TRANSOCEAN INC	D	09/19/2024	WELLS FARGO SECS LLC		3,045,000	3,000,000	107,667	5.A FE
89641J-AY-2	TRINITAS CLO IX LTD	D	07/24/2024	JEFFERIES & COMPANY,		15,000,000	15,000,000	0	1.C FE
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	D	07/30/2024	UBS SECURITIES LLC		3,930,000	4,000,000	100,833	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89686Q-AB-2	TRIVIUM PACKAGING FINANCE BV	D	07/10/2024	STIFEL NICHOLAUS & C		2,779,000	2,800,000	96,522	5.B FE
91911T-AS-2	VALE OVERSEAS LTD	D	08/27/2024	BANC/AMERICA SECUR.L		5,150,000	5,000,000	53,333	2.C FE
92328G-BC-9	VENTURE XIV CLO LTD	D	08/02/2024	CITIGROUP GLOBAL MKT		3,501,750	3,500,000	52,644	1.A FE
92840J-AD-1	VISTAJET MALTA FINANCE PLC / VISTA MANAG	D	09/18/2024	JEFFERIES & COMPANY,		7,666,250	8,000,000	231,656	4.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,357,419,687	1,410,467,600	9,836,969	XXX
00130H-CK-9	AES CORP/THE		09/16/2024	JEFFERIES & COMPANY,		2,557,188	2,450,000	59,998	3.B FE
025537-BA-8	AMERICAN ELECTRIC POWER CO INC		09/16/2024	JEFFERIES & COMPANY,		3,157,500	3,000,000	50,388	2.C FE
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP		07/29/2024	PERSHING & COMPANY		3,972,000	4,000,000	23,650	2.A FE
05567S-AA-0	BNSF FUNDING TRUST I		07/10/2024	INTL FCSTONE FINCL I		3,370,048	3,365,000	108,791	2.B FE
125896-BU-3	CMS ENERGY CORP		07/17/2024	UBS SECURITIES LLC		1,814,850	1,962,000	12,167	2.C FE
15189T-BH-9	CENTERPOINT ENERGY INC		08/12/2024	MORGAN STANLEY & CO		4,000,000	4,000,000	0	2.C FE
172967-PM-7	CITIGROUP INC		08/06/2024	BNP PARIBAS SEC CORP		5,031,250	5,000,000	6,806	3.A FE
19075Q-AC-6	COBANK ACB		08/20/2024	PERSHING & COMPANY		7,970,000	8,000,000	194,444	2.B FE
20035A-AA-2	COMED FINANCING III		07/29/2024	RBC CAPITAL MARKETS		6,548,750	6,500,000	154,781	2.B FE
26441C-CG-8	DUKE ENERGY CORP		08/19/2024	VARIOUS		7,509,000	7,500,000	0	2.C FE
281020-AX-5	EDISON INTERNATIONAL		08/16/2024	RBC CAPITAL MARKETS		5,250,000	5,000,000	72,222	3.A FE
29364G-AQ-6	ENTERGY CORP		08/28/2024	JEFFERIES & COMPANY,		2,035,000	2,000,000	38,000	2.C FE
29882D-AA-1	EUSHI FINANCE INC		07/30/2024	VARIOUS		7,662,500	7,500,000	55,599	3.A FE
38141G-B5-2	GOLDMAN SACHS GROUP INC/THE		09/19/2024	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	2.C FE
65473P-AT-2	NISOURCE INC		09/03/2024	VARIOUS		8,020,000	8,000,000	0	3.A FE
69331C-AM-0	PG&E CORP		09/09/2024	BANC/AMERICA SECUR.L		2,000,000	2,000,000	0	3.C FE
816851-BT-5	SEMPRA		09/04/2024	BARCLAYS CAPITAL FIX		8,000,000	8,000,000	0	2.C FE
857477-CM-3	STATE STREET CORP		08/07/2024	JEFFERIES & COMPANY,		2,503,125	2,500,000	6,514	2.A FE
92332Y-AF-8	VENTURE GLOBAL LNG INC		09/27/2024	GOLDMAN SACHS & CO		9,160,000	9,000,000	0	4.C FE
95002Y-AC-7	WELLS FARGO & CO		08/06/2024	PERSHING & COMPANY		5,018,750	5,000,000	13,319	2.B FE
021361-AD-2	ALTAGAS LTD	A	09/16/2024	VARIOUS		8,013,952	8,000,000	0	3.B FE
836720-AF-9	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN	A	08/22/2024	VARIOUS		5,052,500	5,000,000	0	3.B FE
836720-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN	A	08/14/2024	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	3.B FE
00774M-BK-0	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	D	09/09/2024	VARIOUS		13,297,820	12,952,000	106,415	2.C FE
03837A-AD-2	APTIV PLC / APTIV GLOBAL FINANCING DAC	D	09/09/2024	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	2.C FE
05565Q-DW-5	BP CAPITAL MARKETS PLC	D	08/21/2024	JPM SECURITIES-FIXED		8,316,000	8,000,000	245,100	1.G FE
92857W-BX-7	VODAFONE GROUP PLC	D	09/20/2024	BANC/AMERICA SECUR.L		4,950,000	6,000,000	93,104	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						145,210,233	144,729,000	1,241,298	XXX
2509999997. Total - Bonds - Part 3						1,657,298,171	1,678,994,507	12,016,106	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,657,298,171	1,678,994,507	12,016,106	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
31338@-10-6	FHLB OF PITTSBURGH		09/27/2024	NON-BROKER TRADE, BO	300,000.000	30,000,000		0	
781154-10-9	RUBRIK INC		09/11/2024	BANC/AMERICA SECUR.L	34,582.000	1,106,624		0	
888787-10-8	TOAST INC		09/03/2024	BANC/AMERICA SECUR.L	9,052.000	218,877		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						31,325,501	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						31,325,501	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						31,325,501	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						31,325,501	XXX	0	XXX
6009999999 - Totals						1,688,623,672	XXX	12,016,106	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
228027-AA-6	VESSEL MANAGEMENT SERVICES INC		08/15/2024	CALL 100		79,000	79,000	79,000	79,000	0	0	0	0	0	79,000	0	0	0	2,711	08/15/2036	1.A
36179X-FG-6	GINNIE MAE II POOL		09/01/2024	PAYDOWN		1,659,871	1,659,871	1,631,180	1,634,957	0	24,914	0	24,914	0	1,659,871	0	0	0	44,708	09/01/2052	1.A
36179X-HZ-2	GINNIE MAE II POOL		09/01/2024	PAYDOWN		1,285,518	1,285,518	1,252,375	1,256,936	0	28,582	0	28,582	0	1,285,518	0	0	0	42,965	10/01/2052	1.A
3622AC-GA-2	GINNIE MAE II POOL		09/01/2024	PAYDOWN		259,454	259,454	224,427	225,249	0	34,205	0	34,205	0	259,454	0	0	0	6,012	04/01/2048	1.A
36260@-AA-5	GSA (FRESNO CA) CTL PA 3.11 15DEC40		09/17/2024	CALL 100		49,745	49,745	50,216	50,168	0	(423)	0	(423)	0	49,745	0	0	0	1,034	12/15/2040	1.A
36260@-AB-3	GSA (FRESNO CA) CTL PA 2.74 15OCT36		09/15/2024	SINKING PAYMENT		222,339	222,339	224,521	224,249	0	(158)	0	(158)	0	222,339	0	0	0	4,062	10/15/2036	1.A
36296U-ZX-1	GINNIE MAE I POOL		09/01/2024	PAYDOWN		29,108	29,108	27,353	28,642	0	466	0	466	0	29,108	0	0	0	649	06/01/2039	1.A
38375U-QQ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	214,796	80,316	0	(23,867)	0	(23,867)	0	0	0	0	0	20,640	10/01/2064	1.A
38375U-SC-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	233,391	86,887	0	(26,637)	0	(26,637)	0	0	0	0	0	24,289	11/01/2064	1.A
38378K-3E-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		52,750	52,750	56,377	54,154	0	(1,404)	0	(1,404)	0	52,750	0	0	0	1,040	05/01/2055	1.A
38378K-6A-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	1,789	546	0	(486)	0	(486)	0	0	0	0	0	44	05/01/2054	1.A
38378X-TX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	4,170	2,774	0	(533)	0	(533)	0	0	0	0	0	155	10/01/2056	1.A
38379U-QC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		63,868	63,868	72,166	69,400	0	(5,531)	0	(5,531)	0	63,868	0	0	0	1,429	03/01/2057	1.A
38380J-JU-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		32,641	32,641	33,794	33,325	0	(683)	0	(683)	0	32,641	0	0	0	544	07/01/2059	1.A
38382B-FR-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	64,553	0	0	(118)	0	(118)	0	0	0	0	0	1,002	12/01/2049	1.A
38382J-VC-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	170,144	0	0	(3,665)	0	(3,665)	0	0	0	0	0	7,676	09/01/2050	1.A
38382J-ZC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	283,964	0	0	(13,562)	0	(13,562)	0	0	0	0	0	25,726	09/01/2050	1.A
38382Q-2D-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	317,097	0	0	(7,744)	0	(7,744)	0	0	0	0	0	14,245	07/01/2050	1.A
38382V-CJ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	169,889	0	0	(8,476)	0	(8,476)	0	0	0	0	0	16,108	06/01/2051	1.A
38383A-CG-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	124,859	0	0	(1,062)	0	(1,062)	0	0	0	0	0	3,235	09/01/2051	1.A
38383A-W5-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	290,005	0	0	(20,046)	0	(20,046)	0	0	0	0	0	33,284	09/01/2051	1.A
38383C-PQ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	407,547	0	0	(17,895)	0	(17,895)	0	0	0	0	0	33,122	10/01/2051	1.A
38383C-Q7-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	90,929	0	0	(766)	0	(766)	0	0	0	0	0	2,370	04/01/2051	1.A
38383F-BL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	36,467	0	0	(2,096)	0	(2,096)	0	0	0	0	0	4,351	12/01/2051	1.A
38383F-G8-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	223,601	0	0	(10,020)	0	(10,020)	0	0	0	0	0	15,370	01/01/2052	1.A
38383F-JE-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	699,429	0	0	(76,166)	0	(76,166)	0	0	0	0	0	119,021	12/01/2051	1.A
38383F-TJ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	470,615	0	0	(38,753)	0	(38,753)	0	0	0	0	0	67,476	12/01/2051	1.A
38383V-3L-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	329,376	0	0	(24,851)	0	(24,851)	0	0	0	0	0	44,408	01/01/2052	1.A
38383V-3M-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	529,587	0	0	(42,851)	0	(42,851)	0	0	0	0	0	75,374	01/01/2052	1.A
38383W-RH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		0	0	337,147	0	0	(19,557)	0	(19,557)	0	0	0	0	0	37,534	11/01/2051	1.A
38384G-Q2-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN		2,547,166	2,547,166	2,541,793	0	0	5,373	0	5,373	0	2,547,166	0	0	0	78,547	10/01/2050	1.A
91282C-EX-5	UNITED STATES TREASURY NOTE/BOND		06/30/2024	MATURITY		6,000,000	6,000,000	6,008,359	6,002,143	0	(2,143)	0	(2,143)	0	6,000,000	0	0	0	180,000	06/30/2024	1.A
91282C-FG-1	UNITED STATES TREASURY NOTE/BOND		08/31/2024	MATURITY		5,000,000	5,000,000	4,944,078	4,980,745	0	19,255	0	19,255	0	5,000,000	0	0	0	162,500	08/31/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						17,281,460	17,281,460	22,144,994	14,809,491	0	(236,698)	0	(236,698)	0	17,281,460	0	0	0	1,071,631	XXX	XXX
718814-ZZ-2	CITY OF PHOENIX AZ		07/01/2024	CALL 100		505,000	505,000	505,000	505,000	0	0	0	0	0	505,000	0	0	0	26,608	07/01/2034	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						505,000	505,000	505,000	505,000	0	0	0	0	0	505,000	0	0	0	26,608	XXX	XXX
12082T-AL-6	CITY OF BURBANK CA ELECTRIC REVENUE		07/12/2024	CALL 105.987		6,465,207	6,100,000	7,816,586	7,398,905	0	(28,985)	0	(28,985)	0	7,369,920	0	(1,269,920)	(1,269,920)	601,986	06/01/2040	1.D FE
3128S3-D6-3	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN		156,801	156,801	144,992	146,718	0	10,083	0	10,083	0	156,801	0	0	0	4,116	03/01/2042	1.A
3132DW-BP-7	FREDDIE MAC POOL		09/17/2024	VARIOUS		22,894,996	26,939,580	27,218,668	27,145,854	0	(26,633)	0	(26,633)	0	27,119,222	0	(4,224,226)	(4,224,226)	420,955	05/01/2051	1.A
3132DW-D8-3	FREDDIE MAC POOL		09/01/2024	PAYDOWN		458,283	458,283	446,719	448,286	0	9,998	0	9,998	0	458,283	0	0	0	12,191	07/01/2052	1.A
3132DW-EE-9	FREDDIE MAC POOL		09/01/2024	PAYDOWN		555,840	555,840	564,178	562,748	0	(6,908)	0	(6,908)	0	555,840	0	0	0	18,405	07/01/2052	1.A
3133N3-VV-3	FREDDIE MAC POOL		09/01/2024	PAYDOWN		236,407	236,407	243,425	238,882	0	(2,475)	0	(2,475)	0	236,407	0	0	0	4,799	04/01/2050	1.A
3133N3-XX-7	FREDDIE MAC POOL		09/01/2024	PAYDOWN		254,300	254,300	197,768	201,118	0	53,183	0	53,183	0	254,300	0	0	0	3,400	04/01/2051	1.A
31359S-6Y-1	FANNIE MAE GRANTOR TRUST 2001-T7		09/01/2024	PAYDOWN		0	0	122,796	825	0	(78)	0	(78)	0	0	0	0	0	1,185	02/01/2041	1.A
3136AQ-D5-6	FANNIE MAE REMICS		07/01/2024	PAYDOWN		126,460	126,460	125,136	126,261	0	198	0	198	0	126,460	0	0	0	2,951	04/01/2027	1.A
3136B4-BT-4	FANNIE MAE REMICS		09/01/2024	PAYDOWN		312,043	312,043	271,477	272,364	0	39,679	0	39,679	0	312,043	0	0	0	7,862	04/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136B6-LL-5	FANNIE MAE REMICS		09/01/2024	PAYDOWN		351,592	351,592	318,960	321,557	0	30,035	0	30,035	0	351,592	0	0	0	6,893	10/01/2049	1.A
3136BQ-XC-8	FANNIE MAE REMICS		09/01/2024	PAYDOWN		631,379	631,379	628,617	0	0	2,762	0	2,762	0	631,379	0	0	0	14,216	01/01/2049	1.A
3137BE-VJ-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	VARIOUS		0	0	5,610,404	216,605	0	(225,010)	0	(225,010)	0	0	0	0	0	500,461	09/01/2024	1.A
3137BE-VK-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	3,338,712	247,588	0	(203,792)	0	(203,792)	0	0	0	0	0	420,044	11/01/2042	1.A
3137BF-XU-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	516,352	33,396	0	(32,170)	0	(32,170)	0	0	0	0	0	42,466	12/01/2024	1.A FE
3137BG-K3-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	379,710	27,472	0	(27,436)	0	(27,436)	0	0	0	0	0	34,778	12/01/2024	1.A
3137BK-GL-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	28,608	11,752	0	(1,318)	0	(1,318)	0	0	0	0	0	1,795	04/01/2030	1.A
3137BL-ME-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	287,706	55,001	0	(53,142)	0	(53,142)	0	0	0	0	0	33,904	08/01/2025	1.A
3137BN-6H-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	17,753	3,443	0	(1,304)	0	(1,304)	0	0	0	0	0	1,610	12/01/2025	1.A FE
3137BN-GU-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	23,816	4,913	0	(1,757)	0	(1,757)	0	0	0	0	0	2,120	01/01/2026	1.A FE
3137BP-CR-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	15,026	2,974	0	(1,281)	0	(1,281)	0	0	0	0	0	1,505	01/01/2026	1.A
3137BP-VP-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	38,067	20,647	0	(1,926)	0	(1,926)	0	0	0	0	0	2,884	01/01/2031	1.A
3137BP-W3-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/30/2024	VARIOUS		1,419,862	0	8,779,244	2,107,804	0	(923,076)	0	(923,076)	0	1,222,289	0	197,573	197,573	933,509	03/01/2026	1.A FE
3137BQ-YV-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/30/2024	VARIOUS		417,289	0	2,541,491	610,470	0	(251,993)	0	(251,993)	0	364,697	0	52,592	52,592	255,530	05/01/2026	1.A FE
3137BR-QL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/30/2024	VARIOUS		1,242,689	0	7,220,736	1,795,092	0	(694,003)	0	(694,003)	0	1,117,138	0	125,551	125,551	729,077	07/01/2026	1.A
3137BS-5P-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	13,200	3,151	0	(1,086)	0	(1,086)	0	0	0	0	0	1,357	08/01/2026	1.A
3137BW-WG-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	9,305	272	0	(331)	0	(331)	0	0	0	0	0	1,939	02/01/2045	1.A
3137BX-R2-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	31,177	10,422	0	(2,290)	0	(2,290)	0	0	0	0	0	2,756	03/01/2027	1.A
3137BY-PT-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	753,792	536	0	18	0	18	0	0	0	0	0	132,648	07/01/2044	1.A
3137FA-QD-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		187,736	187,736	182,163	185,150	0	2,587	0	2,587	0	187,736	0	0	0	3,267	12/01/2026	1.A
3137FA-RH-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	3,481,238	217,556	0	(183,709)	0	(183,709)	0	0	0	0	0	400,253	10/01/2044	1.A
3137FA-WU-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	16,447	5,907	0	(1,156)	0	(1,156)	0	0	0	0	0	1,422	07/01/2027	1.A FE
3137FB-TD-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	2,440,109	222,471	0	(222,471)	0	(222,471)	0	0	0	0	0	325,830	11/01/2045	1.A
3137FK-JE-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	20,098	9,210	0	(1,634)	0	(1,634)	0	0	0	0	0	1,992	10/01/2028	1.A
3137FK-KQ-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	16,289	10,972	0	(921)	0	(921)	0	0	0	0	0	1,831	11/01/2033	1.A
3137FL-2N-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	3,550	2,413	0	(165)	0	(165)	0	0	0	0	0	250	01/01/2034	1.A
3137FL-6W-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	18,484	9,407	0	(1,287)	0	(1,287)	0	0	0	0	0	1,724	01/01/2029	1.A
3137FL-YL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	13,633	9,461	0	(614)	0	(614)	0	0	0	0	0	944	03/01/2034	1.A
3137FM-D4-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	22,672	10,438	0	(1,751)	0	(1,751)	0	0	0	0	0	2,198	04/01/2029	1.A
3137FP-HS-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	13,887	9,716	0	(1,186)	0	(1,186)	0	0	0	0	0	1,608	08/01/2029	1.A
3137FP-JA-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	7,451	5,360	0	(347)	0	(347)	0	0	0	0	0	513	08/01/2034	1.A
3137FR-TS-0	FREDDIE MAC REMICS		09/01/2024	PAYDOWN		176,009	176,009	150,288	152,383	0	23,626	0	23,626	0	176,009	0	0	0	2,903	12/01/2049	1.A
3137FR-UL-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	14,650	10,132	0	(1,052)	0	(1,052)	0	0	0	0	0	1,327	01/01/2030	1.A
3137FR-ZC-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	14,470	9,777	0	(992)	0	(992)	0	0	0	0	0	1,313	01/01/2030	1.A FE
3137FU-ZK-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	14,014	13,162	0	(562)	0	(562)	0	0	0	0	0	1,175	05/01/2035	1.A
3137FW-HG-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	1,946	1,524	0	(80)	0	(80)	0	0	0	0	0	159	07/01/2035	1.A
3137FX-3T-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	22,470	15,601	0	(1,476)	0	(1,476)	0	0	0	0	0	1,969	08/01/2030	1.A FE
3137FX-QX-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	21,435	0	0	(874)	0	(874)	0	0	0	0	0	1,694	10/01/2035	1.A
3137FY-TY-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	5,198	4,842	0	(218)	0	(218)	0	0	0	0	0	473	02/01/2036	1.A
3137H1-DW-3	FREDDIE MAC REMICS		09/01/2024	PAYDOWN		0	0	205,085	0	0	(5,448)	0	(5,448)	0	0	0	0	0	9,839	07/01/2051	1.A
3137H4-C7-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	772	604	0	(48)	0	(48)	0	0	0	0	0	65	10/01/2031	1.A
3137H5-YE-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	1,247	951	0	(127)	0	(127)	0	0	0	0	0	146	01/01/2029	1.A FE
3137H6-M3-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	3,848	3,207	0	(230)	0	(230)	0	0	0	0	0	331	01/01/2032	1.A FE
3137H7-MB-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	2,664	2,308	0	(146)	0	(146)	0	0	0	0	0	235	04/01/2032	1.A FE
3137H7-Z2-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	2,244	1,947	0	(126)	0	(126)	0	0	0	0	0	199	06/01/2055	1.A FE
3137H7-ZD-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	4,052	3,541	0	(243)	0	(243)	0	0	0	0	0	387	06/01/2054	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137HB-2N-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	1,134	1,123	0	(87)	0	(87)	0	0	0	0	0	143	12/08/2049	1.A FE
3137HB-P9-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN		0	0	327	0	0	(13)	0	(13)	0	0	0	0	0	23	12/01/2033	1.A FE
3137HC-K5-0	FREDDIE MAC REMICS		09/01/2024	PAYDOWN		479,051	479,051	475,383	0	0	3,668	0	3,668	0	479,051	0	0	0	8,746	02/01/2050	1.A
313920-UM-0	FANNIE MAE GRANTOR TRUST 2001-T8		09/01/2024	PAYDOWN		0	0	38,830	0	0	0	0	0	0	0	0	0	0	411	07/01/2041	1.A
31393Y-AV-7	FANNIE MAE REMICS		09/01/2024	PAYDOWN		40,149	40,149	36,047	40,021	0	129	0	129	0	40,149	0	0	0	1,140	05/01/2034	1.A
3140X4-MB-9	FANNIE MAE POOL		09/01/2024	PAYDOWN		172,445	172,445	178,696	175,376	0	(2,931)	0	(2,931)	0	172,445	0	0	0	3,309	12/01/2047	1.A
3140XM-UK-0	FANNIE MAE POOL		09/01/2024	PAYDOWN		1,233,489	1,233,489	1,077,761	1,080,469	0	153,021	0	153,021	0	1,233,489	0	0	0	28,926	02/01/2047	1.A
3140XT-CJ-8	FANNIE MAE POOL		09/01/2024	PAYDOWN		334,303	334,303	309,334	309,964	0	24,339	0	24,339	0	334,303	0	0	0	10,205	07/01/2050	1.A
31410W-H9-2	FANNIE MAE POOL		09/01/2024	PAYDOWN		2,066	2,066	2,044	2,058	0	8	0	8	0	2,066	0	0	0	83	06/01/2047	1.A
31412B-DS-8	FANNIE MAE POOL		09/01/2024	PAYDOWN		408	408	406	407	0	1	0	1	0	408	0	0	0	16	10/01/2047	1.A
31412W-WB-8	FANNIE MAE POOL		09/01/2024	PAYDOWN		672	672	665	670	0	2	0	2	0	672	0	0	0	27	05/01/2047	1.A
31412X-K4-5	FANNIE MAE POOL		09/01/2024	PAYDOWN		628	628	623	627	0	2	0	2	0	628	0	0	0	25	06/01/2047	1.A
31413K-RV-5	FANNIE MAE POOL		09/01/2024	PAYDOWN		1,736	1,736	1,718	1,730	0	6	0	6	0	1,736	0	0	0	70	10/01/2047	1.A
31417G-QU-3	FANNIE MAE POOL		09/01/2024	PAYDOWN		482,815	482,815	415,975	417,575	0	65,240	0	65,240	0	482,815	0	0	0	11,177	05/01/2043	1.A
31418D-PK-2	FANNIE MAE POOL		09/01/2024	PAYDOWN		160,035	160,035	162,636	161,054	0	(1,019)	0	(1,019)	0	160,035	0	0	0	2,636	05/01/2050	1.A
31418E-A4-2	FANNIE MAE POOL		09/01/2024	PAYDOWN		238,765	238,765	196,534	199,025	0	39,741	0	39,741	0	238,765	0	0	0	3,892	12/01/2051	1.A
31418E-D8-0	FANNIE MAE POOL		09/01/2024	PAYDOWN		909,280	909,280	905,887	906,386	0	2,894	0	2,894	0	909,280	0	0	0	24,145	06/01/2052	1.A
31418E-HJ-2	FANNIE MAE POOL		09/01/2024	PAYDOWN		473,539	473,539	459,999	461,521	0	12,018	0	12,018	0	473,539	0	0	0	12,814	09/01/2052	1.A
35563P-AT-6	FREDDIE MAC SEASONED CREDIT RISK TRANSFE		09/01/2024	PAYDOWN		673,041	673,041	632,475	0	0	40,567	0	40,567	0	673,041	0	0	0	7,482	01/01/2056	1.G FE
35563P-ES-4	FREDDIE MAC SEASONED CREDIT RISK TRANSFE		09/01/2024	PAYDOWN		357,178	357,178	343,075	0	0	14,102	0	14,102	0	357,178	0	0	0	5,703	05/01/2057	2.C FE
35563P-JQ-3	FREDDIE MAC SEASONED CREDIT RISK TRANSFE		09/01/2024	PAYDOWN		112,032	112,032	107,881	0	0	4,151	0	4,151	0	112,032	0	0	0	443	07/01/2058	3.C
35563P-LU-1	FREDDIE MAC SEASONED CREDIT RISK TRANSFE		09/01/2024	PAYDOWN		482,648	482,648	461,498	0	0	21,150	0	21,150	0	482,648	0	0	0	3,572	10/01/2058	3.A FE
35833J-AG-2	FREDDIE MAC MULTIFAMILY ML CERTIFICATES		09/01/2024	PAYDOWN		0	0	20,890	18,207	0	(865)	0	(865)	0	0	0	0	0	1,350	01/01/2038	1.A
45129Y-4C-7	IDAHO HOUSING & FINANCE ASSOCIATION		07/01/2024	CALL 100		55,000	55,000	55,955	0	0	(955)	0	(955)	0	55,000	0	0	0	1,783	01/01/2048	1.B FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		07/15/2024	SINKING PAYMENT		203,538	203,538	197,935	146,616	0	198	0	198	0	203,538	0	0	0	8,163	01/15/2042	1.C FE
54473E-NT-7	LOS ANGELES COUNTY PUBLIC WORKS FINANCIN		08/01/2024	CALL 100		195,000	195,000	265,787	235,979	0	(40,979)	0	(40,979)	0	195,000	0	0	0	14,602	08/01/2033	1.B FE
575579-VP-9	MASSACHUSETTS BAY TRANSPORTATION AUTHORI		07/02/2024	CALL 102.23		8,433,975	8,250,000	8,250,000	8,250,000	0	0	0	0	0	8,250,000	0	0	0	644,941	07/01/2039	1.B FE
57604P-5P-5	MASSACHUSETTS CLEAN WATER TRUST/THE		08/01/2024	CALL 100		1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	58,410	08/01/2040	1.A FE
60416T-2Q-0	MINNESOTA HOUSING FINANCE AGENCY		07/01/2024	CALL 100		70,000	70,000	68,282	68,289	0	1,712	0	1,712	0	70,000	0	0	0	3,261	01/01/2044	1.B FE
60416T-6T-0	MINNESOTA HOUSING FINANCE AGENCY		07/01/2024	CALL 100		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,564	07/01/2043	1.B FE
60416T-YY-8	MINNESOTA HOUSING FINANCE AGENCY		07/01/2024	CALL 100		10,000	10,000	10,495	10,462	0	(462)	0	(462)	0	10,000	0	0	0	625	07/01/2048	1.B FE
613645-AD-2	MONTGOMERY COUNTY REDEVELOPMENT AUTHORIT		09/01/2024	CALL 100		315,000	315,000	351,619	328,830	0	(13,830)	0	(13,830)	0	315,000	0	0	0	18,113	09/01/2030	1.A FE
647201-F6-4	NEW MEXICO MORTGAGE FINANCE AUTHORITY		09/01/2024	CALL 100		45,000	45,000	45,729	0	0	(729)	0	(729)	0	45,000	0	0	0	1,413	09/01/2049	1.A FE
64971M-ZG-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		08/29/2024	VARIOUS		4,669,901	4,540,000	4,540,000	4,540,000	0	0	0	0	0	4,540,000	0	0	0	410,967	08/01/2036	1.A FE
675371-BB-3	CITY OF OCEANSIDE CA		08/15/2024	CALL 100		2,365,000	2,365,000	2,365,000	2,365,000	0	0	0	0	0	2,365,000	0	0	0	101,104	08/15/2025	1.B FE
681793-4Q-5	OMAHA PUBLIC POWER DISTRICT		08/01/2024	CALL 101.312		4,716,074	4,655,000	4,655,000	4,655,000	0	0	0	0	0	4,655,000	0	0	0	313,887	02/01/2041	1.C FE
69848A-AA-6	PANHANDLE ECONOMIC DEVELOPMENT CORP		07/15/2024	SINKING PAYMENT		71,023	71,023	69,704	69,880	0	35	0	35	0	71,023	0	0	0	2,830	07/15/2048	1.E FE
79742G-AF-8	SAN DIEGO COUNTY REGIONAL AIRPORT AUTHOR		07/01/2024	CALL 100		85,000	85,000	86,506	85,092	0	(92)	0	(92)	0	85,000	0	0	0	4,755	07/01/2043	1.G FE
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN CORP		07/25/2024	PAYDOWN		860,162	860,162	827,906	850,836	0	9,326	0	9,326	0	860,162	0	0	0	43,596	10/27/2036	1.B FE
88275F-ZS-1	TEXAS DEPARTMENT OF HOUSING & COMMUNITY		08/01/2024	CALL 100		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	178	09/01/2043	1.B FE
917435-AA-7	UTAH HOUSING CORP		07/01/2024	SINKING PAYMENT		45,405	45,405	45,190	45,579	0	(4)	0	(4)	0	45,405	0	0	0	2,448	07/01/2050	1.D FE
93976A-AH-5	WASHINGTON STATE CONVENTION CENTER PUBLI		07/01/2024	CALL 100		180,000	180,000	230,063	219,384	0	(39,384)	0	(39,384)	0	180,000	0	0	0	12,222	07/01/2040	2.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						65,536,251	65,760,838	103,474,814	69,755,256	0	(2,450,728)	0	(2,450,728)	0	69,914,524	0	(5,118,430)	(5,118,430)	6,732,589	XXX	XXX
00213V-AA-2	ARC FINANCE 2013-1 LLC		07/03/2024	PAYDOWN		1,896,223	1,896,223	1,350,734	1,796,531	0	99,692	0	99,692	0	1,896,223	0	0	0	0	12/26/2056	1.B PL
00751Y-AE-6	ADVANCE AUTO PARTS INC		09/10/2024	JPM SECURITIES-FIXED		2,711,250	3,000,000	2,994,767	2,996,372	0	377	0	377	0	2,996,749	0	(285,499)	(285,499)	105,950	04/15/2030	2.C FE
00841W-AH-5	AGATE BAY MORTGAGE TRUST 2015-1		09/01/2024	PAYDOWN		38,814	38,814	34,568	34,843	0	3,970	0	3,970	0	38,814	0	0	0	905	01/01/2045	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
00842B-AT-4	AGATE BAY MORTGAGE TRUST 2015-5		09/01/2024	PAYDOWN		32,309	32,309	32,841	32,319	0	(10)	0	(10)	0	32,309	0	0	0	772	07/01/2045	1.A
00842C-AC-9	AGATE BAY MORTGAGE TRUST 2015-7		09/01/2024	PAYDOWN		130,751	130,751	130,495	130,751	0	0	0	0	0	130,751	0	0	0	3,340	10/01/2045	1.A
00842V-AC-7	AGATE BAY MORTGAGE TRUST 2016-3		09/01/2024	PAYDOWN		8,234	8,234	8,162	6,133	0	237	0	237	0	8,234	0	0	0	152	08/01/2046	1.A
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2024	SINKING PAYMENT		71,250	71,250	71,250	71,250	0	0	0	0	0	71,250	0	0	0	2,601	02/15/2029	1.E FE
023772-AB-2	AMERICAN AIRLINES 2013-1 CLASS A PASS TH		07/15/2024	SINKING PAYMENT		64,444	64,444	65,786	64,663	0	(84)	0	(84)	0	64,444	0	0	0	2,578	07/15/2025	4.A FE
02377B-AA-4	AMERICAN AIRLINES 2015-2 CLASS A PASS TH		09/22/2024	SINKING PAYMENT		177,730	177,730	177,730	177,730	0	0	0	0	0	177,730	0	0	0	7,109	09/22/2027	2.C FE
02378A-AA-5	AMERICAN AIRLINES 2017-1 CLASS A PASS TH		08/15/2024	SINKING PAYMENT		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	1,900	02/15/2029	2.B FE
02378W-AA-7	AMERICAN AIRLINES 2017-1 CLASS B PASS TH		08/15/2024	SINKING PAYMENT		45,250	45,250	45,250	45,250	0	0	0	0	0	45,250	0	0	0	2,240	02/15/2025	3.A FE
03465E-AC-5	ANGEL OAK MORTGAGE TRUST 2021-3		09/01/2024	PAYDOWN		188,330	188,330	158,197	0	0	30,133	0	30,133	0	188,330	0	0	0	1,437	05/01/2066	1.A FE
037833-BW-9	APPLE INC		08/27/2024	CITIGROUP GLOBAL MKT		3,084,660	3,000,000	2,985,900	2,989,963	0	544	0	544	0	2,990,507	0	94,153	94,153	136,875	02/23/2036	1.B FE
03881B-AW-3	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		09/01/2024	PAYDOWN		0	0	14,138	10,694	0	(1,101)	0	(1,101)	0	0	0	0	0	1,441	05/01/2053	1.A FE
03882K-AN-2	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		09/01/2024	PAYDOWN		0	0	4,362	3,224	0	(319)	0	(319)	0	0	0	0	0	411	10/01/2054	1.A FE
039483-AT-9	ARCHER-DANIELS-MIDLAND CO		09/30/2024	BARCLAYS CAPITAL FIX		3,305,610	3,000,000	4,275,120	3,931,365	0	(73,400)	0	(73,400)	0	3,857,965	0	(552,355)	(552,355)	89,025	10/01/2032	1.F FE
05329W-AP-7	AUTONATION INC		09/26/2024	MORGAN STANLEY & CO		2,921,370	3,000,000	2,997,750	2,998,982	0	161	0	161	0	2,999,143	0	(77,773)	(77,773)	98,800	11/15/2027	2.C FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO		09/30/2024	SINKING PAYMENT		71,250	71,250	71,250	71,250	0	0	0	0	0	71,250	0	0	0	4,240	06/30/2035	2.C FE
05491U-BE-7	BBCMS MORTGAGE TRUST 2018-C2		09/01/2024	PAYDOWN		0	0	21,972	11,075	0	(1,484)	0	(1,484)	0	0	0	0	0	2,037	12/01/2051	1.A FE
05492T-AE-0	BBCMS MORTGAGE TRUST 2020-C6		09/01/2024	PAYDOWN		0	0	7,574	7,314	0	(759)	0	(759)	0	0	0	0	0	1,180	02/01/2053	1.A FE
054975-AG-2	BBCMS MORTGAGE TRUST 2022-C18		09/01/2024	PAYDOWN		0	0	3,276	3,053	0	(151)	0	(151)	0	0	0	0	0	307	12/01/2055	1.A FE
05525Q-AA-5	BAMLL RE-REMIC TRUST 2014-FRR8		09/01/2024	PAYDOWN		10,190,000	10,190,000	7,576,382	9,916,856	0	273,144	0	273,144	0	10,190,000	0	0	0	117,653	11/01/2047	1.G FE
05525Q-AC-1	BAMLL RE-REMIC TRUST 2014-FRR8		09/01/2024	PAYDOWN		21,700,291	21,700,291	13,826,306	20,936,762	0	763,529	0	763,529	0	21,700,291	0	0	0	265,883	11/01/2047	3.B FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE TRUST 2019-		09/01/2024	PAYDOWN		0	0	27,370	15,174	0	(1,561)	0	(1,561)	0	0	0	0	0	2,212	05/01/2052	1.A FE
05552X-BJ-6	BBCMS MORTGAGE TRUST 2021-C12		09/01/2024	PAYDOWN		0	0	4,854	3,824	0	(313)	0	(313)	0	0	0	0	0	440	11/01/2054	1.A FE
05552Y-AG-1	BBCMS MORTGAGE TRUST 2022-C16		09/01/2024	PAYDOWN		0	0	3,448	3,222	0	(118)	0	(118)	0	0	0	0	0	251	06/01/2055	1.A FE
05554F-AG-0	BBCMS MORTGAGE TRUST 2023-C22		09/01/2024	PAYDOWN		0	0	583	579	0	(31)	0	(31)	0	0	0	0	0	62	11/01/2056	1.A FE
05592L-AC-0	BOCA COMMERCIAL MORTGAGE TRUST 2022-BOCA		08/15/2024	PAYDOWN		4,000,000	4,000,000	3,994,175	4,000,000	0	0	0	0	0	4,000,000	0	0	0	207,356	05/15/2039	1.A
05593F-AF-5	BMO 2023-C7 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	512	511	0	(27)	0	(27)	0	0	0	0	0	56	12/01/2056	1.A FE
055985-AG-0	BMO 2023-C6 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	5,437	5,304	0	(277)	0	(277)	0	0	0	0	0	550	09/01/2056	1.A FE
055986-AD-5	BMO 2023-5C1 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	221	205	0	(28)	0	(28)	0	0	0	0	0	39	08/01/2056	1.A FE
05602Q-BA-0	BMO 2022-C3 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	3,492	3,423	0	(70)	0	(70)	0	0	0	0	0	221	09/01/2054	1.A FE
05609M-CE-3	BMO 2022-C1 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	5,467	4,390	0	(370)	0	(370)	0	0	0	0	0	511	02/03/2055	1.A FE
05609Q-AE-6	BX COMMERCIAL MORTGAGE TRUST 2021-ACNT		07/15/2024	PAYDOWN		34,468	34,468	34,385	34,468	0	0	0	0	0	34,468	0	0	0	1,416	11/15/2038	1.A
05609R-AG-9	BX TRUST 2021-BXMF		09/15/2024	PAYDOWN		934,477	934,477	925,080	934,477	0	0	0	0	0	934,477	0	0	0	46,304	10/15/2026	1.A
05609W-AA-1	BX TRUST 2022-IND		09/15/2024	PAYDOWN		87,299	87,299	87,051	87,269	0	30	0	30	0	87,299	0	0	0	4,549	04/15/2037	1.A
05610C-AG-9	BMO 2023-C4 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	2,268	2,112	0	(113)	0	(113)	0	0	0	0	0	214	02/01/2056	1.A FE
06211E-AM-3	BANK5 2023-5YR3		09/01/2024	PAYDOWN		0	0	139	132	0	(18)	0	(18)	0	0	0	0	0	25	09/01/2056	1.A FE
06540G-AW-8	BANK 2024-BNK47		09/01/2024	PAYDOWN		0	0	2,276	0	0	(22)	0	(22)	0	0	0	0	0	55	06/01/2057	1.A FE
06540R-AF-1	BANK 2017-BNK9		09/01/2024	PAYDOWN		0	0	8,467	3,800	0	(702)	0	(702)	0	0	0	0	0	728	11/01/2054	1.A FE
06540W-BH-5	BANK 2019-BNK19		09/01/2024	PAYDOWN		0	0	15,875	9,053	0	(1,023)	0	(1,023)	0	0	0	0	0	1,380	08/01/2061	1.A FE
06541D-CD-4	BANK 2023-BNK46		09/01/2024	PAYDOWN		0	0	1,076	1,038	0	(64)	0	(64)	0	0	0	0	0	117	08/01/2056	1.A FE
06541M-BT-0	BANK 2022-BNK42		09/01/2024	PAYDOWN		0	0	3,177	2,632	0	(234)	0	(234)	0	0	0	0	0	361	06/01/2055	1.A FE
07336A-AG-2	BBCMS MORTGAGE TRUST 2022-C14		09/01/2024	PAYDOWN		0	0	17,260	13,944	0	(1,173)	0	(1,173)	0	0	0	0	0	1,618	02/01/2055	1.A FE
07336L-AB-9	BAYVIEW MSR OPPORTUNITY MASTER FUND TRUS		09/01/2024	PAYDOWN		113,281	113,281	99,829	101,789	0	11,492	0	11,492	0	113,281	0	0	0	1,915	06/01/2051	1.A
08162C-AJ-9	BENCHMARK 2018-B6 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	9,046	3,657	0	(664)	0	(664)	0	0	0	0	0	931	10/01/2051	1.A FE
08162U-AY-6	BENCHMARK 2018-B8 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	8,074	4,165	0	(549)	0	(549)	0	0	0	0	0	733	01/01/2052	1.C FE
08162W-AZ-9	BENCHMARK 2020-B19 MORTGAGE TRUST		09/01/2024	PAYDOWN		33,153	33,153	30,535	0	0	2,617	0	2,617	0	33,153	0	0	0	330	09/01/2053	1.A FE
08163B-BF-7	BENCHMARK 2020-B22 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	9,354	8,862	0	(729)	0	(729)	0	0	0	0	0	1,163	01/01/2054	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
08163N-BL-8	BENCHMARK 2022-B32 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	999	736	0	(87)	0	(87)	0	0	0	0	0	112	01/01/2055	1.A FE
08163R-BS-4	BENCHMARK 2022-B35 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	2,321	1,949	0	(141)	0	(141)	0	0	0	0	0	230	05/01/2055	1.A FE
08163T-AG-7	BENCHMARK 2023-V2 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	1,336	1,170	0	(171)	0	(171)	0	0	0	0	0	229	05/01/2055	1.A FE
081925-AF-6	BENCHMARK 2023-B39 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	4,963	4,781	0	(262)	0	(262)	0	0	0	0	0	512	07/01/2056	1.A FE
08889#-AA-3	BIDDEFORD RIVERWALK 3.8849 05MAR46		09/05/2024	SINKING PAYMENT		62,010	62,010	62,010	62,010	0	0	0	0	0	62,010	0	0	0	2,409	03/05/2046	2.B
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUST 2023-NQM		09/01/2024	PAYDOWN		58,993	58,993	59,933	0	0	(940)	0	(940)	0	58,993	0	0	0	349	10/01/2063	1.F FE
10620N-CE-6	BRAZOS HIGHER EDUCATION AUTHORITY INC		08/26/2024	PAYDOWN		430,229	430,229	413,894	421,990	0	8,239	0	8,239	0	430,229	0	0	0	22,226	02/25/2035	1.B FE
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PASS THRO		09/15/2024	SINKING PAYMENT		91,970	91,970	90,767	90,912	0	110	0	110	0	91,970	0	0	0	2,000	03/15/2035	1.D FE
11042T-AA-1	BRITISH AIRWAYS 2018-1 CLASS AA PASS THR		09/20/2024	SINKING PAYMENT		132,881	132,881	125,771	89,400	0	1,019	0	1,019	0	132,881	0	0	0	3,412	09/20/2031	1.D FE
11043H-AA-6	BRITISH AIRWAYS 2018-1 CLASS A PASS THRO		09/20/2024	SINKING PAYMENT		115,822	115,822	115,132	115,363	0	83	0	83	0	115,822	0	0	0	3,583	09/20/2031	1.G FE
12434F-AE-7	BX COMMERCIAL MORTGAGE TRUST 2021-CIP		07/15/2024	PAYDOWN		30,586	30,586	30,543	30,586	0	0	0	0	0	30,586	0	0	0	1,215	12/15/2028	1.A
12434G-AC-9	BX COMMERCIAL MORTGAGE TRUST 2023-XL3		09/15/2024	PAYDOWN		1,127,044	1,127,044	1,124,226	1,124,227	0	2,817	0	2,817	0	1,127,044	0	0	0	52,030	12/09/2040	1.D FE
12529M-AB-4	CANTOR COMMERCIAL REAL ESTATE LENDING 20		09/01/2024	PAYDOWN		186,975	186,975	178,093	0	0	8,881	0	8,881	0	186,975	0	0	0	2,823	05/01/2052	1.A FE
12529M-AG-3	CANTOR COMMERCIAL REAL ESTATE LENDING 20		09/01/2024	PAYDOWN		0	0	41,900	35,175	0	(3,489)	0	(3,489)	0	0	0	0	0	6,275	05/01/2052	1.A FE
12531W-BC-5	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C3		09/01/2024	PAYDOWN		0	0	240,136	54,852	0	(17,400)	0	(17,400)	0	0	0	0	0	21,334	01/01/2048	1.A FE
12532A-BD-0	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C6		09/01/2024	PAYDOWN		0	0	10,751	2,921	0	(788)	0	(788)	0	0	0	0	0	931	11/01/2049	1.A FE
12532C-BE-4	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8		09/01/2024	PAYDOWN		0	0	11,168	4,311	0	(839)	0	(839)	0	0	0	0	0	983	06/01/2050	1.A FE
12554T-BA-8	CIM TRUST 2019-INV2		09/01/2024	PAYDOWN		57,660	57,660	53,696	54,058	0	3,602	0	3,602	0	57,660	0	0	0	1,807	05/01/2049	1.A
12556M-CN-2	CIM TRUST 2019-J1		09/01/2024	PAYDOWN		13,481	13,481	13,635	13,498	0	(17)	0	(17)	0	13,481	0	0	0	304	08/01/2049	1.A
12560A-BE-3	CIM TRUST 2020-INV1		09/01/2024	PAYDOWN		54,140	54,140	46,358	46,774	0	7,366	0	7,366	0	54,140	0	0	0	1,426	04/01/2050	1.A
12591Q-AS-1	COMM 2014-UBS4 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	2,450,945	25,904	0	(26,102)	0	(26,102)	0	0	0	0	0	185,227	08/01/2047	1.A FE
12591Y-BE-4	COMM 2014-UBS3 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	862,979	4,265	0	(5,244)	0	(5,244)	0	0	0	0	0	125,747	06/01/2047	1.B FE
12592K-BD-5	COMM 2014-UBS5 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	849,590	27,328	0	(29,959)	0	(29,959)	0	0	0	0	0	70,589	09/01/2047	1.A FE
12592M-BL-3	COMM 2014-LC17 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	1,632,887	65,732	0	(66,950)	0	(66,950)	0	0	0	0	0	128,374	10/01/2047	1.A FE
12592Q-AQ-5	CSMLT 2015-1 TRUST		09/01/2024	PAYDOWN		8,995	8,995	8,714	8,654	0	341	0	341	0	8,995	0	0	0	209	05/01/2045	1.A
12592U-AW-2	CSMLT 2015-1 TRUST		09/01/2024	PAYDOWN		35,928	35,928	35,458	35,928	0	0	0	0	0	35,928	0	0	0	912	05/01/2045	1.A
12592U-AX-0	CSMLT 2015-1 TRUST		09/01/2024	PAYDOWN		38,035	38,035	37,192	38,035	0	0	0	0	0	38,035	0	0	0	965	05/01/2045	1.A
12593G-AG-7	COMM 2015-PC1 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	51,529	4,725	0	(3,261)	0	(3,261)	0	0	0	0	0	2,954	07/01/2050	1.B FE
12594X-AM-6	CSMC 2017-HL1 TRUST		09/01/2024	PAYDOWN		15,685	15,685	15,723	15,686	0	(1)	0	(1)	0	15,685	0	0	0	367	06/01/2047	1.A
12595E-AE-5	COMM 2017-COR2 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	12,297	4,624	0	(914)	0	(914)	0	0	0	0	0	1,098	09/01/2050	1.A FE
12596W-AE-4	CSAIL 2019-C16 COMMERCIAL MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	86,701	48,600	0	(5,088)	0	(5,088)	0	0	0	0	0	6,948	06/01/2052	1.A FE
12597D-AF-2	CSAIL 2019-C18 COMMERCIAL MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	19,593	11,794	0	(1,413)	0	(1,413)	0	0	0	0	0	1,794	12/01/2052	1.A FE
12635F-AV-6	CSAIL 2015-C3 COMMERCIAL MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	169,261	27,428	0	(13,889)	0	(13,889)	0	0	0	0	0	15,992	08/01/2048	1.A FE
12637L-AQ-2	CSMLT 2015-2 TRUST		09/01/2024	PAYDOWN		68,502	68,502	70,728	68,627	0	(125)	0	(125)	0	68,502	0	0	0	1,761	08/01/2045	1.A
12637L-AR-0	CSMLT 2015-2 TRUST		09/01/2024	PAYDOWN		42,992	42,992	42,044	42,777	0	215	0	215	0	42,992	0	0	0	1,105	08/01/2045	1.A
12637U-AY-5	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	28,275	8,172	0	(2,072)	0	(2,072)	0	0	0	0	0	2,621	11/01/2049	1.A FE
12646U-AD-0	CSMC TRUST 2013-IVR1		09/01/2024	PAYDOWN		76,446	76,446	73,601	76,425	0	21	0	21	0	76,446	0	0	0	1,873	03/01/2043	1.A
12646W-AH-7	CSMC TRUST 2013-IVR2		09/01/2024	PAYDOWN		47,702	47,702	46,271	46,764	0	938	0	938	0	47,702	0	0	0	948	04/01/2043	1.A
12647G-BF-4	CSMC TRUST 2013-IVR4		09/01/2024	PAYDOWN		164,304	164,304	147,617	148,995	0	15,309	0	15,309	0	164,304	0	0	0	3,057	07/01/2043	1.A
12647P-AS-7	CSMC TRUST 2013-7		09/01/2024	PAYDOWN		35,917	35,917	35,547	35,915	0	2	0	2	0	35,917	0	0	0	848	08/01/2043	1.A
12648F-AR-0	CSMC TRUST 2014-SAF1		09/01/2024	PAYDOWN		23,606	23,606	24,391	23,642	0	(36)	0	(36)	0	23,606	0	0	0	605	03/01/2044	1.A
12649R-AV-4	CSMC TRUST 2015-2		09/01/2024	PAYDOWN		22,835	22,835	23,352	22,835	0	0	0	0	0	22,835	0	0	0	593	02/01/2045	1.A
12649R-AW-2	CSMC TRUST 2015-2		09/01/2024	PAYDOWN		28,986	28,986	28,713	28,968	0	17	0	17	0	28,986	0	0	0	753	02/01/2045	1.A
12649X-BD-0	CSMC TRUST 2015-3		09/01/2024	PAYDOWN		25,869	25,869	26,580	25,869	0	0	0	0	0	25,869	0	0	0	659	03/01/2045	1.A
12650U-AH-4	CSMLT 2015-3 TRUST		09/01/2024	PAYDOWN		14,563	14,563	13,823	13,889	0	674	0	674	0	14,563	0	0	0	340	11/01/2045	1.A
12653T-AA-9	CSMC 2018-J1 TRUST		09/01/2024	PAYDOWN		37,833	37,833	37,662	37,807	0	26	0	26	0	37,833	0	0	0	913	02/01/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
12661X-AC-6	CSMC 2021-INV1TRUST		09/01/2024	PAYDOWN		252,934	252,934	233,077	235,185	0	17,749	0	17,749	0	252,934	0	0	0	4,115	07/01/2056	1.A
12662Q-AA-4	CSMC 2021-NQM7		09/01/2024	PAYDOWN		384,950	384,950	324,474	0	0	60,476	0	60,476	0	384,950	0	0	0	1,518	10/01/2066	1.A FE
126650-BP-4	CVS PASS-THROUGH TRUST		09/10/2024	SINKING PAYMENT		185,793	185,793	183,656	185,624	0	19	0	19	0	185,793	0	0	0	7,482	12/10/2028	2.B FE
126650-BQ-2	CVS PASS-THROUGH TRUST		09/10/2024	SINKING PAYMENT		52,327	52,327	53,867	53,685	0	(245)	0	(245)	0	52,327	0	0	0	2,423	01/10/2030	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST		09/10/2024	SINKING PAYMENT		11,623	11,623	11,623	11,623	0	0	0	0	0	11,623	0	0	0	459	01/10/2034	2.B FE
12677#-AA-1	CVS BARDONIA 2014 CTL 5.46 15JAN40		09/15/2024	SINKING PAYMENT		32,715	32,715	32,715	32,715	0	0	0	0	0	32,715	0	0	0	1,240	01/15/2040	2.B
12695*-AA-3	CVS LEASE-BACKED PASS 3.416 10OCT38		09/10/2024	SINKING PAYMENT		29,852	29,852	29,852	29,852	0	0	0	0	0	29,852	0	0	0	680	10/10/2038	2.B
13466*-AA-8	CAMPUSPARC LP 5.138 31DEC43		09/30/2024	SINKING PAYMENT		20,001	20,001	20,001	20,001	0	0	0	0	0	20,001	0	0	0	899	12/31/2043	2.B PL
16159G-BA-6	CHASE HOME LENDING MORTGAGE TRUST 2019-A		09/01/2024	PAYDOWN		53,590	53,590	48,533	48,937	0	4,653	0	4,653	0	53,590	0	0	0	1,429	07/01/2049	1.A
16159N-AD-6	CHASE HOME LENDING MORTGAGE TRUST SERIES		09/01/2024	PAYDOWN		270,453	270,453	269,608	0	0	845	0	845	0	270,453	0	0	0	4,229	03/01/2055	1.A FE
16159N-AE-4	CHASE HOME LENDING MORTGAGE TRUST SERIES		09/01/2024	PAYDOWN		338,067	338,067	334,026	0	0	4,041	0	4,041	0	338,067	0	0	0	3,297	03/01/2055	1.A FE
16159Q-AB-3	CHASE HOME LENDING MORTGAGE TRUST SERIES		09/01/2024	PAYDOWN		183,461	183,461	180,337	0	0	3,125	0	3,125	0	183,461	0	0	0	2,464	04/01/2055	1.A FE
16159Q-AK-3	CHASE HOME LENDING MORTGAGE TRUST SERIES		09/01/2024	PAYDOWN		458,654	458,654	455,236	0	0	3,418	0	3,418	0	458,654	0	0	0	6,719	04/01/2055	1.A FE
16160D-AA-1	CHASE HOME LENDING MORTGAGE TRUST SERIES		09/01/2024	PAYDOWN		496,597	496,597	502,300	0	0	(5,703)	0	(5,703)	0	496,597	0	0	0	8,059	01/01/2055	1.A FE
16160D-AE-3	CHASE HOME LENDING MORTGAGE TRUST SERIES		09/01/2024	PAYDOWN		851,309	851,309	847,585	0	0	3,724	0	3,724	0	851,309	0	0	0	12,752	01/01/2055	1.A FE
16164A-AC-9	CHASE MORTGAGE FINANCE CORP		09/01/2024	PAYDOWN		93,205	93,205	95,694	93,205	0	0	0	0	0	93,205	0	0	0	2,341	12/01/2045	1.A
161929-BH-6	CHASE HOME LENDING MORTGAGE TRUST SERIES		09/01/2024	PAYDOWN		681,308	681,308	677,901	0	0	3,407	0	3,407	0	681,308	0	0	0	10,219	02/01/2055	1.A FE
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		09/01/2024	PAYDOWN		0	0	12,506	3,269	0	(1,038)	0	(1,038)	0	0	0	0	0	1,105	04/01/2049	1.A FE
172967-BU-4	CITIGROUP INC		09/09/2024	CITIGROUP GLOBAL MKT		4,252,880	4,000,000	5,160,480	4,938,221	0	(62,506)	0	(62,506)	0	4,875,715	0	(622,835)	(622,835)	246,750	02/22/2033	2.B FE
17312D-AC-2	CITICORP MORTGAGE SECURITIES TRUST SERIE		09/01/2024	PAYDOWN		5,305	5,305	4,944	5,305	0	0	0	0	0	5,305	0	0	0	213	09/01/2037	1.A FM
17322Y-AJ-9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014		09/01/2024	PAYDOWN		0	0	1,124,016	87,382	0	(94,730)	0	(94,730)	0	0	0	0	0	84,784	10/01/2047	1.A FE
17323T-AF-7	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2		09/01/2024	PAYDOWN		140,064	140,064	135,681	138,666	0	1,397	0	1,397	0	140,064	0	0	0	4,057	01/01/2053	1.A
17324V-AQ-7	CITIGROUP MORTGAGE LOAN TRUST 2015-PS1		09/01/2024	PAYDOWN		170,409	170,409	173,477	170,652	0	(242)	0	(242)	0	170,409	0	0	0	5,846	09/01/2042	1.A
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017		09/01/2024	PAYDOWN		0	0	18,271	6,599	0	(1,245)	0	(1,245)	0	0	0	0	0	1,603	09/01/2050	1.B FE
17327R-AA-8	CITIGROUP MORTGAGE LOAN TRUST 2019-RP1		09/01/2024	PAYDOWN		208,566	208,566	197,616	200,018	0	8,548	0	8,548	0	208,566	0	0	0	5,007	01/01/2066	1.A
17329R-AY-4	CITIGROUP MORTGAGE LOAN TRUST 2021-INV2		09/01/2024	PAYDOWN		147,314	147,314	108,644	0	0	38,670	0	38,670	0	147,314	0	0	0	2,784	05/01/2051	1.A
193938-AB-3	COLLEGE AVE STUDENT LOANS 2023-A LLC		09/25/2024	PAYDOWN		77,134	77,134	77,119	77,122	0	12	0	12	0	77,134	0	0	0	2,790	05/25/2055	1.A FE
21075W-EV-3	CONTIMORTGAGE HOME EQUITY LOAN TRUST 199		09/16/2024	NON-BROKER TRADE, BO		0	0	0	0	0	0	0	0	0	0	0	0	0	49,182	04/01/2028	1.
22160@-AA-6	COSTCO (MONTEREY PK C 3.91 05FEB42		09/20/2024	CALL 100		20,994	20,994	20,994	20,994	0	0	0	0	0	20,994	0	0	0	516	02/05/2042	1.E
22536#-AA-1	CREDIT LEASE-BACK PASS-THRU TR		09/10/2024	SINKING PAYMENT		103,080	103,080	103,081	103,081	0	0	0	0	0	103,080	0	0	0	2,727	12/10/2035	2.B
22944P-AE-7	CSMC TRUST 2013-TH1		09/01/2024	PAYDOWN		18,425	18,425	18,721	18,425	0	0	0	0	0	18,425	0	0	0	441	02/01/2043	1.A
233046-AL-5	DB MASTER FINANCE LLC		08/20/2024	PAYDOWN		23,030	23,030	21,363	7,483	0	1,560	0	1,560	0	23,030	0	0	0	589	05/20/2049	2.B FE
233046-AQ-4	DB MASTER FINANCE LLC		09/16/2024	VARIOUS		2,684,306	2,925,000	2,809,828	2,844,697	0	11,391	0	11,391	0	2,856,089	0	(171,782)	(171,782)	60,145	11/20/2051	2.B FE
23312L-AW-8	DBJPM 16-C1 MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	38,663	9,686	0	(2,805)	0	(2,805)	0	0	0	0	0	3,443	05/01/2049	1.A FE
24736X-AA-6	DELTA AIR LINES 2015-1 CLASS AA PASS THR		07/30/2024	SINKING PAYMENT		39,777	39,777	40,497	40,145	0	(65)	0	(65)	0	39,777	0	0	0	1,442	07/30/2027	1.F FE
255396-AB-9	DIVIDEND SOLAR LOANS 2018-1 LLC		09/20/2024	PAYDOWN		54,260	54,260	53,919	54,130	0	131	0	131	0	54,260	0	0	0	1,544	07/20/2038	1.F FE
26078J-AE-0	DUPONT DE NEMOURS INC		06/15/2024	CALL 105.6476503		0	0	0	0	0	0	0	0	0	0	0	0	0	66,755	11/15/2038	2.A FE
26829X-AB-7	ECMC GROUP STUDENT LOAN TRUST		09/25/2024	PAYDOWN		128,922	128,922	128,385	128,922	0	0	0	0	0	128,922	0	0	0	5,426	07/25/2069	1.B FE
26832G-AA-1	ECMC GROUP STUDENT LOAN TRUST 2020-1		09/25/2024	PAYDOWN		277,394	277,394	279,442	278,359	0	(966)	0	(966)	0	277,394	0	0	0	4,017	07/25/2069	1.B FE
26885B-AA-8	EQM MIDSTREAM PARTNERS LP		08/01/2024	MATURITY		749,000	749,000	744,671	748,678	0	322	0	322	0	749,000	0	0	0	29,960	08/01/2024	3.C FE
277432-AR-1	EASTMAN CHEMICAL CO		08/14/2024	CA_CASH_CLOSE		3,387,017	3,410,000	3,393,155	3,407,532	0	(20,515)	0	(20,515)	0	3,387,017	0	0	0	118,422	03/15/2025	2.B FE
28148W-AE-3	EDUCATIONAL FUNDING OF THE SOUTH INC		07/25/2024	PAYDOWN		8,535,000	8,535,000	8,684,363	8,673,012	0	(138,012)	0	(138,012)	0	8,535,000	0	0	0	449,600	12/28/2048	1.B FE
290408-AB-9	ELWOOD ENERGY LLC		07/05/2024	SINKING PAYMENT		11,520	11,520	11,573	11,531	0	(5)	0	(5)	0	11,520	0	0	0	940	07/05/2026	5.A FE
29429C-AJ-4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		09/01/2024	PAYDOWN		0	0	21,398	5,432	0	(1,752)	0	(1,752)	0	0	0	0	0	2,053	04/01/2049	1.A FE
29977K-AA-1	EVERBANK MORTGAGE LOAN TRUST 2013-2		09/01/2024	PAYDOWN		194,291	194,291	177,647	180,460	0	13,831	0	13,831	0	194,291	0	0	0	4,062	06/01/2043	1.A
30285F-AE-9	FREMF 2014-K40 MORTGAGE TRUST		09/01/2024	PAYDOWN		2,622,000	2,622,000	2,554,197	2,587,444	0	34,556	0	34,556	0	2,622,000	0	0	0	81,154	11/01/2047	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
30292G-AQ-1	FREMF 2014-K39 MORTGAGE TRUST		08/01/2024	PAYDOWN		2,499,000	2,499,000	2,434,377	2,472,695	0	26,305	0	26,305	0	2,499,000	0	0	0	67,139	08/01/2047	1.A
30304B-AG-0	FREMF 2017-K727 MORTGAGE TRUST		08/01/2024	PAYDOWN		2,042,000	2,042,000	2,041,801	0	0	199	0	199	0	2,042,000	0	0	0	8,149	10/01/2049	1.A
314353-AA-1	FEDEX CORP 2020-1 CLASS AA PASS THROUGH		08/20/2024	SINKING PAYMENT		323,536	323,536	261,600	267,654	0	4,673	0	4,673	0	323,536	0	0	0	6,066	02/20/2034	1.D FE
317395-AA-9	FINANCE OF AMER ST 0.00 25FEB52 FRN		09/25/2024	PAYDOWN		206,456	206,456	199,705	203,881	0	2,553	0	2,553	0	206,456	0	0	0	3,037	02/25/2052	1.A FE
31739G-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES		09/25/2024	PAYDOWN		98,455	98,455	99,593	113,272	0	(14,817)	0	(14,817)	0	98,455	0	0	0	1,280	06/25/2069	1.A FE
31739L-AA-4	FINANCE OF AMERICA STRUCTURED SECURITIES		08/25/2024	PAYDOWN		57,683	57,683	58,328	64,489	0	(6,806)	0	(6,806)	0	57,683	0	0	0	709	09/25/2069	1.A FE
31739P-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES		09/25/2024	PAYDOWN		56,144	56,144	51,141	53,588	0	2,537	0	2,537	0	56,144	0	0	0	668	06/25/2072	1.A FE
31739W-AB-8	FINANCE OF AMERICA STRUCTURED SECURITIES		09/25/2024	PAYDOWN		20,391	20,391	19,092	0	0	1,299	0	1,299	0	20,391	0	0	0	120	04/25/2074	1.A FE
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES		09/25/2024	PAYDOWN		10,558	10,558	10,135	0	0	421	0	421	0	10,558	0	0	0	53	07/25/2061	1.A FE
33767C-AV-9	FIRSTKEY MORTGAGE TRUST 2015-1		09/01/2024	PAYDOWN		101,232	101,232	104,355	101,232	0	0	0	0	0	101,232	0	0	0	2,390	03/01/2045	1.A
33767C-AW-7	FIRSTKEY MORTGAGE TRUST 2015-1		09/01/2024	PAYDOWN		72,620	72,620	70,600	72,620	0	0	0	0	0	72,620	0	0	0	1,715	03/01/2045	1.A
33851G-AD-7	FLAGSTAR MORTGAGE TRUST 2021-6INV		09/01/2024	PAYDOWN		305,356	305,356	306,196	306,043	0	(687)	0	(687)	0	305,356	0	0	0	5,103	08/01/2051	1.A
33852A-AC-1	FLAGSTAR MORTGAGE TRUST 2019-1		09/01/2024	PAYDOWN		78,802	78,802	72,153	72,680	0	6,121	0	6,121	0	78,802	0	0	0	1,866	10/01/2049	1.A
33852A-BA-4	FLAGSTAR MORTGAGE TRUST 2019-1		09/01/2024	PAYDOWN		24,732	24,732	22,400	22,518	0	2,213	0	2,213	0	24,732	0	0	0	746	10/01/2049	1.A
34486*-AA-0	FOOTBALL CLUB TERM NTS 3.41 05OCT24		06/28/2024	CALL 100		153,846	153,846	153,846	153,846	0	0	0	0	0	153,846	0	0	0	3,840	10/05/2024	1.F FE
361528-AC-6	GBX LEASING 2023-1 LLC		09/20/2024	PAYDOWN		9,650	9,650	9,645	9,645	0	5	0	5	0	9,650	0	0	0	413	11/20/2053	1.C FE
36168Y-AA-5	GCAT 2022-INV1 TRUST		09/01/2024	PAYDOWN		293,163	293,163	227,957	228,986	0	64,177	0	64,177	0	293,163	0	0	0	5,825	12/01/2051	1.A
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORP		09/10/2024	PAYDOWN		46,190	46,190	54,504	53,291	0	(7,101)	0	(7,101)	0	46,190	0	0	0	1,862	11/10/2040	2.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET CORP		09/10/2024	PAYDOWN		35,691	35,691	36,442	36,277	0	(586)	0	(586)	0	35,691	0	0	0	1,232	07/10/2050	2.A FE
36244W-AA-7	GSAMP TRUST 2006-S5		09/25/2024	PAYDOWN		1,083	1,083	39	13	26	0	0	26	0	39	0	1,044	1,044	0	09/25/2036	1.A FM
36249@-AA-1	GSA GTH I U S GOVT LEA 4.56 15MAY38		09/17/2024	CALL 100		44,399	44,399	44,399	44,399	0	0	0	0	0	44,399	0	0	0	1,354	05/15/2038	1.A
36261M-AB-5	GS MORTGAGE-BACKED SECURITIES CORP TRUST		09/01/2024	PAYDOWN		149,117	149,117	149,211	149,195	0	(78)	0	(78)	0	149,117	0	0	0	2,540	06/01/2051	1.A
36262D-AA-6	GS MORTGAGE-BACKED SECURITIES CORP TRUST		09/01/2024	PAYDOWN		51,605	51,605	50,896	51,528	0	77	0	77	0	51,605	0	0	0	1,153	07/01/2050	1.A
36262D-AD-0	GS MORTGAGE-BACKED SECURITIES CORP TRUST		09/01/2024	PAYDOWN		138,069	138,069	122,321	0	0	15,749	0	15,749	0	138,069	0	0	0	2,283	07/01/2050	1.A FE
36262D-AR-9	GS MORTGAGE-BACKED SECURITIES CORP TRUST		09/01/2024	PAYDOWN		31,076	31,076	29,367	29,621	0	1,455	0	1,455	0	31,076	0	0	0	731	07/01/2050	1.A
36263K-AB-7	GS MORTGAGE-BACKED SECURITIES TRUST 2021		09/01/2024	PAYDOWN		116,404	116,404	87,485	88,141	0	28,263	0	28,263	0	116,404	0	0	0	1,985	12/01/2051	1.A
36263N-AH-8	GS MORTGAGE-BACKED SECURITIES TRUST 2022		09/01/2024	PAYDOWN		372,388	372,388	371,684	371,833	0	555	0	555	0	372,388	0	0	0	5,979	05/04/2052	1.A
362938-AG-7	GS MORTGAGE-BACKED SECURITIES TRUST 2023		09/01/2024	PAYDOWN		171,327	171,327	169,346	0	0	1,981	0	1,981	0	171,327	0	0	0	5,468	05/01/2053	1.A FE
36298G-AA-7	GSPA MONETIZATION TRUST		09/09/2024	SINKING PAYMENT		128,087	128,087	130,648	129,038	0	(171)	0	(171)	0	128,087	0	0	0	5,486	10/09/2029	2.A FE
36416U-BG-9	GALTON FUNDING MORTGAGE TRUST 2017-1		09/01/2024	PAYDOWN		47,137	47,137	48,286	47,281	0	(144)	0	(144)	0	47,137	0	0	0	1,195	07/01/2056	1.A
36418A-AQ-0	GALTON FUNDING MORTGAGE TRUST 2019-2		09/01/2024	PAYDOWN		894	894	897	894	0	0	0	0	0	894	0	0	0	21	06/01/2059	1.A
36418G-BC-7	GALTON FUNDING MORTGAGE TRUST 2018-2		09/01/2024	PAYDOWN		13,561	13,561	13,765	13,568	0	(7)	0	(7)	0	13,561	0	0	0	340	10/01/2058	1.A
36877*-AA-2	GENCONN ENERGY LLC 4.73 25JUL41		07/25/2024	CALL 100		118,421	118,421	118,421	118,421	0	0	0	0	0	118,421	0	0	0	5,601	07/25/2041	1.G PL
39121J-AE-0	GREAT RIVER ENERGY		07/01/2024	SINKING PAYMENT		63,591	63,591	62,319	62,996	0	48	0	48	0	63,591	0	0	0	3,977	07/01/2038	1.G FE
393505-NC-2	CONSECO FINANCE CORP		09/15/2024	PAYDOWN		62,366	62,366	60,977	62,204	0	162	0	162	0	62,366	0	0	0	3,404	07/15/2027	5.B FE
413707-AA-8	HARRIMACK HOLDINGS LLC		09/01/2024	SINKING PAYMENT		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	2,042	04/01/2031	1.F PL
443201-AA-6	HOWMET AEROSPACE INC		08/23/2024	CALL 100.819281		2,268,434	2,250,000	2,302,500	2,264,721	0	(7,513)	0	(7,513)	0	2,257,208	0	(7,208)	(7,208)	143,903	05/01/2025	2.C FE
45276N-AA-9	IMPERIAL FUND MORTGAGE TRUST 2022-NQM4		09/01/2024	PAYDOWN		449,494	449,494	442,608	442,919	0	6,575	0	6,575	0	449,494	0	0	0	14,435	06/01/2067	1.A FE
45276Q-AA-2	IMPERIAL FUND MORTGAGE TRUST 2022-NQM5		09/01/2024	PAYDOWN		252,002	252,002	251,999	252,002	0	0	0	0	0	252,002	0	0	0	9,159	08/01/2067	1.A FE
46590K-AN-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2024	PAYDOWN		0	0	11,457	2,356	0	(923)	0	(923)	0	0	0	0	0	1,039	01/01/2049	1.A FE
46590Y-AF-1	JP MORGAN MORTGAGE TRUST 2017-5		09/01/2024	PAYDOWN		263,768	263,768	254,536	242,934	0	8,069	0	8,069	0	263,768	0	0	0	7,914	10/02/2048	1.C FE
46591D-AX-7	JP MORGAN MORTGAGE TRUST 2019-INV1		09/01/2024	PAYDOWN		48,628	48,628	44,616	44,767	0	3,861	0	3,861	0	48,628	0	0	0	1,571	10/01/2049	1.A
46591F-AY-0	JP MORGAN MORTGAGE TRUST 2019-5		09/01/2024	PAYDOWN		40,258	40,258	39,642	39,799	0	460	0	460	0	40,258	0	0	0	1,139	11/01/2049	1.A
46591K-AD-5	JP MORGAN MORTGAGE TRUST 2019-8		09/01/2024	PAYDOWN		89,258	89,258	75,103	75,776	0	13,482	0	13,482	0	89,258	0	0	0	1,711	03/01/2050	1.A
46591K-BE-2	JP MORGAN MORTGAGE TRUST 2019-8		09/01/2024	PAYDOWN		32,472	32,472	32,771	32,478	0	(7)	0	(7)	0	32,472	0	0	0	725	03/01/2050	1.A
46591N-BU-0	JP MORGAN MORTGAGE TRUST 2020-LTV1		09/01/2024	PAYDOWN		36,684	36,684	32,150	32,764	0	3,920	0	3,920	0	36,684	0	0	0	857	06/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46591T-AC-8	JP MORGAN MORTGAGE TRUST 2020-2		09/01/2024	PAYDOWN		10,642	10,642	10,788	10,651	0	(9)	0	(9)	0	10,642	0	0	0	248	07/01/2050	1.A
46592A-BT-0	JP MORGAN MORTGAGE TRUST 2020-3		09/01/2024	PAYDOWN		45,836	45,836	40,755	0	0	5,081	0	5,081	0	45,836	0	0	0	879	08/01/2050	1.B FE
46592E-BM-7	JP MORGAN MORTGAGE TRUST 2021-1		09/01/2024	PAYDOWN		131,766	131,766	133,609	132,771	0	(1,005)	0	(1,005)	0	131,766	0	0	0	2,268	06/01/2051	1.A
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		09/01/2024	PAYDOWN		52,754	52,754	49,956	52,754	0	0	0	0	0	52,754	0	0	0	1,454	12/01/2047	1.A
46641C-BP-5	JP MORGAN MORTGAGE TRUST 2014-1		09/01/2024	PAYDOWN		26,090	26,090	26,090	26,090	0	0	0	0	0	26,090	0	0	0	643	01/01/2044	1.A
46643A-BG-7	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2024	PAYDOWN		0	0	1,488,515	107,473	0	(127,566)	0	(127,566)	0	0	0	0	0	108,252	09/01/2047	1.A FE
46643P-BG-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2024	PAYDOWN		0	0	1,048,734	93,211	0	(81,333)	0	(81,333)	0	0	0	0	0	85,205	11/01/2047	1.B FE
46643T-BC-5	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2024	PAYDOWN		0	0	304,144	31,754	0	(27,038)	0	(27,038)	0	0	0	0	0	28,075	01/01/2048	1.A FE
46643U-DP-1	JP MORGAN TRUST 2015-1		09/01/2024	PAYDOWN		166,345	166,345	164,473	166,345	0	0	0	0	0	166,345	0	0	0	6,949	12/01/2044	1.A
46644K-AG-5	JPMCC RE-REMIC TRUST 2015-FRR2		08/01/2024	PAYDOWN		10,000,000	10,000,000	8,146,875	9,777,480	0	222,520	0	222,520	0	10,000,000	0	0	0	121,392	08/01/2047	2.A FE
46644K-AJ-9	JPMCC RE-REMIC TRUST 2015-FRR2		08/01/2024	PAYDOWN		10,975,200	10,975,200	7,572,888	10,572,780	0	402,420	0	402,420	0	10,975,200	0	0	0	0	08/01/2047	3.C FE
46645L-BA-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2024	PAYDOWN		0	0	49,430	12,182	0	(4,069)	0	(4,069)	0	0	0	0	0	4,719	03/03/2049	1.A FE
46646R-AL-7	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2024	PAYDOWN		0	0	15,065	4,966	0	(1,200)	0	(1,200)	0	0	0	0	0	1,195	12/01/2049	1.A FE
46649C-AA-1	JP MORGAN MORTGAGE TRUST 2018-4		09/01/2024	PAYDOWN		16,946	16,946	16,829	16,942	0	4	0	4	0	16,946	0	0	0	394	10/01/2048	1.A
46649K-AN-5	JP MORGAN MORTGAGE TRUST 2018-5		09/01/2024	PAYDOWN		67,457	67,457	69,144	67,704	0	(246)	0	(246)	0	67,457	0	0	0	1,527	10/01/2048	1.A
46650H-AW-8	JP MORGAN MORTGAGE TRUST 2019-1		09/01/2024	PAYDOWN		37,605	37,605	37,652	37,619	0	(14)	0	(14)	0	37,605	0	0	0	1,125	05/01/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST 2018-6		09/01/2024	PAYDOWN		141,545	141,545	144,641	141,681	0	(135)	0	(135)	0	141,545	0	0	0	3,217	12/01/2048	1.A
46650M-AN-7	JP MORGAN MORTGAGE TRUST 2018-8		09/01/2024	PAYDOWN		12,161	12,161	12,448	12,161	0	0	0	0	0	12,161	0	0	0	352	01/01/2049	1.A
46650M-BF-3	JP MORGAN MORTGAGE TRUST 2018-8		09/01/2024	PAYDOWN		85,442	85,442	77,912	78,289	0	7,152	0	7,152	0	85,442	0	0	0	2,394	01/01/2049	1.A
46650M-BH-9	JP MORGAN MORTGAGE TRUST 2018-8		09/01/2024	PAYDOWN		106,861	106,861	102,587	103,546	0	3,316	0	3,316	0	106,861	0	0	0	2,995	01/01/2049	1.A
46650P-BA-7	J.P. MORGAN MORTGAGE TRUST 2019-LTV1		09/01/2024	PAYDOWN		261,381	261,381	268,977	261,381	0	0	0	0	0	261,381	0	0	0	7,480	06/01/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST 2019-6		09/01/2024	PAYDOWN		33,328	33,328	33,724	33,328	0	(1)	0	(1)	0	33,328	0	0	0	790	12/01/2049	1.A
46651F-AQ-4	JP MORGAN MORTGAGE TRUST 2019-HYB1		09/01/2024	PAYDOWN		44,581	44,581	44,547	44,581	0	0	0	0	0	44,581	0	0	0	835	10/01/2049	1.A
46651G-AR-0	JP MORGAN MORTGAGE TRUST 2019-7		09/01/2024	PAYDOWN		34,478	34,478	34,801	34,478	0	0	0	0	0	34,478	0	0	0	879	02/01/2050	1.A
46651G-AZ-2	JP MORGAN MORTGAGE TRUST 2019-7		09/01/2024	PAYDOWN		33,877	33,877	30,129	30,843	0	3,034	0	3,034	0	33,877	0	0	0	616	02/01/2050	1.A
46651Y-AC-4	JP MORGAN MORTGAGE TRUST 2019-9		09/01/2024	PAYDOWN		107,026	107,026	108,148	106,908	0	118	0	118	0	107,026	0	0	0	2,367	05/01/2050	1.A
46651Y-BT-6	JP MORGAN MORTGAGE TRUST 2019-9		09/01/2024	PAYDOWN		59,088	59,088	51,025	0	0	8,062	0	8,062	0	59,088	0	0	0	1,006	05/01/2050	1.A FE
46652F-BU-3	JP MORGAN MORTGAGE TRUST 2020-4		09/01/2024	PAYDOWN		33,261	33,261	28,854	29,073	0	4,189	0	4,189	0	33,261	0	0	0	807	11/01/2050	1.A
46654T-AC-2	J.P. MORGAN MORTGAGE TRUST 2021-15		09/01/2024	PAYDOWN		186,668	186,668	186,493	186,520	0	148	0	148	0	186,668	0	0	0	3,114	06/01/2052	1.A
46654V-AA-1	J.P. MORGAN MORTGAGE TRUST 2021-LTV2		09/01/2024	PAYDOWN		469,527	469,527	381,510	0	0	88,017	0	88,017	0	469,527	0	0	0	3,583	05/01/2052	1.A FE
46654W-AE-1	J.P. MORGAN MORTGAGE TRUST 2022-1		09/01/2024	PAYDOWN		155,742	155,742	151,021	151,757	0	3,985	0	3,985	0	155,742	0	0	0	2,605	07/01/2052	1.A
46655N-AB-6	J.P. MORGAN MORTGAGE TRUST 2022-7		09/01/2024	PAYDOWN		110,781	110,781	96,726	98,821	0	11,960	0	11,960	0	110,781	0	0	0	2,100	12/01/2052	1.A
46656A-AA-5	J.P. MORGAN MORTGAGE TRUST 2022-DSC1		09/01/2024	PAYDOWN		237,380	237,380	220,283	222,929	0	14,451	0	14,451	0	237,380	0	0	0	7,885	01/01/2063	1.A FE
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC		09/10/2024	JPM SECURITIES-FIXED		4,307,400	5,000,000	4,910,350	4,927,662	0	5,858	0	5,858	0	4,933,520	0	(626,120)	(626,120)	118,854	10/15/2031	2.B FE
478160-CL-6	JOHNSON & JOHNSON		09/18/2024	JPM SECURITIES-FIXED		9,908,800	11,000,000	12,345,270	12,194,164	0	(54,005)	0	(54,005)	0	12,140,159	0	(2,231,359)	(2,231,359)	440,489	01/15/2038	1.A FE
48128K-AV-3	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2024	PAYDOWN		0	0	16,215	5,998	0	(1,128)	0	(1,128)	0	0	0	0	0	1,398	07/01/2050	1.A FE
48128Y-AY-7	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2024	PAYDOWN		0	0	11,111	5,687	0	(762)	0	(762)	0	0	0	0	0	1,005	03/01/2052	1.A FE
48129R-BC-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		09/01/2024	PAYDOWN		0	0	6,634	3,760	0	(445)	0	(445)	0	0	0	0	0	596	11/01/2052	1.A FE
484915-AA-1	KANSAS GAS SERVICE SECURITIZATION I LLC		08/01/2024	SINKING PAYMENT		294,968	294,968	294,907	294,968	0	0	0	0	0	294,968	0	0	0	16,182	08/01/2032	1.A FE
49308V-AF-4	KEY COMMERCIAL MORTGAGE SECURITIES TRUST		09/01/2024	PAYDOWN		0	0	17,685	11,904	0	(1,326)	0	(1,326)	0	0	0	0	0	1,707	09/02/2052	1.A FE
54246#-AA-5	LONG BEACH JUDICIAL PA 6.88 31DEC47		06/30/2024	SINKING PAYMENT		32,601	32,601	33,574	33,424	0	(21)	0	(21)	0	32,601	0	0	0	2,243	12/31/2047	1.E
55284T-AA-5	MFA 2022-INV1 TRUST		09/01/2024	PAYDOWN		407,961	407,961	404,022	407,517	0	443	0	443	0	407,961	0	0	0	10,778	04/01/2066	1.A FE
55376C-AP-8	MSWF COMMERCIAL MORTGAGE TRUST 2023-1		09/01/2024	PAYDOWN		0	0	1,098	788	0	(61)	0	(61)	0	0	0	0	0	112	05/01/2056	1.A FE
55400E-AA-7	MVW 2020-1 LLC		09/20/2024	PAYDOWN		111,662	111,662	112,385	111,802	0	(140)	0	(140)	0	111,662	0	0	0	1,297	10/20/2037	1.A FE
55400W-AA-7	MVW 2023-2 LLC		09/20/2024	PAYDOWN		307,042	307,042	306,980	306,982	0	61	0	61	0	307,042	0	0	0	12,744	11/20/2040	1.A FE
58403Y-AK-2	MED TRUST 2021-MDLN		07/15/2024	PAYDOWN		2,985,671	2,985,671	2,985,671	2,985,671	0	0	0	0	0	2,985,671	0	0	0	121,779	11/15/2038	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
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTANCE 2018-M		09/01/2024	PAYDOWN		273,860	273,860	244,249	246,404	0	27,457	0	27,457	0	273,860	0	0	0	6,381	03/01/2048	1.A
585498-BH-0	MELLO MORTGAGE CAPITAL ACCEPTANCE 2018-M		09/01/2024	PAYDOWN		102,605	102,605	100,583	102,262	0	344	0	344	0	102,605	0	0	0	2,522	03/01/2048	1.A
58549K-AC-5	MELLO MORTGAGE CAPITAL ACCEPTANCE 2021-I		09/01/2024	PAYDOWN		123,605	123,605	106,455	108,288	0	15,317	0	15,317	0	123,605	0	0	0	1,933	06/01/2051	1.A
61690A-AF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	18,169	2,658	0	(1,287)	0	(1,287)	0	0	0	0	0	1,567	12/01/2047	1.A FE
61690V-BA-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	12,780	1,570	0	(821)	0	(821)	0	0	0	0	0	1,102	10/01/2048	1.A FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST 2016-BNK2		09/01/2024	PAYDOWN		0	0	25,017	7,855	0	(1,709)	0	(1,709)	0	0	0	0	0	2,220	11/01/2049	1.A FE
61691A-BM-4	MORGAN STANLEY CAPITAL I TRUST 2015-UBS8		09/01/2024	PAYDOWN		0	0	128,055	24,092	0	(10,306)	0	(10,306)	0	0	0	0	0	11,101	12/01/2048	1.A FE
61691G-AT-7	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	17,441	5,056	0	(1,230)	0	(1,230)	0	0	0	0	0	1,506	12/01/2049	1.A FE
61691J-AW-4	MORGAN STANLEY CAPITAL I TRUST 2017-H1		09/01/2024	PAYDOWN		0	0	36,434	11,622	0	(2,580)	0	(2,580)	0	0	0	0	0	3,343	06/01/2050	1.A FE
61691Y-AP-6	MORGAN STANLEY CAPITAL I TRUST 2021-L5		09/01/2024	PAYDOWN		0	0	6,900	5,952	0	(536)	0	(536)	0	0	0	0	0	889	05/01/2054	1.A FE
61747Y-ES-0	MORGAN STANLEY		07/01/2024	MORGAN STANLEY & CO		5,720,340	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(279,660)	(279,660)	222,474	04/20/2037	2.A FE
61763U-BE-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		07/01/2024	PAYDOWN		8,000,000	8,000,000	7,367,500	7,942,296	0	57,704	0	57,704	0	8,000,000	0	0	0	208,692	08/01/2047	1.A
61764P-BV-3	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	628,503	59,086	0	(52,317)	0	(52,317)	0	0	0	0	0	55,085	12/01/2047	1.A FE
61765L-AV-2	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	12,838	2,131	0	(938)	0	(938)	0	0	0	0	0	1,061	05/01/2048	1.A FE
61766C-AH-2	MORGAN STANLEY CAPITAL I TRUST 2016-UBS9		09/01/2024	PAYDOWN		0	0	30,014	6,189	0	(2,396)	0	(2,396)	0	0	0	0	0	2,803	03/01/2049	1.A FE
61766E-BF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	18,466	4,062	0	(1,471)	0	(1,471)	0	0	0	0	0	1,686	05/01/2049	1.A FE
61766L-BT-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	40,148	9,577	0	(3,070)	0	(3,070)	0	0	0	0	0	3,678	01/01/2049	1.A FE
61766N-BC-8	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	32,249	9,175	0	(2,512)	0	(2,512)	0	0	0	0	0	3,061	09/01/2049	1.A FE
61766R-BA-3	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN		0	0	24,399	7,648	0	(1,780)	0	(1,780)	0	0	0	0	0	2,157	11/01/2049	1.A FE
61776Q-BD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		09/01/2024	PAYDOWN		7,806	7,806	7,827	0	0	(21)	0	(21)	0	7,806	0	0	0	39	07/01/2054	1.A FE
618934-AB-9	MOSAIC SOLAR LOAN TRUST 2023-4		09/20/2024	PAYDOWN		278,176	278,176	280,280	109,752	0	(2,103)	0	(2,103)	0	278,176	0	0	0	6,289	05/20/2053	1.G FE
618937-AA-4	MOSAIC SOLAR LOAN TRUST 2024-1		09/20/2024	PAYDOWN		305,031	305,031	303,115	0	0	1,917	0	1,917	0	305,031	0	0	0	8,063	09/20/2049	1.D FE
618937-AB-2	MOSAIC SOLAR LOAN TRUST 2024-1		09/20/2024	PAYDOWN		81,342	81,342	79,732	0	0	1,610	0	1,610	0	81,342	0	0	0	2,443	09/20/2049	1.G FE
61911B-AA-3	MORTGAGE EQUITY CONVERSION ASSET TRUST 2		09/01/2024	PAYDOWN		379,372	379,372	365,228	149,162	0	11,511	0	11,511	0	379,372	0	0	0	4,972	07/01/2060	2.B FE
61945W-AA-7	MOSAIC SOLAR LOAN TRUST 2023-2		09/20/2024	PAYDOWN		71,069	71,069	70,146	70,239	0	830	0	830	0	71,069	0	0	0	2,494	09/22/2053	1.D FE
61946F-AA-3	MOSAIC SOLAR LOAN TRUST 2018-1		09/20/2024	PAYDOWN		31,699	31,699	31,697	31,698	0	0	0	0	0	31,699	0	0	0	843	06/22/2043	1.D FE
61946K-AA-2	MOSAIC SOLAR LOAN TRUST 2022-3		09/20/2024	PAYDOWN		33,605	33,605	33,604	33,605	0	0	0	0	0	33,605	0	0	0	1,394	06/20/2053	1.D FE
61946K-AB-0	MOSAIC SOLAR LOAN TRUST 2022-3		09/20/2024	PAYDOWN		50,408	50,408	49,301	49,451	0	957	0	957	0	50,408	0	0	0	2,523	06/20/2053	1.G FE
61947B-AA-1	MOSAIC SOLAR LOAN TRUST 2024-2		09/20/2024	PAYDOWN		154,925	154,925	151,827	0	0	3,099	0	3,099	0	154,925	0	0	0	1,613	04/22/2052	1.D FE
620076-BT-5	MOTOROLA SOLUTIONS INC		09/16/2024	JEFFERIES & COMPANY,		1,773,440	2,000,000	1,996,040	1,997,195	0	264	0	264	0	1,997,459	0	(224,019)	(224,019)	38,589	11/15/2030	2.B FE
62942K-AA-4	NRP MORTGAGE TRUST 2013-1		09/01/2024	PAYDOWN		243,805	243,805	234,540	236,638	0	7,167	0	7,167	0	243,805	0	0	0	5,034	07/01/2043	1.A
62942K-AG-1	NRP MORTGAGE TRUST 2013-1		09/01/2024	PAYDOWN		35,813	35,813	34,633	35,792	0	22	0	22	0	35,813	0	0	0	746	07/01/2043	1.A
637138-AC-2	TRUIST FINANCIAL CORP		09/30/2024	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	170,000	09/30/2024	2.A FE
63935B-AA-1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		272,894	272,894	248,924	129,077	0	22,540	0	22,540	0	272,894	0	0	0	1,525	01/15/2069	1.A FE
63939E-AD-5	NAVIENT PRIVATE EDUCATION LOAN TRUST 201		09/16/2024	PAYDOWN		291,192	291,192	301,202	294,626	0	(3,434)	0	(3,434)	0	291,192	0	0	0	14,148	11/15/2030	1.A FE
63939N-AB-9	NAVIENT PRIVATE EDUCATION LOAN TRUST 201		09/15/2024	PAYDOWN		621,028	621,028	602,914	605,409	0	15,619	0	15,619	0	621,028	0	0	0	16,437	12/15/2045	1.A FE
63940V-AC-6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		121,727	121,727	121,393	114,585	0	331	0	331	0	121,727	0	0	0	3,853	06/16/2042	1.A FE
63941G-AB-0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		368,651	368,651	340,945	0	0	27,706	0	27,706	0	368,651	0	0	0	1,986	01/15/2069	1.A FE
63941J-AA-6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		521,697	521,697	483,701	492,874	0	28,822	0	28,822	0	521,697	0	0	0	8,395	10/15/2068	1.A FE
63941T-AA-4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		204,510	204,510	206,667	205,017	0	(507)	0	(507)	0	204,510	0	0	0	2,304	05/15/2069	1.A FE
63941X-AA-5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		983,557	983,557	906,694	175,691	0	76,213	0	76,213	0	983,557	0	0	0	2,746	07/15/2069	1.A FE
63942B-AA-2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		270,155	270,155	240,230	0	0	29,925	0	29,925	0	270,155	0	0	0	326	05/15/2069	1.A FE
63942G-AA-1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		243,673	243,673	206,472	163,619	0	33,084	0	33,084	0	243,673	0	0	0	1,513	02/18/2070	1.A FE
63942J-AA-5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		196,555	196,555	178,197	0	0	18,358	0	18,358	0	196,555	0	0	0	174	10/15/2069	1.A FE
63942K-AA-2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		172,250	172,250	150,180	155,474	0	16,776	0	16,776	0	172,250	0	0	0	1,823	04/15/2070	1.A FE
63942M-AA-8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		298,442	298,442	260,892	255,968	0	29,422	0	29,422	0	298,442	0	0	0	4,238	07/15/2070	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63942T-AA-3	NAVIENT STUDENT LOAN TRUST		09/15/2024	PAYDOWN		370,535	370,535	370,535	370,535	0	0	0	0	0	370,535	0	0	0	16,020	03/15/2072	1.A FE
63943C-AA-9	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		09/15/2024	PAYDOWN		274,394	274,394	274,357	0	0	37	0	37	0	274,394	0	0	0	3,516	10/15/2072	1.A FE
64033A-AA-2	NELNET STUDENT LOAN TRUST 2012-4		09/25/2024	PAYDOWN		674,355	674,355	644,641	663,293	0	11,062	0	11,062	0	674,355	0	0	0	27,523	09/27/2038	1.B FE
64033Q-AB-5	NELNET STUDENT LOAN TRUST 2015-2		09/25/2024	PAYDOWN		669,602	669,602	656,210	656,963	0	12,639	0	12,639	0	669,602	0	0	0	26,564	09/25/2042	1.B FE
64034E-AA-3	NELNET STUDENT LOAN TRUST 2019-5		09/25/2024	PAYDOWN		333,436	333,436	347,607	341,271	0	(7,835)	0	(7,835)	0	333,436	0	0	0	5,541	10/25/2067	1.A FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST 2021-D		09/20/2024	PAYDOWN		616,564	616,564	553,475	560,224	0	56,340	0	56,340	0	616,564	0	0	0	6,703	04/20/2062	1.A FE
64829F-AJ-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2024	PAYDOWN		127,759	127,759	133,656	129,029	0	(1,270)	0	(1,270)	0	127,759	0	0	0	4,056	03/01/2056	1.A
64829G-AL-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2024	PAYDOWN		237,740	237,740	244,764	238,871	0	(1,131)	0	(1,131)	0	237,740	0	0	0	7,695	11/02/2035	1.B FE
64829L-BM-9	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		09/01/2024	PAYDOWN		135,788	135,788	137,400	135,788	0	1,178	0	1,178	0	135,788	0	0	0	4,569	11/01/2056	1.A
64829W-AB-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2021		09/01/2024	PAYDOWN		139,417	139,417	113,756	114,883	0	24,534	0	24,534	0	139,417	0	0	0	2,298	06/01/2051	1.A
64831G-AB-1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2021		09/01/2024	PAYDOWN		138,058	138,058	119,010	121,469	0	16,589	0	16,589	0	138,058	0	0	0	2,241	09/01/2051	1.A
65536W-AA-3	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE		09/25/2024	PAYDOWN		944	1,214	380	387	0	0	0	0	0	387	0	557	557	1	08/25/2036	1.A FM
67085K-AA-0	OFFUTT AFB AMERICA FIRST COMMUNITY LLC		09/01/2024	SINKING PAYMENT		51,898	51,898	50,556	50,651	0	39	0	39	0	51,898	0	0	0	2,834	09/01/2050	1.G FE
67085K-AJ-1	OAFB CUSTODIAL ACCOUNT LLC		09/01/2024	CALL 100		2,000,000	2,000,000	1,939,540	1,945,164	0	54,836	0	54,836	0	2,000,000	0	0	0	100,000	03/01/2048	1.C FE
67098A-AY-5	OBX 2019-INV1 TRUST		09/01/2024	PAYDOWN		54,855	54,855	52,181	52,361	0	2,494	0	2,494	0	54,855	0	0	0	1,677	11/01/2048	1.A
67113A-BA-7	OBX 2019-EXP3 TRUST		09/25/2024	PAYDOWN		430,985	430,985	425,365	217,515	0	5,349	0	5,349	0	430,985	0	0	0	13,312	10/25/2059	1.A
67113A-BL-3	OBX 2019-EXP3 TRUST		09/01/2024	PAYDOWN		34,526	34,526	33,749	34,391	0	135	0	135	0	34,526	0	0	0	1,378	10/01/2059	1.A
67113C-AE-6	OBX 2020-INV1 TRUST		09/01/2024	PAYDOWN		237,749	237,749	210,931	212,562	0	25,186	0	25,186	0	237,749	0	0	0	5,183	12/01/2049	1.A
67113K-AK-4	OBX 2019-EXP2 TRUST		09/25/2024	PAYDOWN		526,420	526,420	519,564	288,169	0	6,683	0	6,683	0	526,420	0	0	0	16,546	06/25/2059	1.A FE
67117J-AC-1	OBX 2021-INV3 TRUST		09/09/2024	VARIOUS		10,460,648	12,347,195	12,310,539	12,316,746	0	1,898	0	1,898	0	12,318,643	0	(1,857,995)	(1,857,995)	238,882	10/01/2051	1.A
67181D-AA-9	OAK STREET INVESTMENT GRADE NET LEASE FU		09/20/2024	PAYDOWN		21,860	21,860	19,554	19,850	0	1,875	0	1,875	0	21,860	0	0	0	245	11/20/2050	1.A FE
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU		09/20/2024	PAYDOWN		38,648	38,648	35,875	24,021	0	2,585	0	2,585	0	38,648	0	0	0	521	11/20/2051	1.A FE
67190A-AA-4	OAK STREET INVESTMENT GRADE NET LEASE FU		09/20/2024	PAYDOWN		19,483	19,483	17,132	17,536	0	1,948	0	1,948	0	19,483	0	0	0	176	01/20/2051	1.A FE
67190A-AC-0	OAK STREET INVESTMENT GRADE NET LEASE FU		09/20/2024	PAYDOWN		4,375	4,375	4,374	4,375	0	0	0	0	0	4,375	0	0	0	82	01/20/2051	2.A FE
67448T-BL-8	OBX 2020-EXP1 TRUST		09/01/2024	PAYDOWN		29,306	29,306	28,317	28,386	0	920	0	920	0	29,306	0	0	0	886	02/01/2060	1.A FE
67648B-AB-8	OCEANVIEW MORTGAGE TRUST 2022-INV1		09/01/2024	PAYDOWN		99,692	99,692	98,825	98,949	0	743	0	743	0	99,692	0	0	0	1,646	12/01/2051	1.A
680033-AC-1	OLD NATIONAL BANCORP/IN		08/15/2024	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	206,250	08/15/2024	2.A FE
68269C-AA-4	ONEMAIN FINANCIAL ISSUANCE TRUST 2018-2		09/14/2024	PAYDOWN		629,459	629,459	635,360	629,749	0	(290)	0	(290)	0	629,459	0	0	0	14,665	03/14/2033	1.A FE
69343F-AA-5	PHEAA STUDENT LOAN TRUST 2016-1		09/25/2024	PAYDOWN		187,272	187,272	179,079	182,490	0	4,783	0	4,783	0	187,272	0	0	0	8,066	09/25/2065	1.B FE
69371V-AA-5	PSMC 2018-1 TRUST		09/01/2024	PAYDOWN		8,374	8,374	8,321	8,374	0	(44)	0	(44)	0	8,374	0	0	0	(17,153)	02/01/2048	1.A
69379W-AB-3	PEK HLDS 1 LP		07/08/2024	CALL 100		106,190	106,190	106,190	106,190	0	0	0	0	0	106,190	0	0	0	4,073	05/01/2038	1.D PL
69380X-AA-0	PRPM 2024-RPL1 LLC		09/01/2024	PAYDOWN		95,630	95,630	91,286	0	0	4,345	0	4,345	0	95,630	0	0	0	2,014	12/01/2064	1.A FE
693964-AA-6	PRKCM 2023-AFC2 TRUST		09/01/2024	PAYDOWN		281,162	281,162	280,986	281,020	0	142	0	142	0	281,162	0	0	0	11,966	06/01/2058	1.A FE
693984-AA-4	PRKCM 2023-AFC3 TRUST		09/01/2024	PAYDOWN		163,912	163,912	163,911	163,911	0	1	0	1	0	163,912	0	0	0	7,224	09/01/2058	1.A FE
695156-AR-0	PACKAGING CORP OF AMERICA		09/15/2024	MATURITY		3,000,000	3,000,000	2,991,480	2,999,189	0	811	0	811	0	3,000,000	0	0	0	109,500	09/15/2024	2.B FE
72650T-AA-6	PLAINS END FINANCING LLC		07/15/2024	SINKING PAYMENT		83,445	83,445	79,064	82,229	0	276	0	276	0	83,445	0	0	0	3,761	04/15/2028	3.A FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER LLC		09/05/2024	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	305	12/05/2051	2.B FE
73019#-AA-0	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2024	SINKING PAYMENT		43,264	43,264	43,264	43,264	0	0	0	0	0	43,264	0	0	0	1,298	09/13/2027	1.D
73019#-AB-8	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2024	SINKING PAYMENT		44,892	44,892	44,892	44,892	0	0	0	0	0	44,892	0	0	0	1,347	09/13/2027	1.D
73019#-AC-6	PNC EQUIP FIN LLC 3.0 13SEP27		09/13/2024	SINKING PAYMENT		41,008	41,008	41,008	41,008	0	0	0	0	0	41,008	0	0	0	1,230	09/13/2027	1.D
74387Y-AD-5	PROVIDENT FUNDING MORTGAGE TRUST 2021-1		09/01/2024	PAYDOWN		204,151	204,151	203,641	203,757	0	395	0	395	0	204,151	0	0	0	2,729	04/01/2051	1.A
749384-AA-1	RCKT MORTGAGE TRUST 2021-5		09/01/2024	PAYDOWN		835,001	835,001	665,715	0	0	169,285	0	169,285	0	835,001	0	0	0	2,455	11/01/2051	1.A FE
74938D-AA-1	RCKT MORTGAGE TRUST 2021-3		09/01/2024	PAYDOWN		129,656	129,656	103,563	0	0	26,093	0	26,093	0	129,656	0	0	0	1,533	07/01/2051	1.A FE
74938G-AB-2	RCKT MORTGAGE TRUST 2022-4		09/01/2024	PAYDOWN		548,968	548,968	477,017	0	0	71,951	0	71,951	0	548,968	0	0	0	9,897	06/01/2052	1.A FE
74938W-AB-7	RCKT MORTGAGE TRUST 2022-2		09/01/2024	PAYDOWN		144,351	144,351	114,985	0	0	29,366	0	29,366	0	144,351	0	0	0	1,768	02/01/2052	1.A FE
74981C-AA-9	RUN 2022-NQM1 TRUST		09/01/2024	PAYDOWN		135,448	135,448	134,377	135,448	0	0	0	0	0	135,448	0	0	0	3,315	03/01/2067	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
75409X-AA-4	RATE MORTGAGE TRUST 2021-HB1		09/01/2024	PAYDOWN		335,852	335,852	332,006	332,325	0	3,528	0	3,528	0	335,852	0	0	0	5,590	12/01/2051	1.A
75410R-AJ-5	RATE MORTGAGE TRUST 2022-J1		09/01/2024	PAYDOWN		339,541	339,541	335,165	336,122	0	3,419	0	3,419	0	339,541	0	0	0	5,841	01/01/2052	1.A
75574Y-AG-8	READY CAPITAL MORTGAGE FINANCING 2021-FL		09/25/2024	PAYDOWN		2,213,463	2,213,463	2,213,463	2,213,463	0	0	0	0	0	2,213,463	0	0	0	129,606	04/25/2038	1.C FE
75575W-AA-4	READY CAPITAL MORTGAGE FINANCING 2021-FL		09/25/2024	PAYDOWN		1,884,035	1,884,035	1,851,065	1,859,608	0	24,427	0	24,427	0	1,884,035	0	0	0	90,016	11/25/2036	1.A FE
75973V-AA-4	RENEW 2024-1		09/20/2024	PAYDOWN		118,866	118,866	118,866	0	0	0	0	0	0	118,866	0	0	0	2,848	11/20/2059	1.A FE
78397E-AE-6	SBALR COMMERCIAL MORTGAGE 2020-RR1 TRUST		09/06/2024	PAYDOWN		57,536	57,536	60,561	59,597	0	(2,061)	0	(2,061)	0	57,536	0	0	0	1,082	02/06/2053	1.A
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST		09/01/2024	PAYDOWN		0	0	170,653	45,064	0	(12,701)	0	(12,701)	0	0	0	0	0	16,135	10/01/2048	1.A FE
78442G-FJ-0	SLM STUDENT LOAN TRUST 2003-1		09/16/2024	PAYDOWN		65,403	65,403	60,825	63,940	0	1,463	0	1,463	0	65,403	0	0	0	3,116	06/15/2037	3.A FE
78443B-AK-2	SLM STUDENT LOAN TRUST 2006-10		07/25/2024	PAYDOWN		204,438	204,438	181,183	194,154	0	10,284	0	10,284	0	204,438	0	0	0	9,070	03/25/2044	1.F FE
78443C-AP-9	SLM PRIVATE CREDIT STUDENT LOAN TRUST 20		09/19/2024	CALL 100		150,000	150,000	149,813	150,000	0	0	0	0	0	150,000	0	0	0	9,260	03/15/2033	4.A FE
78443C-CL-6	SLM PRIVATE CREDIT STUDENT LOAN TRUST 20		09/16/2024	PAYDOWN		495,437	495,437	477,400	478,585	0	16,852	0	16,852	0	495,437	0	0	0	22,419	06/15/2039	1.A FE
78443F-AJ-6	SLM STUDENT LOAN TRUST 2007-5		08/16/2024	CALL 100		400,000	400,000	400,665	400,000	0	0	0	0	0	400,000	0	0	0	17,733	01/26/2043	3.A FE
78448P-AE-0	SMB PRIVATE EDUCATION LOAN TRUST 2015-A		09/15/2024	PAYDOWN		486,054	486,054	476,997	483,409	0	2,644	0	2,644	0	486,054	0	0	0	11,319	10/16/2045	1.A FE
78448Q-AE-8	SMB PRIVATE EDUCATION LOAN TRUST 2015-B		09/15/2024	PAYDOWN		753,880	753,880	719,817	744,896	0	8,984	0	8,984	0	753,880	0	0	0	17,607	12/17/2040	1.A FE
78448R-AE-6	SMB PRIVATE EDUCATION LOAN TRUST 2015-C		09/15/2024	PAYDOWN		992,968	992,968	974,466	986,134	0	6,834	0	6,834	0	992,968	0	0	0	23,221	09/15/2043	1.A FE
78448Y-AL-5	SMB PRIVATE EDUCATION LOAN TRUST 2021-A		09/15/2024	PAYDOWN		56,224	56,224	50,356	0	0	5,868	0	5,868	0	56,224	0	0	0	181	01/15/2053	2.B FE
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRUST 2021-B		09/15/2024	PAYDOWN		178,290	178,290	159,792	158,159	0	18,498	0	18,498	0	178,290	0	0	0	1,551	07/17/2051	1.A FE
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TRUST 2022-A		09/15/2024	PAYDOWN		192,788	192,788	190,442	191,304	0	1,484	0	1,484	0	192,788	0	0	0	4,179	11/16/2054	1.D FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRUST 2023-A		09/15/2024	PAYDOWN		229,510	229,510	226,292	226,783	0	2,726	0	2,726	0	229,510	0	0	0	8,250	01/15/2053	1.A FE
80290C-AS-3	SANTANDER BANK AUTO CREDIT-LINKED NOTES		09/15/2024	PAYDOWN		309,800	309,800	309,800	309,800	0	0	0	0	0	309,800	0	0	0	10,895	05/15/2032	2.A FE
80290C-BF-0	SANTANDER BANK AUTO CREDIT-LINKED NOTES		09/15/2024	PAYDOWN		345,055	345,055	345,055	345,055	0	0	0	0	0	345,055	0	0	0	14,834	12/15/2032	1.B FE
805564-GA-3	SAXON ASSET SECURITIES TR 2000-2 MORT LN		09/01/2024	PAYDOWN		16,878	16,878	13,671	16,878	0	0	0	0	0	16,878	0	0	0	399	07/01/2030	3.B FM
81743B-AK-3	SEQUOIA MORTGAGE TRUST 2024-4		09/01/2024	PAYDOWN		735,152	735,152	730,402	0	0	4,750	0	4,750	0	735,152	0	0	0	14,674	05/01/2054	1.A FE
81743D-AB-9	SEQUOIA MORTGAGE TRUST 2024-6		09/01/2024	PAYDOWN		665,846	665,846	664,390	0	0	1,457	0	1,457	0	665,846	0	0	0	4,296	07/03/2054	1.A FE
81744N-AH-3	SEQUOIA MORTGAGE TRUST 2012-6		09/01/2024	PAYDOWN		22,641	22,641	22,868	22,641	0	0	0	0	0	22,641	0	0	0	536	12/01/2042	1.A FM
81744Y-AA-4	SEQUOIA MORTGAGE TRUST 2013-4		09/01/2024	PAYDOWN		67,353	67,353	62,512	63,550	0	3,803	0	3,803	0	67,353	0	0	0	1,043	04/01/2043	1.A
81745A-AF-4	SEQUOIA MORTGAGE TRUST 2013-5		09/01/2024	PAYDOWN		59,841	59,841	58,794	59,831	0	10	0	10	0	59,841	0	0	0	1,301	05/01/2043	1.A
81745E-AD-1	SEQUOIA MORTGAGE TRUST 2013-8		09/01/2024	PAYDOWN		75,058	75,058	74,261	75,052	0	6	0	6	0	75,058	0	0	0	1,735	06/01/2043	1.A
81745L-BN-2	SEQUOIA MORTGAGE TRUST 2014-4		09/01/2024	PAYDOWN		56,877	56,877	57,185	56,877	0	0	0	0	0	56,877	0	0	0	1,483	11/01/2044	1.A
81745M-AE-1	SEQUOIA MORTGAGE TRUST 2013-2		09/01/2024	PAYDOWN		88,283	88,283	88,062	88,283	0	0	0	0	0	88,283	0	0	0	2,272	02/01/2043	1.A
81745Q-AA-0	SEQUOIA MORTGAGE TRUST 2015-1		09/01/2024	PAYDOWN		7,982	7,982	8,003	7,954	0	28	0	28	0	7,982	0	0	0	186	01/01/2045	1.A
81745X-AG-2	SEQUOIA MORTGAGE TRUST 2017-4		09/01/2024	PAYDOWN		79,833	79,833	80,083	79,837	0	(4)	0	(4)	0	79,833	0	0	0	2,024	07/01/2047	1.A
81746F-CD-5	SEQUOIA MORTGAGE TRUST 2017-6		09/01/2024	PAYDOWN		37,052	37,052	32,917	33,139	0	3,913	0	3,913	0	37,052	0	0	0	923	09/01/2047	1.A
81746K-CB-8	SEQUOIA MORTGAGE TRUST 2017-2		09/01/2024	PAYDOWN		126,675	126,675	114,007	116,750	0	9,925	0	9,925	0	126,675	0	0	0	3,144	02/01/2047	1.A
81746R-CB-3	SEQUOIA MORTGAGE TRUST 2016-2		09/01/2024	PAYDOWN		56,186	56,186	56,239	56,191	0	(5)	0	(5)	0	56,186	0	0	0	1,340	08/01/2046	1.A
81746V-AU-4	SEQUOIA MORTGAGE TRUST 2018-3		09/01/2024	PAYDOWN		15,245	15,245	15,054	15,241	0	4	0	4	0	15,245	0	0	0	323	03/01/2048	1.A
81746X-CD-6	SEQUOIA MORTGAGE TRUST 2017-3		09/01/2024	PAYDOWN		86,231	86,231	78,591	79,123	0	7,108	0	7,108	0	86,231	0	0	0	2,327	04/01/2047	1.A
81747D-CH-0	SEQUOIA MORTGAGE TRUST 2018-CH1		09/01/2024	PAYDOWN		84,737	84,737	80,183	0	0	4,555	0	4,555	0	84,737	0	0	0	2,038	02/01/2048	1.A FE
81747G-CC-4	SEQUOIA MORTGAGE TRUST 2018-5		09/01/2024	PAYDOWN		25,856	25,856	22,236	22,546	0	3,310	0	3,310	0	25,856	0	0	0	680	05/01/2048	1.A
81747J-AA-4	SEQUOIA MORTGAGE TRUST 2018-6		09/01/2024	PAYDOWN		5,794	5,794	5,881	5,794	0	0	0	0	0	5,794	0	0	0	155	07/01/2048	1.A
81747J-CE-4	SEQUOIA MORTGAGE TRUST 2018-6		09/01/2024	PAYDOWN		40,021	40,021	37,420	37,692	0	2,330	0	2,330	0	40,021	0	0	0	1,112	07/01/2048	1.A
81748C-AA-8	SEQUOIA MORTGAGE TRUST 2021-9		09/01/2024	PAYDOWN		547,292	547,292	544,638	544,953	0	2,340	0	2,340	0	547,292	0	0	0	9,193	01/01/2052	1.A
81749H-AT-5	SEQUOIA MORTGAGE TRUST 2024-2		09/01/2024	PAYDOWN		515,531	515,531	509,328	0	0	6,202	0	6,202	0	515,531	0	0	0	3,496	03/01/2054	1.A FE
82280Q-BZ-3	SHELLPOINT CO-ORIGINATOR TRUST 2015-1		09/01/2024	PAYDOWN		35,021	35,021	34,259	34,910	0	111	0	111	0	35,021	0	0	0	903	08/01/2045	1.A
82280Q-CB-5	SHELLPOINT CO-ORIGINATOR TRUST 2015-1		09/01/2024	PAYDOWN		33,695	33,695	33,574	31,734	0	1,962	0	1,962	0	33,695	0	0	0	2,000	08/01/2045	1.A
826525-AA-5	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND		09/20/2024	PAYDOWN		94,500	94,500	94,481	94,497	0	2	0	2	0	94,500	0	0	0	834	07/20/2037	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
82652T-AB-1	SIERRA TIMESHARE 2022-1 RECEIVABLES FUND		09/20/2024	PAYDOWN		179,345	179,345	179,336	179,342	0	3	0	3	0	179,345	0	0	0	4,206	10/20/2038	1.F FE
82667C-AA-3	SIGNAL RAIL I LLC		09/17/2024	PAYDOWN		28,687	28,687	28,673	28,678	0	9	0	9	0	28,687	0	0	0	426	08/17/2051	1.F FE
826934-AB-7	SIERRA TIMESHARE 2022-3 RECEIVABLES FUND		09/20/2024	PAYDOWN		167,299	167,299	167,266	167,280	0	19	0	19	0	167,299	0	0	0	6,978	07/20/2039	1.F FE
826944-AA-8	SIERRA TIMESHARE 2023-3 RECEIVABLES FUND		09/20/2024	PAYDOWN		459,401	459,401	459,388	459,388	0	13	0	13	0	459,401	0	0	0	18,651	09/20/2040	1.A FE
83207D-AB-4	SMB PRIVATE EDUCATION LOAN TRUST 2023-C		09/16/2024	PAYDOWN		130,017	130,017	130,017	130,017	0	0	0	0	0	130,017	0	0	0	6,099	11/15/2052	1.A FE
83406T-AB-8	SOFI PROFESSIONAL LOAN PROGRAM 2020-ATRU		09/15/2024	PAYDOWN		152,282	152,282	152,282	152,282	0	0	0	0	0	152,282	0	0	0	2,580	05/15/2046	1.A FE
83715R-AH-5	SOUTH CAROLINA STUDENT LOAN CORP 2015-A		09/25/2024	PAYDOWN		240,476	240,476	241,566	240,877	0	(401)	0	(401)	0	240,476	0	0	0	12,606	01/25/2036	1.F FE
85208N-AD-2	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM		09/20/2024	SINKING PAYMENT		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	6,663	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM		09/20/2024	SINKING PAYMENT		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,864	03/20/2028	1.F FE
860630-AD-4	STIFEL FINANCIAL CORP		07/18/2024	MATURITY		3,200,000	3,200,000	3,300,000	3,209,137	0	(9,137)	0	(9,137)	0	3,200,000	0	0	0	136,000	07/18/2024	2.B FE
86212X-AF-7	STORE MASTER FUNDING I-VII XIV XIX XX XX		09/20/2024	PAYDOWN		12,500	12,500	12,421	12,423	0	77	0	77	0	12,500	0	0	0	516	06/20/2053	1.A FE
86213C-AB-1	STORE MASTER FUNDING I LLC		09/20/2024	PAYDOWN		6,250	6,250	6,247	6,250	0	0	0	0	0	6,250	0	0	0	174	04/20/2045	1.C FE
86744Y-AA-3	SUNNOVA SOL VI ISSUER LLC		07/30/2024	PAYDOWN		16,811	16,811	16,029	0	0	783	0	783	0	16,811	0	0	0	441	01/30/2059	1.G FE
86746F-AA-2	SUNNOVA HESTIA II ISSUER LLC		09/20/2024	PAYDOWN		92,397	92,397	92,393	0	0	3	0	3	0	92,397	0	0	0	816	07/20/2051	1.B FE
871829-AJ-6	SYSCO CORP		09/25/2024	FTN FINANCIAL SECURI		1,048,210	1,000,000	1,107,890	1,082,091	0	(3,938)	0	(3,938)	0	1,078,153	0	(29,943)	(29,943)	54,497	09/21/2035	2.B FE
87267C-AA-6	TRP 2021 LLC		09/17/2024	PAYDOWN		91,411	91,411	91,392	91,400	0	11	0	11	0	91,411	0	0	0	1,261	06/19/2051	1.F FE
87612*-AA-5	TARGET (WASH DC) CTL 4.69 15JAN41		09/15/2024	SINKING PAYMENT		18,306	18,306	18,489	18,461	0	(6)	0	(6)	0	18,306	0	0	0	572	01/15/2041	1.F
88603U-AA-7	THRUST ENGINE LEASING 2021 DAC		09/15/2024	PAYDOWN		28,557	28,557	28,556	28,557	0	1	0	1	0	28,557	0	0	0	793	07/15/2040	1.F FE
89172H-AD-9	TOWD POINT MORTGAGE TRUST 2015-3		09/01/2024	PAYDOWN		390,825	390,825	380,566	383,691	0	7,134	0	7,134	0	390,825	0	0	0	10,769	03/01/2054	1.A
89172P-AC-3	TOWD POINT MORTGAGE TRUST 2016-2		09/01/2024	PAYDOWN		593,639	593,639	566,957	574,372	0	19,267	0	19,267	0	593,639	0	0	0	11,772	08/01/2055	1.A
89172Y-AC-4	TOWD POINT MORTGAGE TRUST 2016-3		09/01/2024	PAYDOWN		1,658,881	1,658,881	1,623,577	1,431,675	0	4,159	0	4,159	0	1,658,881	0	0	0	37,174	04/01/2056	1.A
89175J-AA-8	TOWD POINT MORTGAGE TRUST 2017-6		09/01/2024	PAYDOWN		165,279	165,279	158,668	0	0	6,611	0	6,611	0	165,279	0	0	0	2,292	10/01/2057	1.A FE
89656G-AC-8	TRINITY RAIL LEASING 2021 LLC		09/19/2024	PAYDOWN		31,859	31,859	31,853	0	0	6	0	6	0	31,859	0	0	0	405	05/19/2054	1.C FE
89656R-AA-8	TRINITY RAIL LEASING 2022 LLC		09/21/2024	PAYDOWN		56,365	56,365	56,363	56,364	0	2	0	2	0	56,365	0	0	0	1,707	05/20/2052	1.F FE
89683L-AA-8	TRIUMPH RAIL HOLDINGS LLC		09/17/2024	PAYDOWN		54,331	54,331	54,309	54,322	0	9	0	9	0	54,331	0	0	0	779	06/19/2051	1.F FE
90272*-AA-0	UHC (SENIOR NT) CTL PA 3.5 15MAY33		09/15/2024	SINKING PAYMENT		50,351	50,351	50,352	50,352	0	0	0	0	0	50,351	0	0	0	1,175	05/15/2033	1.F
90276W-AT-4	UBS COMMERCIAL MORTGAGE TRUST 2017-C7		09/01/2024	PAYDOWN		0	0	22,249	10,355	0	(1,819)	0	(1,819)	0	0	0	0	0	2,108	12/01/2050	1.A FE
90276Y-AF-0	UBS COMMERCIAL MORTGAGE TRUST 2019-C16		09/01/2024	PAYDOWN		0	0	15,697	9,151	0	(1,085)	0	(1,085)	0	0	0	0	0	1,471	04/01/2052	1.A FE
90278K-BB-6	UBS COMMERCIAL MORTGAGE TRUST 2018-C14		09/01/2024	PAYDOWN		0	0	84,374	49,911	0	(7,687)	0	(7,687)	0	0	0	0	0	10,130	12/01/2051	1.A FE
90278L-AZ-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C15		09/01/2024	PAYDOWN		0	0	11,502	8,561	0	(1,447)	0	(1,447)	0	0	0	0	0	1,063	12/01/2051	1.A FE
90278M-BB-2	UBS COMMERCIAL MORTGAGE TRUST		09/01/2024	PAYDOWN		0	0	23,042	13,369	0	(1,531)	0	(1,531)	0	0	0	0	0	2,011	10/01/2052	1.A FE
90354P-AA-5	ITE RAIL FUND LEVERED LP		08/28/2024	PAYDOWN		49,024	49,024	48,782	48,872	0	152	0	152	0	49,024	0	0	0	691	06/28/2051	1.F FE
907818-EB-0	UNION PACIFIC CORP		07/10/2024	JEFFERIES & COMPANY,		1,215,601	1,409,000	1,286,856	1,320,756	0	3,374	0	3,374	0	1,324,130	0	(108,529)	(108,529)	44,913	02/01/2035	1.G FE
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS AA PASS THR		08/25/2024	SINKING PAYMENT		69,374	69,374	64,952	65,594	0	387	0	387	0	69,374	0	0	0	2,879	08/25/2031	1.E FE
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A PASS THRO		07/15/2024	SINKING PAYMENT		144,038	144,038	144,758	144,464	0	(100)	0	(100)	0	144,038	0	0	0	6,347	10/15/2027	1.E FE
90932V-AA-3	UNITED AIRLINES 2020-1 CLASS B PASS THRO		07/15/2024	SINKING PAYMENT		794,300	794,300	781,393	0	0	1,314	0	1,314	0	794,300	0	0	0	9,681	01/15/2026	2.A FE
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PASS THRO		07/07/2024	SINKING PAYMENT		85,648	85,648	85,648	85,648	0	0	0	0	0	85,648	0	0	0	3,126	01/07/2026	3.B FE
91412N-AF-7	UNIVERSITY OF CHICAGO/THE		06/10/2024	CALL 103.195		0	0	0	0	0	0	0	0	0	0	0	0	0	23,931	10/01/2030	1.C FE
91474@-AA-2	UNIVERSITY OF MICH (NOR 3.5 15JUN39		09/15/2024	SINKING PAYMENT		58,164	58,164	58,164	58,164	0	0	0	0	0	58,164	0	0	0	1,369	06/15/2039	1.A
92259W-AA-2	VELOCITY COMMERCIAL CAPITAL LOAN TRUST 2		09/01/2024	PAYDOWN		20,217	20,217	20,369	0	0	(152)	0	(152)	0	20,217	0	0	0	102	08/01/2054	1.A FE
92536P-AE-4	VERUS SECURITIZATION TRUST 2020-1		09/01/2024	PAYDOWN		776,517	776,517	751,606	0	0	24,911	0	24,911	0	776,517	0	0	0	15,373	01/01/2060	1.C FE
92538F-AC-8	VERUS SECURITIZATION TRUST 2021-2		09/01/2024	PAYDOWN		175,004	175,004	155,535	0	0	19,469	0	19,469	0	175,004	0	0	0	1,300	02/01/2066	1.C FE
92538U-AA-9	VERUS SECURITIZATION TRUST 2022-3		09/01/2024	PAYDOWN		96,539	96,539	96,403	96,539	0	0	0	0	0	96,539	0	0	0	2,563	02/01/2067	1.A FE
92540C-AB-3	VERUS SECURITIZATION TRUST 2023-INV3		09/01/2024	PAYDOWN		444,561	444,561	452,115	0	0	(7,554)	0	(7,554)	0	444,561	0	0	0	8,112	11/01/2068	1.C FE
92540D-AC-9	VERUS SECURITIZATION TRUST 2023-8		09/01/2024	PAYDOWN		142,025	142,025	144,333	0	0	(2,308)	0	(2,308)	0	142,025	0	0	0	825	12/01/2068	1.F FE
92838W-AC-8	VISTA POINT SECURITIZATION TRUST 2020-1		09/01/2024	PAYDOWN		2,177,904	2,177,904	2,072,946	1,041,336	0	101,250	0	101,250	0	2,177,904	0	0	0	40,396	03/01/2065	1.B FE

SCHEDULE D - PART 4

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

1	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
92890K-BA-2	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C22		09/01/2024	PAYDOWN		9,132,317	9,132,317	8,942,536	0	0	189,781	0	189,781	0	9,132,317	0	0	0	206,882	09/01/2057	1.A FE
92890K-BD-6	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C22		09/01/2024	PAYDOWN		0	0	1,859,128	164,347	0	(183,530)	0	(183,530)	0	0	0	0	0	183,145	09/01/2057	1.A FE
92939K-AH-1	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24		09/01/2024	PAYDOWN		0	0	1,808,803	95,119	0	(101,860)	0	(101,860)	0	0	0	0	0	173,410	11/01/2047	1.C FE
949831-AS-0	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2024	PAYDOWN		4,433	4,433	4,476	4,434	0	0	0	0	0	4,433	0	0	0	95	07/01/2049	1.A
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	24,986	6,271	0	(2,537)	0	(2,537)	0	0	0	0	0	2,677	09/01/2058	1.A FE
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2024	PAYDOWN		51,413	51,413	48,971	49,634	0	1,779	0	1,779	0	51,413	0	0	0	1,280	07/01/2047	1.A
94989W-AV-9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	13,692	2,762	0	(996)	0	(996)	0	0	0	0	0	1,159	11/01/2048	1.A FE
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	106,878	22,719	0	(8,060)	0	(8,060)	0	0	0	0	0	10,133	01/01/2059	1.A FE
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	36,356	9,620	0	(2,898)	0	(2,898)	0	0	0	0	0	3,551	01/01/2059	1.A FE
95000D-BG-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	36,822	9,571	0	(2,673)	0	(2,673)	0	0	0	0	0	3,643	06/01/2049	1.A FE
95000J-AY-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	21,873	6,243	0	(1,517)	0	(1,517)	0	0	0	0	0	1,874	12/01/2059	1.A FE
95000K-BE-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	31,955	9,938	0	(2,627)	0	(2,627)	0	0	0	0	0	3,209	11/01/2049	1.A FE
95001J-AY-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	16,279	8,053	0	(1,224)	0	(1,224)	0	0	0	0	0	1,604	05/01/2051	1.A FE
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	37,597	21,064	0	(3,301)	0	(3,301)	0	0	0	0	0	3,914	01/01/2052	1.A FE
95001T-BJ-3	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2024	PAYDOWN		331,713	331,713	326,426	327,948	0	3,764	0	3,764	0	331,713	0	0	0	9,328	11/01/2048	1.A
95001Y-AF-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	166,627	99,560	0	(12,032)	0	(12,032)	0	0	0	0	0	16,215	12/01/2052	1.A FE
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2024	PAYDOWN		143,564	143,564	138,808	118,392	0	4,599	0	4,599	0	143,564	0	0	0	2,838	06/01/2050	1.A
95002X-BH-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		09/01/2024	PAYDOWN		0	0	26,853	23,508	0	(2,155)	0	(2,155)	0	0	0	0	0	3,494	08/01/2053	1.A FE
95003N-AB-2	WELLS FARGO MORTGAGE BACKED SECURITIES 2		09/01/2024	PAYDOWN		94,190	94,190	85,742	87,127	0	7,063	0	7,063	0	94,190	0	0	0	1,930	03/01/2052	1.A
95058X-AK-4	WENDY'S FUNDING LLC		09/15/2024	VARIOUS		4,709,501	5,212,279	5,210,404	5,211,167	0	(338)	0	(338)	0	5,210,829	0	(501,328)	(501,328)	92,990	06/15/2051	2.B FE
95058X-AM-0	WENDY'S FUNDING LLC		09/15/2024	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	318	03/15/2052	2.B FE
963320-AW-6	WHIRLPOOL CORP		09/09/2024	BARCLAYS CAPITAL FIX		3,032,940	3,000,000	2,964,300	2,979,278	0	2,590	0	2,590	0	2,981,868	0	51,072	51,072	148,042	02/26/2029	2.C FE
963320-AY-2	WHIRLPOOL CORP		09/09/2024	WELLS FARGO SECS LLC		2,567,370	3,000,000	2,994,660	2,995,932	0	339	0	339	0	2,996,271	0	(428,901)	(428,901)	59,000	05/15/2031	2.B FE
96928*-FR-3	WILLIAM BLAIR + CO CTL 5.08 15SEP28		09/15/2024	SINKING PAYMENT		39,754	39,754	39,754	39,754	0	0	0	0	0	39,754	0	0	0	1,347	09/15/2028	2.B
97063Q-AB-8	WILLIS ENGINE STRUCTURED TRUST III		09/15/2024	PAYDOWN		29,628	29,628	29,123	29,459	0	169	0	169	0	29,628	0	0	0	1,256	08/15/2042	3.B FE
97652Q-BK-4	WINWATER MORTGAGE LOAN TRUST 2014-2		09/01/2024	PAYDOWN		16,104	16,104	16,809	16,104	0	0	0	0	0	16,104	0	0	0	429	09/01/2044	1.A
97652R-BA-4	WINWATER MORTGAGE LOAN TRUST 2014-3		09/01/2024	PAYDOWN		28,858	28,858	29,232	28,858	0	0	0	0	0	28,858	0	0	0	764	11/01/2044	1.A
97652R-BB-2	WINWATER MORTGAGE LOAN TRUST 2014-3		09/01/2024	PAYDOWN		23,664	23,664	24,559	23,664	0	0	0	0	0	23,664	0	0	0	627	11/01/2044	1.A
97652T-BD-4	WINWATER MORTGAGE LOAN TRUST 2015-1		09/01/2024	PAYDOWN		22,602	22,602	22,020	22,602	0	0	0	0	0	22,602	0	0	0	581	01/01/2045	1.A
97652U-BE-9	WINWATER MORTGAGE LOAN TRUST 2015-2		09/01/2024	PAYDOWN		30,266	30,266	30,954	30,266	0	0	0	0	0	30,266	0	0	0	793	02/01/2045	1.A
97652U-BF-6	WINWATER MORTGAGE LOAN TRUST 2015-2		09/01/2024	PAYDOWN		33,936	33,936	34,032	33,936	0	0	0	0	0	33,936	0	0	0	889	02/01/2045	1.A
97654D-AQ-9	WINWATER MORTGAGE LOAN TRUST 2015-5		09/01/2024	PAYDOWN		14,970	14,970	15,092	15,000	0	(29)	0	(29)	0	14,970	0	0	0	354	08/01/2045	1.A
97654D-BZ-8	WINWATER MORTGAGE LOAN TRUST 2015-5		09/01/2024	PAYDOWN		117,841	117,841	109,887	0	0	7,954	0	7,954	0	117,841	0	0	0	2,252	08/01/2045	1.A FE
00908P-AA-5	AIR CANADA 2017-1 CLASS AA PASS THROUGH	A	07/15/2024	SINKING PAYMENT		38,400	38,400	38,400	38,400	0	0	0	0	0	38,400	0	0	0	1,267	01/15/2030	1.C FE
00908P-AB-3	AIR CANADA 2017-1 CLASS A PASS THROUGH T	A	07/15/2024	SINKING PAYMENT		168,781	168,781	161,363	164,520	0	454	0	454	0	168,781	0	0	0	5,992	01/15/2030	1.F FE
00908P-AC-1	AIR CANADA 2017-1 CLASS B PASS THROUGH T	A	07/15/2024	SINKING PAYMENT		48,942	48,942	48,942	48,942	0	0	0	0	0	48,942	0	0	0	1,811	01/15/2026	2.B FE
884903-BT-1	THOMSON REUTERS CORP	A	09/29/2024	MATURITY		1,531,000	1,531,000	1,532,185	1,531,003	0	(3)	0	(3)	0	1,531,000	0	0	0	56,324	09/29/2024	2.A FE
00176A-BE-4	AMMC CLO XI LTD	D	07/30/2024	PAYDOWN		2,614,912	2,614,912	2,614,912	2,614,912	0	0	0	0	0	2,614,912	0	0	0	35,909	04/30/2031	1.A FE
00176D-AJ-8	AMMC CLO XIII LTD	D	07/24/2024	PAYDOWN		282,591	282,591	274,622	277,191	0	5,400	0	5,400	0	282,591	0	0	0	15,719	07/24/2029	1.A FE
00176D-AN-9	AMMC CLO XIII LTD	D	07/24/2024	PAYDOWN		2,075,000	2,075,000	1,945,313	1,970,395	0	104,605	0	104,605	0	2,075,000	0	0	0	145,430	07/24/2029	1.D FE
00178L-AB-5	AMMC CLO 21 LTD	D	08/02/2024	PAYDOWN		2,270,807	2,270,807	2,254,912	2,258,999	0	11,808	0	11,808	0	2,270,807	0	0	0	118,458	11/02/2030	1.A FE
00205G-AB-3	APA INFRASTRUCTURE LTD	D	09/16/2024	CA_CASH_CLOSE		1,992,860	2,000,000	1,997,900	1,999,605	0	(6,745)	0	(6,745)	0	1,992,860	0	0	0	82,367	03/23/2025	2.B FE
00500R-AA-3	ACREC 2021-FL1 LTD	D	09/18/2024	PAYDOWN		9,084	9,084	8,942	8,948	0	136	0	136	0	9,084	0	0	0	458	10/16/2036	1.A FE
00889E-AL-9	AIMCO CLO 18 LTD	D	07/20/2024	PAYDOWN		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	180,833	07/20/2035	1.C FE
03754A-AG-4	APEX CREDIT CLO 2019 LTD	D	08/08/2024	PAYDOWN		4,000,000	4,000,000	3,986,932	3,994,994	0	5,006	0	5,006	0	4,000,000	0	0	0	225,172	04/18/2032	1.B FE
03754A-AJ-8	APEX CREDIT CLO 2019 LTD	D	08/08/2024	PAYDOWN		6,000,000	6,000,000	5,962,500	5,947,104	0	52,896	0	52,896	0	6,000,000	0	0	0	393,207	04/18/2032	1.F FE
03880X-AA-4	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE	D	09/16/2024	PAYDOWN		533,452	533,452	529,285	529,913	0	3,539	0	3,539	0	533,452	0	0	0	27,745	01/15/2037	1.A FE
04016V-AA-3	ARES XLVII CLO LTD	D	07/15/2024	PAYDOWN		1,943,675	1,943,675	1,935,376	1,936,546	0	7,129	0	7,129	0	1,943,675	0	0	0	96,210	04/15/2030	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
056162-AN-0	BARINGS CLO LTD 2015-I	D	07/22/2024	PAYDOWN		1,682,680	1,682,680	1,670,060	1,671,876	0	10,805	0	10,805	0	1,682,680	0	0	0	85,208	01/20/2031	1.A FE
06760B-AC-6	BARINGS CLO LTD 2017-I	D	07/18/2024	PAYDOWN		4,590,000	4,590,000	4,582,770	4,585,509	0	4,491	0	4,491	0	4,590,000	0	0	0	242,860	07/18/2029	1.A FE
06760B-AJ-1	BARINGS CLO LTD 2017-I	D	07/18/2024	PAYDOWN		9,900,000	9,900,000	9,892,575	9,893,963	0	6,037	0	6,037	0	9,900,000	0	0	0	602,933	07/18/2029	1.B FE
08179L-AG-6	BENEFIT STREET PARTNERS CLO XIV LTD	D	09/24/2024	PAYDOWN		5,000,000	5,000,000	4,980,000	0	0	20,000	0	20,000	0	5,000,000	0	0	0	250,189	04/20/2031	2.A FE
09077C-AE-2	BIRCH GROVE CLO 4 LTD	D	06/21/2024	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	(23)	04/15/2034	1.C FE
09077L-AA-0	BIRCH GROVE CLO 2 LTD	D	09/04/2024	PAYDOWN		10,015,000	10,015,000	9,991,148	9,993,657	0	21,343	0	21,343	0	10,015,000	0	0	0	612,297	10/19/2034	1.A FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	D	09/15/2024	PAYDOWN		190,638	190,638	190,637	190,638	0	0	0	0	0	190,638	0	0	0	5,208	12/16/2041	1.G FE
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	D	09/15/2024	PAYDOWN		368,784	368,784	368,770	368,782	0	3	0	3	0	368,784	0	0	0	15,616	12/16/2041	2.C FE
09261T-AA-9	BLACKROCK MOUNT ADAMS CLO IX LP	D	09/23/2024	PAYDOWN		2,311,037	2,311,037	2,303,725	2,304,216	0	6,821	0	6,821	0	2,311,037	0	0	0	123,678	09/22/2031	1.A FE
12480V-AC-9	CBAM 2017-1 LTD	D	07/22/2024	PAYDOWN		1,555,233	1,555,233	1,553,617	1,553,737	0	1,496	0	1,496	0	1,555,233	0	0	0	81,855	07/20/2030	1.A FE
12547D-AC-0	CIFC FUNDING 2021-IV LTD	D	08/09/2024	PAYDOWN		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	773,041	07/15/2033	1.C FE
12548R-AC-8	CIFC FUNDING 2014-II-R LTD	D	09/03/2024	PAYDOWN		4,000,000	4,000,000	3,976,000	3,976,607	0	23,393	0	23,393	0	4,000,000	0	0	0	252,007	04/24/2030	1.A FE
12549J-AY-7	CIFC FUNDING 2014 LTD	D	07/18/2024	PAYDOWN		807,295	807,295	807,295	807,295	0	0	0	0	0	807,295	0	0	0	41,178	01/18/2031	1.A FE
12662C-AA-5	MKS CLO 2017-2 LTD	D	07/22/2024	PAYDOWN		2,081,873	2,081,873	2,061,054	2,065,739	0	16,134	0	16,134	0	2,081,873	0	0	0	108,615	01/20/2031	1.A FE
12662C-AC-1	MKS CLO 2017-2 LTD	D	07/22/2024	PAYDOWN		10,000,000	10,000,000	9,904,000	9,908,788	0	91,212	0	91,212	0	10,000,000	0	0	0	559,285	01/20/2031	1.C FE
14315B-AA-4	CARLYLE US CLO 2017-4 LTD	D	07/15/2024	PAYDOWN		4,129,874	4,129,874	4,107,160	4,110,690	0	19,184	0	19,184	0	4,129,874	0	0	0	212,568	01/15/2030	1.A FE
149420-AE-1	CATSKILL PARK CLO LTD	D	09/24/2024	PAYDOWN		4,050,000	4,050,000	4,007,300	4,013,838	0	36,162	0	36,162	0	4,050,000	0	0	0	279,286	04/20/2029	1.A FE
24460E-AA-0	DEERPATH CAPITAL CLO 2021-1 LTD	D	07/11/2024	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	270,157	04/17/2033	1.A FE
26251L-AC-8	DRYDEN 64 CLO LTD	D	07/18/2024	PAYDOWN		2,178,124	2,178,124	2,180,084	2,180,266	0	(2,142)	0	(2,142)	0	2,178,124	0	0	0	108,946	04/18/2031	1.A FE
30323C-AA-8	FS RIALTO 2021-FL3	D	09/18/2024	PAYDOWN		682,337	682,337	671,036	671,485	0	10,852	0	10,852	0	682,337	0	0	0	30,304	11/16/2036	1.A FE
31503A-AA-2	FERMACA ENTERPRISES S DE RL DE CV	D	09/30/2024	SINKING PAYMENT		52,644	52,644	52,644	52,644	0	0	0	0	0	52,644	0	0	0	1,678	03/30/2038	2.B FE
38175B-AA-2	GOLUB CAPITAL PARTNERS CLO 36M LTD	D	08/05/2024	PAYDOWN		1,092,550	1,092,550	1,087,087	1,087,274	0	5,276	0	5,276	0	1,092,550	0	0	0	57,129	02/05/2031	1.A FE
39729R-AB-4	GREENWOOD PARK CLO LTD	D	07/15/2024	PAYDOWN		614,061	614,061	608,657	609,427	0	4,634	0	4,634	0	614,061	0	0	0	30,815	04/15/2031	1.A FE
39808P-AL-0	GREYWOLF CLO V LTD	D	07/25/2024	PAYDOWN		621,786	621,786	617,434	618,266	0	3,520	0	3,520	0	621,786	0	0	0	32,010	01/27/2031	1.A FE
40436V-AE-1	HPS LOAN MANAGEMENT 11-2017 LTD	D	08/06/2024	PAYDOWN		2,081,550	2,081,550	2,076,049	2,077,028	0	4,522	0	4,522	0	2,081,550	0	0	0	104,906	05/06/2030	1.A FE
40638T-AE-2	HALSEYPOINT CLO II LTD	D	07/12/2024	PAYDOWN		10,000,000	10,000,000	9,750,000	9,814,500	0	185,500	0	185,500	0	10,000,000	0	0	0	536,146	07/20/2031	1.C FE
40638T-AG-7	HALSEYPOINT CLO II LTD	D	07/12/2024	PAYDOWN		2,000,000	2,000,000	1,900,000	1,920,802	0	79,198	0	79,198	0	2,000,000	0	0	0	115,431	07/20/2031	1.F FE
42086P-AC-7	HAYFIN US XII LTD	D	07/12/2024	PAYDOWN		5,571,745	5,571,745	5,534,054	5,567,675	0	4,070	0	4,070	0	5,571,745	0	0	0	277,319	04/20/2031	1.A FE
42086P-AE-3	HAYFIN US XII LTD	D	07/12/2024	PAYDOWN		6,500,000	6,500,000	6,212,275	4,889,493	0	110,732	0	110,732	0	6,500,000	0	0	0	312,777	04/20/2031	1.A FE
44932B-AS-5	ICG US CLO 2018-3 LTD	D	07/05/2024	PAYDOWN		5,900,000	5,900,000	5,899,410	0	0	590	0	590	0	5,900,000	0	0	0	83,008	01/24/2032	1.C FE
44932B-AU-0	ICG US CLO 2018-3 LTD	D	07/05/2024	PAYDOWN		10,100,000	10,100,000	10,074,750	0	0	25,250	0	25,250	0	10,100,000	0	0	0	342,161	01/24/2032	1.F FE
46647Y-AE-7	JMP CREDIT ADVISORS CLO IV LTD	D	07/17/2024	PAYDOWN		5,987,569	5,987,569	5,987,569	5,987,569	0	0	0	0	0	5,987,569	0	0	0	376,302	07/17/2029	1.A FE
48250V-AW-7	KKR CLO 13 LTD	D	07/16/2024	PAYDOWN		1,464,514	1,464,514	1,459,388	1,464,514	0	0	0	0	0	1,464,514	0	0	0	75,317	01/16/2028	1.A FE
48251J-AL-7	KKR CLO 18 LTD	D	07/18/2024	PAYDOWN		493,156	493,156	488,224	489,522	0	3,633	0	3,633	0	493,156	0	0	0	24,554	07/18/2030	1.A FE
54008P-AW-3	LOCKWOOD GROVE CLO LTD	D	07/25/2024	PAYDOWN		2,963,687	2,963,687	2,961,268	2,961,922	0	1,765	0	1,765	0	2,963,687	0	0	0	152,798	01/25/2030	1.A FE
55284A-AA-6	MF1 2021-FL7 LTD	D	09/18/2024	PAYDOWN		180,265	180,265	179,363	0	0	901	0	901	0	180,265	0	0	0	6,752	10/16/2036	1.A FE
55821T-AG-2	MADISON PARK FUNDING XXX LTD	D	08/29/2024	PAYDOWN		7,193,300	7,193,300	7,193,300	0	0	0	0	0	0	7,193,300	0	0	0	219,603	04/15/2029	2.C FE
56577Q-AC-1	MARATHON CLO XI LTD	D	08/20/2024	PAYDOWN		8,560,000	8,560,000	8,277,520	8,454,247	0	105,753	0	105,753	0	8,560,000	0	0	0	519,131	04/20/2031	1.B FE
56844A-AC-3	SIGNAL PEAK CLO 7 LTD	D	09/26/2024	PAYDOWN		12,230,000	12,230,000	12,154,884	12,178,845	0	51,155	0	51,155	0	12,230,000	0	0	0	856,241	04/30/2032	1.C FE
56844A-AE-9	SIGNAL PEAK CLO 7 LTD	D	09/26/2024	PAYDOWN		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	425,641	04/30/2032	1.F FE
59111R-AA-0	METAL 2017-1 LLC	D	07/15/2024	PAYDOWN		103,330	103,330	103,330	103,330	0	0	0	0	0	103,330	0	0	0	2,761	10/15/2042	5.B FE
60689W-BZ-3	VENTURE XXX CLO LTD	D	07/15/2024	PAYDOWN		363,440	363,440	363,440	363,440	0	0	0	0	0	363,440	0	0	0	19,809	01/15/2031	1.A FE
62983P-AA-3	NAKILAT INC	D	06/30/2024	SINKING PAYMENT		92,729	92,729	92,729	92,729	0	0	0	0	0	92,729	0	0	0	5,626	12/31/2033	1.D FE
67107F-BL-0	OZLM VIII LTD	D	07/17/2024	PAYDOWN		2,198,138	2,198,138	2,180,553	2,185,557	0	12,581	0	12,581	0	2,198,138	0	0	0	110,207	10/17/2029	1.A FE
67108F-AQ-9	OZLM FUNDING IV LTD	D	07/22/2024	PAYDOWN		7,460,000	7,460,000	7,433,088	7,183,640	0	26,235	0	26,235	0	7,460,000	0	0	0	413,711	10/22/2030	1.A FE
67109U-AS-1	OZLM XI LTD	D	07/30/2024	PAYDOWN		1,599,775	1,599,775	1,598,575	1,598,703	0	1,072	0	1,072	0	1,599,775	0	0	0	83,496	10/30/2030	1.A FE
67112G-AA-6	OZLM XVIII LTD	D	07/15/2024	PAYDOWN		1,375,935	1,375,935	1,358,048	1,360,478	0	15,457	0	15,457	0	1,375,935	0	0	0	69,151	04/15/2031	1.A FE
67113L-AS-5	OCP CLO 2019-17 LTD	D	07/09/2024	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	556,424	07/20/2032	1.F FE
67401X-AS-0	OAKTREE CLO 2019-1 LTD	D	07/22/2024	PAYDOWN		187,879	187,879	185,248	185,589	0	2,290	0	2,290	0	187,879	0	0	0	9,579	04/22/2030	1.A FE
69380C-AA-6	PFP 2023-10 LTD	D	09/17/2024	PAYDOWN		448	448	448	448	0	0	0	0	0	448	0	0	0	24	09/16/2038	1.A FE
69701Y-AA-0	PALMER SQUARE LOAN FUNDING 2021-1 LTD	D	07/22/2024	PAYDOWN		980,083	980,083	977,632	977,713	0	2,370	0	2,370	0	980,083	0	0	0	48,954	04/20/2029	1.A FE
70469Q-AK-5	PEAKS CLO 1 LTD	D	07/25/2024	PAYDOWN		457,342	457,342	457,342	457,342	0	0	0	0	0	457,342	0	0	0	24,971	07/25/2030	1.A FE
70469Q-AL-3	PEAKS CLO 1 LTD	D	07/25/2024	PAYDOWN		617,259	617,259	604,914	610,667	0	6,592	0	6,592	0	617,259	0	0	0	32,951	07/25/2030	1.A FE
80317E-AE-9	SARANAC CLO VII LTD	D	08/20/2024	PAYDOWN		2,494,141	2,494,141	2,456,569	2,485,207	0	8,933	0	8,933	0	2,494,141	0	0	0	133,244	11/20/2029	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81881Q-AS-5	SHACKLETON 2013-III CLO LTD	D	07/15/2024	PAYDOWN		913,174	913,174	913,174	913,174	0	0	0	0	0	913,174	0	0	0	46,586	07/15/2030	1.A FE
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D	07/12/2024	CA_CASH_CLOSE		1,890,788	1,954,000	1,951,675	1,953,250	0	(62,462)	0	(62,462)	0	1,890,788	0	0	0	50,196	09/23/2026	2.A FE
83607E-AA-0	SOUND POINT CLO V-R LTD	D	07/18/2024	PAYDOWN		1,361,566	1,361,566	1,361,566	1,361,566	0	0	0	0	0	1,361,566	0	0	0	69,969	07/18/2031	1.A FE
83610J-AA-4	SOUND POINT CLO XIX LTD	D	07/15/2024	PAYDOWN		1,727,955	1,727,955	1,700,308	1,704,416	0	23,539	0	23,539	0	1,727,955	0	0	0	86,581	04/15/2031	1.A FE
83611G-AL-5	SOUND POINT CLO XVII LTD	D	07/22/2024	PAYDOWN		2,861,334	2,861,334	2,832,720	2,837,173	0	24,161	0	24,161	0	2,861,334	0	0	0	144,674	10/20/2030	1.A FE
83611L-AC-4	SOUND POINT CLO III-R LTD	D	07/15/2024	PAYDOWN		12,906,609	12,906,609	12,806,243	12,843,329	0	63,280	0	63,280	0	12,906,609	0	0	0	690,741	04/15/2029	1.A FE
85572R-AA-7	START LTD/BERMUDA	D	09/15/2024	PAYDOWN		67,889	67,889	67,264	67,785	0	103	0	103	0	67,889	0	0	0	1,834	05/15/2043	1.F FE
85573L-AA-9	START II LTD	D	09/15/2024	PAYDOWN		71,197	71,197	72,265	71,652	0	(455)	0	(455)	0	71,197	0	0	0	1,941	03/15/2044	1.F FE
87272H-AA-8	TIAA CLO III LTD	D	07/16/2024	PAYDOWN		740,668	740,668	740,668	740,668	0	0	0	0	0	740,668	0	0	0	38,091	01/16/2031	1.A FE
88390A-AT-7	THL CREDIT WIND RIVER 2014-2 CLO LTD	D	07/15/2024	PAYDOWN		1,388,563	1,388,563	1,385,092	1,385,331	0	3,232	0	3,232	0	1,388,563	0	0	0	71,049	01/15/2031	1.A FE
88434H-AG-8	THL CREDIT WIND RIVER 2018-2 CLO LTD	D	07/15/2024	PAYDOWN		10,000,000	10,000,000	9,985,000	0	0	15,000	0	15,000	0	10,000,000	0	0	0	557,934	07/15/2030	1.C FE
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD	D	07/15/2024	PAYDOWN		542,731	542,731	545,808	542,861	0	(130)	0	(130)	0	542,731	0	0	0	17,983	05/17/2032	2.A FE
88606W-AB-8	THUNDERBOLT AIRCRAFT LEASE LTD	D	08/15/2024	PAYDOWN		1,545,336	1,545,336	1,523,616	1,543,978	0	1,358	0	1,358	0	1,545,336	0	0	0	64,341	05/17/2032	3.C FE
88606W-AC-6	THUNDERBOLT AIRCRAFT LEASE LTD	D	08/15/2024	PAYDOWN		2,874,230	2,874,230	1,854,700	2,805,477	0	68,754	0	68,754	0	2,874,230	0	0	0	505,632	05/17/2032	5.B FE
89289U-AS-7	TRALEE CLO II LTD	D	07/22/2024	PAYDOWN		2,361,298	2,361,298	2,362,479	2,363,389	0	(2,091)	0	(2,091)	0	2,361,298	0	0	0	136,047	07/20/2029	1.A FE
92328G-BC-9	VENTURE XIV CLO LTD	D	08/28/2024	PAYDOWN		1,085,599	1,085,599	1,086,142	0	0	(543)	0	(543)	0	1,085,599	0	0	0	21,771	08/28/2029	1.A FE
92329Y-AN-6	VENTURE XVII CLO LTD	D	07/15/2024	PAYDOWN		3,000,000	3,000,000	2,895,000	2,935,711	0	64,289	0	64,289	0	3,000,000	0	0	0	159,418	04/15/2027	1.A FE
92558E-AL-6	VIBRANT CLO VI LTD	D	07/17/2024	PAYDOWN		2,184,009	2,184,009	2,164,353	2,173,464	0	10,545	0	10,545	0	2,184,009	0	0	0	92,263	06/20/2029	1.A FE
92558F-AA-7	VIBRANT CLO VIII LTD	D	07/22/2024	PAYDOWN		1,280,293	1,280,293	1,280,168	1,280,272	0	21	0	21	0	1,280,293	0	0	0	66,305	01/20/2031	1.A FE
92914N-AL-5	VOYA CLO 2015-1 LTD	D	07/18/2024	PAYDOWN		5,778,583	5,778,583	5,741,022	5,743,628	0	34,955	0	34,955	0	5,778,583	0	0	0	301,351	01/18/2029	1.A FE
94951M-AJ-2	WELLFLEET CLO 2017-2A LTD	D	07/22/2024	PAYDOWN		346,724	346,724	345,510	346,724	0	0	0	0	0	346,724	0	0	0	17,744	10/20/2029	1.A FE
94951M-AL-7	WELLFLEET CLO 2017-2A LTD	D	07/22/2024	PAYDOWN		459,970	459,970	443,871	448,176	0	11,793	0	11,793	0	459,970	0	0	0	25,514	10/20/2029	1.A FE
98875L-AE-9	ZAIS CLO 5 LTD	D	07/15/2024	PAYDOWN		3,607,505	3,607,505	3,607,505	3,607,505	0	0	0	0	0	3,607,505	0	0	0	243,678	10/15/2028	1.A FE
98878C-AC-0	Z CAPITAL CREDIT PARTNERS CLO 2018-1 LTD	D	07/16/2024	PAYDOWN		3,109,035	3,109,035	3,078,398	3,105,026	0	4,009	0	4,009	0	3,109,035	0	0	0	169,593	01/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						530,284,253	535,548,572	533,155,326	466,729,562	26	3,911,129	0	3,911,155	0	538,124,300	0	(7,858,480)	(7,858,480)	23,877,138	XXX	XXX
26441C-BG-9	DUKE ENERGY CORP		09/16/2024	CALL 100		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	97,500	01/01/9999	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	97,500	XXX	XXX
2509999997. Total - Bonds - Part 4						615,606,964	621,095,870	661,280,134	553,799,309	26	1,223,703	0	1,223,729	0	627,825,284	0	(12,976,910)	(12,976,910)	31,805,466	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						615,606,964	621,095,870	661,280,134	553,799,309	26	1,223,703	0	1,223,729	0	627,825,284	0	(12,976,910)	(12,976,910)	31,805,466	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
781154-10-9	RUBRIK INC		09/24/2024	BANC/AMERICA SECUR.L	13,832.000	460,746		442,624	0	0	0	0	0	0	442,624	0	18,122	18,122	0		
888787-10-8	TOAST INC		09/16/2024	BANC/AMERICA SECUR.L	9,052.000	235,418		218,877	0	0	0	0	0	0	218,877	0	16,541	16,541	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						696,164	XXX	661,501	0	0	0	0	0	0	661,501	0	34,663	34,663	0	XXX	XXX
92211@-10-0	Vantis Life Insurance Company		09/30/2024	N/A	19,020,138.000	19,020,138		19,020,138	130,030,867	19,020,138	0	0	19,020,138	0	111,010,729	0	19,020,138	19,020,138	0		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						19,020,138	XXX	19,020,138	130,030,867	19,020,138	0	0	19,020,138	0	111,010,729	0	19,020,138	19,020,138	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						19,716,302	XXX	19,681,639	130,030,867	19,020,138	0	0	19,020,138	0	111,672,230	0	19,054,801	19,054,801	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						19,716,302	XXX	19,681,639	130,030,867	19,020,138	0	0	19,020,138	0	111,672,230	0	19,054,801	19,054,801	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						19,716,302	XXX	19,681,639	130,030,867	19,020,138	0	0	19,020,138	0	111,672,230	0	19,054,801	19,054,801	0	XXX	XXX
6009999999 - Totals						635,323,266	XXX	680,961,773	683,830,176	19,020,164	1,223,703	0	20,243,867	0	739,497,514	0	6,077,891	6,077,891	31,805,466	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IRS CALL SWO USD 3.65% 02/07/2025	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/14/2024	02/07/2025	50,000,000	50,000,000	3.650	0	645,000	0	1,937,760		1,937,760	1,292,760	0	0	0	0		
SPX US C 5600 10/04/24	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	08/29/2024	10/04/2024	9,410	52,696,000	5600.000	0	1,124,495	0	1,541,496		1,541,496	417,001	0	0	0	0		
SPX US C 5600 10/11/24	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	08/16/2024	10/11/2024	5,420	30,352,000	5600.000	0	535,225	0	978,420		978,420	443,195	0	0	0	0		
SPX US C 5750 10/25/24	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	09/19/2024	10/25/2024	10,525	60,518,750	5750.000	0	878,417	0	958,742		958,742	80,326	0	0	0	0		
SPX US C 5800 10/11/24	EQUITY RISK	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	10/11/2024	4,310	24,998,000	5800.000	0	126,024	0	154,662		154,662	28,638	0	0	0	0		
SPX US C 5800 10/18/24	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	09/19/2024	10/18/2024	9,200	53,360,000	5800.000	0	381,984	0	432,828		432,828	50,844	0	0	0	0		
SPX US C 5850 10/31/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/24/2024	10/31/2024	8,755	51,216,750	5850.000	0	326,167	0	397,181		397,181	71,015	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	4,017,312	0	6,401,089	XXX	6,401,089	2,383,779	0	0	0	0	XXX	XXX
NDX US P 16950 11/08/24	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	08/16/2024	11/08/2024	1,098	18,611,100	16950.000	0	156,619	0	46,627		46,627	(109,992)	0	0	0	0		
NDX US P 18250 11/08/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/26/2024	11/08/2024	1,098	20,038,500	18250.000	0	137,566	0	119,486		119,486	(18,079)	0	0	0	0		
SPX US P 4100 09/29/28	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/02/2023	09/29/2028	7,004	28,716,400	4100.000	2,684,213	0	0	1,362,502		1,362,502	(917,236)	0	0	0	0		
SPX US P 4200 06/22/26	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/23/2023	06/22/2026	6,905	29,001,000	4200.000	2,371,315	0	0	690,657		690,657	(901,906)	0	0	0	0		
SPX US P 4200 10/17/25	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/18/2023	10/17/2025	6,905	29,001,000	4200.000	1,928,152	0	0	405,452		405,452	(837,387)	0	0	0	0		
SPX US P 4300 09/27/28	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/28/2023	09/27/2028	14,060	60,458,000	4300.000	6,066,706	0	0	3,155,049		3,155,049	(2,085,465)	0	0	0	0		
SPX US P 4900 06/26/25	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/28/2024	06/26/2025	3,450	16,905,000	4900.000	0	360,249	0	299,466		299,466	(60,783)	0	0	0	0		
SPX US P 4900 07/11/25	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/09/2024	07/11/2025	4,600	22,540,000	4900.000	0	634,110	0	421,283		421,283	(212,827)	0	0	0	0		
SPX US P 4950 06/13/25	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	06/03/2024	06/13/2025	9,445	46,752,750	4950.000	0	1,321,006	0	831,782		831,782	(489,224)	0	0	0	0		
SPX US P 5000 06/22/26	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	08/27/2024	06/22/2026	6,905	34,525,000	5000.000	0	1,471,732	0	1,393,803		1,393,803	(77,928)	0	0	0	0		
SPX US P 5000 10/17/25	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	08/27/2024	10/17/2025	6,905	34,525,000	5000.000	0	1,034,714	0	996,643		996,643	(38,071)	0	0	0	0		
SPX US P 5500 11/15/24	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	09/19/2024	11/15/2024	12,277	67,523,500	5500.000	0	781,891	0	602,379		602,379	(179,512)	0	0	0	0		
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										13,050,386	5,897,887	0	10,325,129	XXX	10,325,129	(5,928,410)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										13,050,386	9,915,199	0	16,726,218	XXX	16,726,218	(3,544,631)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	4,017,312	0	6,401,089	XXX	6,401,089	2,383,779	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										13,050,386	5,897,887	0	10,325,129	XXX	10,325,129	(5,928,410)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										13,050,386	9,915,199	0	16,726,218	XXX	16,726,218	(3,544,631)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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
RTY US C 2150 11/08/24	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	08/06/2024	11/08/2024	9,818	21,108,700	2150.000	0	(764,037)	0	(1,240,929)		(1,240,929)	(476,893)	0	0	0	0		
SPX US C 4500 10/17/25	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	10/18/2023	10/17/2025	6,905	31,072,500	4500.000	(3,718,964)	0	0	(10,223,028)		(10,223,028)	(5,018,607)	0	0	0	0		
SPX US C 4500 10/17/25	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/18/2023	10/17/2025	6,905	31,072,500	4500.000	(3,763,225)	0	0	(10,223,028)		(10,223,028)	(5,018,607)	0	0	0	0		
SPX US C 4650 06/26/25	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/26/2023	06/26/2025	6,905	32,108,250	4650.000	(2,872,480)	0	0	(8,873,693)		(8,873,693)	(4,800,608)	0	0	0	0		
SPX US C 4700 06/22/26	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/23/2023	06/22/2026	6,905	32,453,500	4700.000	(3,866,800)	0	0	(9,908,529)		(9,908,529)	(4,787,899)	0	0	0	0		
SPX US C 4700 06/22/26	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	06/23/2023	06/22/2026	4,600	21,620,000	4700.000	(2,601,852)	0	0	(6,600,903)		(6,600,903)	(3,189,622)	0	0	0	0		
SPX US C 5000 09/27/28	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/28/2023	09/27/2028	14,060	70,300,000	5000.000	(10,457,222)	0	0	(22,783,021)		(22,783,021)	(9,496,702)	0	0	0	0		
SPX US C 5100 09/29/28	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/02/2023	09/29/2028	7,004	35,720,400	5100.000	(4,902,800)	0	0	(10,896,302)		(10,896,302)	(4,624,680)	0	0	0	0		
SPX US C 5600 06/13/25	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	06/03/2024	06/13/2025	9,445	52,892,000	5600.000	0	(2,476,649)	0	(4,583,901)		(4,583,901)	(2,107,252)	0	0	0	0		
SPX US C 5600 10/04/24	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	09/19/2024	10/04/2024	9,410	52,696,000	5600.000	0	(1,373,107)	0	(1,541,496)		(1,541,496)	(168,389)	0	0	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(32,183,343)	(4,613,793)	0	(86,874,830)	XXX	(86,874,830)	(39,689,259)	0	0	0	0	XXX	XXX
IRS CALL SWO USD 3.525% 02/07/2025	INTEREST RATE	N/A	Interest Rate	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	08/07/2024	02/07/2025	50,000,000	50,000,000	3.650	0	(825,000)	0	(1,564,503)		(1,564,503)	(739,503)	0	0	0	0		
NDX US P 18250 11/08/24	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	08/16/2024	11/08/2024	1,098	20,038,500	18250.000	0	(342,807)	0	(119,486)		(119,486)	223,320	0	0	0	0		
RTY US P 16950 11/08/24	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/06/2024	11/08/2024	1,098	18,611,100	16950.000	0	(522,450)	0	(46,627)		(46,627)	475,823	0	0	0	0		
SPX US P 4200 06/22/26	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	08/27/2024	06/22/2026	6,905	29,001,000	4200.000	0	(703,240)	0	(690,714)		(690,714)	12,526	0	0	0	0		
SPX US P 5300 11/15/24	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	09/19/2024	11/15/2024	12,277	65,068,100	5300.000	0	(451,118)	0	(341,754)		(341,754)	109,365	0	0	0	0		
0659999999. Subtotal - Written Options - Hedging Other - Put Options										0	(2,844,615)	0	(2,763,084)	XXX	(2,763,084)	81,531	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(32,183,343)	(7,458,408)	0	(89,637,914)	XXX	(89,637,914)	(39,607,728)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(32,183,343)	(4,613,793)	0	(86,874,830)	XXX	(86,874,830)	(39,689,259)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	(2,844,615)	0	(2,763,084)	XXX	(2,763,084)	81,531	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										(32,183,343)	(7,458,408)	0	(89,637,914)	XXX	(89,637,914)	(39,607,728)	0	0	0	0	XXX	XXX
IRS_USD_PAY_3.67655_REC_USD SOFRRATE_08/03/2023_08/03/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/01/2023	08/03/2043	0	23,100,000	SOF1 / (3.677)	0	0	315,277	0		(738,551)	0	0	0	0	501,489		100/103
IRS_USD_PAY_3.72076_REC_USD SOFRRATE_08/04/2023_08/04/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/02/2023	08/04/2043	0	10,400,000	SOF1 / (3.721)	0	0	138,392	0		(396,395)	0	0	0	0	225,795		88/89

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)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	453,669	0	XXX	(1,134,946)	0	0	0	0	727,284	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	453,669	0	XXX	(1,134,946)	0	0	0	0	727,284	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
IRS_USD_PAY_0.348_REC_USD SOFRRATE_10/02/2020_10/02/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/02/2025	0	120,000,000	SOF1+26.161 / (.348)	0	0	4,799,639	4,426,374		4,426,374	(3,895,486)	0	0	0	601,642		
IRS_USD_PAY_0.422_REC_USD SOFRRATE_10/02/2020_10/02/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/02/2026	0	115,000,000	SOF1+26.161 / (.422)	0	0	4,535,829	7,284,841		7,284,841	(3,630,472)	0	0	0	814,286		
IRS_USD_PAY_0.426_REC_USD SOFRRATE_06/24/2020_06/24/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/24/2026	0	266,000,000	SOF1+26.161 / (.426)	0	0	10,444,645	14,890,832		14,890,832	(8,408,182)	0	0	0	1,750,104		
IRS_USD_PAY_0.496_REC_USD SOFRRATE_05/05/2020_05/05/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/05/2027	0	205,000,000	SOF1+26.161 / (.496)	0	0	7,969,045	15,829,935		15,829,935	(6,318,361)	0	0	0	1,651,020		
IRS_USD_PAY_0.655_REC_USD SOFRRATE_03/31/2020_03/31/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/31/2029	0	163,000,000	SOF1+26.161 / (.655)	0	0	6,145,485	21,872,412		21,872,412	(4,755,048)	0	0	0	1,729,139		
IRS_USD_PAY_0.661_REC_USD SOFRRATE_01/06/2021_01/06/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	01/06/2028	0	170,000,000	SOF1+26.161 / (.661)	0	0	6,400,435	15,240,660		15,240,660	(5,017,663)	0	0	0	1,536,713		
IRS_USD_PAY_0.705_REC_USD SOFRRATE_04/08/2020_04/08/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/08/2030	0	72,000,000	SOF1+26.161 / (.705)	0	0	2,687,005	10,242,954		10,242,954	(2,069,197)	0	0	0	846,060		
IRS_USD_PAY_0.713_REC_USD SOFRRATE_07/27/2020_07/27/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	07/27/2035	0	160,000,000	SOF1+26.161 / (.713)	0	0	5,961,791	42,187,836		42,187,836	(3,962,068)	0	0	0	2,632,401		
IRS_USD_PAY_0.72_REC_USD SOFRRATE_03/25/2020_03/25/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/25/2050	0	84,000,000	SOF1+26.161 / (.720)	0	0	3,112,241	41,890,921		41,890,921	(447,995)	0	0	0	2,120,839		
IRS_USD_PAY_0.735_REC_USD SOFRRATE_03/31/2020_03/31/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/31/2035	0	162,000,000	SOF1+26.161 / (.735)	0	0	6,010,582	43,588,188		43,588,188	(3,991,599)	0	0	0	2,625,214		
IRS_USD_PAY_0.741_REC_USD SOFRRATE_05/05/2020_05/05/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/05/2035	0	162,000,000	SOF1+26.161 / (.741)	0	0	5,998,712	41,530,717		41,530,717	(4,030,095)	0	0	0	2,637,169		
IRS_USD_PAY_0.762_REC_USD SOFRRATE_01/06/2021_01/06/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	01/06/2029	0	146,000,000	SOF1+26.161 / (.762)	0	0	5,386,249	16,083,644		16,083,644	(4,219,014)	0	0	0	1,508,688		
IRS_USD_PAY_0.79_REC_USD SOFRRATE_08/03/2020_08/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/03/2050	0	187,000,000	SOF1+26.161 / (.790)	0	0	6,859,992	91,709,880		91,709,880	(916,850)	0	0	0	4,754,503		

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IRS_USD_PAY_0.81_REC_USD SOFRRATE_03/26/2020_03/26/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/26/2050	0	108,000,000	SOF1+26.161 / (.810)	0	0	3,928,732	52,225,442		52,225,442	(558,919)	0	0	0	2,726,940		
IRS_USD_PAY_0.82_REC_USD SOFRRATE_04/08/2020_04/08/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/08/2040	0	64,000,000	SOF1+26.161 / (.820)	0	0	2,333,248	22,235,088		22,235,088	(1,199,420)	0	0	0	1,261,121		
IRS_USD_PAY_0.835_REC_USD SOFRRATE_03/26/2020_03/26/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/26/2050	0	103,000,000	SOF1+26.161 / (.835)	0	0	3,727,533	49,372,083		49,372,083	(528,800)	0	0	0	2,600,692		
IRS_USD_PAY_0.845_REC_USD SOFRRATE_04/09/2020_04/09/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/09/2031	0	105,000,000	SOF1+26.161 / (.845)	0	0	3,808,304	16,567,083		16,567,083	(2,888,560)	0	0	0	1,341,170		
IRS_USD_PAY_0.852_REC_USD SOFRRATE_04/22/2020_04/22/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/22/2040	0	53,000,000	SOF1+26.161 / (.852)	0	0	1,919,506	18,246,221		18,246,221	(985,420)	0	0	0	1,045,655		
IRS_USD_PAY_0.868_REC_USD SOFRRATE_04/09/2020_04/09/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/09/2032	0	126,000,000	SOF1+26.161 / (.868)	0	0	4,548,229	22,509,919		22,509,919	(3,381,166)	0	0	0	1,728,632		
IRS_USD_PAY_0.9159_REC_USD SOFRRATE_04/09/2020_04/09/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/09/2035	0	160,000,000	SOF1+26.161 / (.916)	0	0	5,718,049	38,272,253		38,272,253	(3,880,773)	0	0	0	2,595,845		
IRS_USD_PAY_0.92_REC_USD SOFRRATE_03/27/2020_03/28/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/28/2050	0	113,000,000	SOF1+26.161 / (.920)	0	0	4,035,994	54,182,954		54,182,954	1,081,132	0	0	0	2,853,493		
IRS_USD_PAY_0.9483_REC_USD SOFRRATE_04/09/2020_04/09/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/09/2040	0	62,000,000	SOF1+26.161 / (.948)	0	0	2,200,678	20,585,470		20,585,470	(1,139,098)	0	0	0	1,221,819		
IRS_USD_PAY_0.957_REC_USD SOFRRATE_06/25/2020_06/25/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/25/2040	0	41,300,000	SOF1+26.161 / (.957)	0	0	1,457,872	13,819,773		13,819,773	(744,914)	0	0	0	819,397		
IRS_USD_PAY_1.137_REC_USD SOFRRATE_03/09/2020_03/09/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/09/2040	0	41,000,000	SOF1+26.161 / (1.137)	0	0	1,397,269	12,628,667		12,628,667	(735,365)	0	0	0	805,765		
IRS_USD_PAY_1.187_REC_USD SOFRRATE_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/09/2050	0	199,000,000	SOF1+26.161 / (1.187)	0	0	6,707,240	83,459,317		83,459,317	(913,529)	0	0	0	5,020,048		
IRS_USD_PAY_1.189_REC_USD SOFRRATE_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/09/2050	0	152,000,000	SOF1+26.161 / (1.189)	0	0	5,120,838	63,696,474		63,696,474	(697,267)	0	0	0	3,834,409		
IRS_USD_PAY_1.193_REC_USD SOFRRATE_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/09/2050	0	153,000,000	SOF1+26.161 / (1.193)	0	0	5,149,938	64,012,163		64,012,163	(700,840)	0	0	0	3,859,635		

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IRS_USD_PAY_2.97351_REC_USD SOFRRATE_03/24/2023_03/24/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/22/2023	03/24/2053	0	10,000,000	SOF1 / (2.974)	0	0	186,990	674,215		674,215	9,457	0	0	0	266,921		
IRS_USD_PAY_3.075_REC_USD SOFRRATE_06/23/2022_06/23/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/21/2022	06/23/2030	0	93,500,000	SOF1 / (3.075)	(27,431)	0	1,694,831	951,368		951,368	(1,324,169)	0	0	0	1,119,221		
IRS_USD_PAY_3.107_REC_USD SOFRRATE_01/05/2023_01/05/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/03/2023	01/05/2053	0	90,000,000	SOF1 / (3.107)	0	0	1,577,388	3,908,443		3,908,443	103,270	0	0	0	2,393,261		
IRS_USD_PAY_3.24929_REC_USD SOFRRATE_09/09/2024_09/09/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/05/2024	09/09/2054	0	24,200,000	SOF1 / (3.249)	0	0	26,923	323,692		323,692	323,692	0	0	0	662,320		
IRS_USD_PAY_3.276_REC_USD SOFRRATE_02/23/2023_02/23/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/21/2023	02/23/2053	0	24,000,000	SOF1 / (3.276)	1,339	0	391,908	299,809		299,809	34,350	0	0	0	639,716		
IRS_USD_PAY_3.30648_REC_USD SOFRRATE_09/27/2024_09/27/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/25/2024	09/27/2054	0	15,900,000	SOF1 / (3.306)	0	0	2,693	38,918		38,918	38,918	0	0	0	435,519		
IRS_USD_PAY_3.3581_REC_USD SOFRRATE_09/06/2024_09/06/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/04/2024	09/06/2034	0	20,000,000	SOF1 / (3.358)	0	0	24,252	(40,386)		(40,386)	(40,386)	0	0	0	315,273		
IRS_USD_PAY_3.486_REC_USD SOFRRATE_09/22/2022_09/22/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2022	09/22/2028	0	55,000,000	SOF1 / (3.486)	(7,377)	0	835,682	(428,921)		(428,921)	(603,545)	0	0	0	548,680		
IRS_USD_PAY_3.5985_REC_USD SOFRRATE_09/06/2024_09/06/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/04/2024	09/06/2026	0	500,000,000	SOF1 / (3.599)	0	0	522,835	(1,244,189)		(1,244,189)	(1,244,189)	0	0	0	3,476,930		
IRS_USD_PAY_3.5985_REC_USD SOFRRATE_09/06/2024_09/06/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/04/2024	09/06/2026	0	500,000,000	SOF1 / (3.599)	0	0	522,835	(1,244,189)		(1,244,189)	(1,244,189)	0	0	0	3,476,930		
IRS_USD_PAY_3.626_REC_USD SOFRRATE_08/07/2023_08/07/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/03/2023	08/07/2053	0	137,000,000	SOF1 / (3.626)	0	0	1,921,771	(7,260,935)		(7,260,935)	276,623	0	0	0	3,680,639		
IRS_USD_PAY_3.66813_REC_USD SOFRRATE_12/07/2023_12/07/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/05/2023	12/07/2053	0	16,800,000	SOF1 / (3.668)	0	0	225,215	(1,042,624)		(1,042,624)	42,228	0	0	0	453,954		
IRS_USD_PAY_3.68249_REC_USD SOFRRATE_12/07/2023_12/07/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/05/2023	12/07/2053	0	19,600,000	SOF1 / (3.682)	0	0	260,608	(1,268,453)		(1,268,453)	49,710	0	0	0	529,613		
IRS_USD_PAY_3.721_REC_USD SOFRRATE_09/22/2023_09/22/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2023	09/22/2053	0	20,000,000	SOF1 / (3.721)	0	0	268,112	(1,421,504)		(1,421,504)	43,833	0	0	0	538,491		

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IRS_USD_PAY_3.726_REC_USD SOFRRATE_09/19/2023_09/19/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/15/2023	09/19/2053	0	32,500,000	SOF1 / (3.726)	0	0	434,082	(2,338,415)		(2,338,415)	71,635	0	0	0	874,924		
IRS_USD_PAY_3.7338_REC_USD SOFRRATE_01/24/2024_01/24/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2034	0	120,600,000	SOF1 / (3.734)	0	0	1,399,615	(3,947,603)		(3,947,603)	(3,947,603)	0	0	0	1,841,204		
IRS_USD_PAY_3.7349_REC_USD SOFRRATE_01/24/2024_01/24/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2030	0	271,500,000	SOF1 / (3.735)	0	0	3,148,792	(6,165,566)		(6,165,566)	(6,165,566)	0	0	0	3,131,252		
IRS_USD_PAY_3.73552_REC_USD SOFRRATE_01/24/2024_01/24/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2030	0	107,300,000	SOF1 / (3.736)	0	0	1,243,976	(2,439,933)		(2,439,933)	(2,439,933)	0	0	0	1,237,508		
IRS_USD_PAY_3.73623_REC_USD SOFRRATE_01/24/2024_01/24/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2034	0	86,800,000	SOF1 / (3.736)	0	0	1,005,881	(2,858,084)		(2,858,084)	(2,858,084)	0	0	0	1,325,178		
IRS_USD_PAY_3.749_REC_USD SOFRRATE_08/19/2023_08/19/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/17/2023	08/19/2053	0	42,000,000	SOF1 / (3.749)	0	0	550,892	(3,181,714)		(3,181,714)	92,977	0	0	0	1,129,013		
IRS_USD_PAY_3.76_REC_USD SOFRRATE_08/17/2023_08/17/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/15/2023	08/17/2048	0	80,000,000	SOF1 / (3.760)	0	0	1,043,452	(4,633,908)		(4,633,908)	(77,983)	0	0	0	1,955,337		
IRS_USD_PAY_3.77973_REC_USD SOFRRATE_01/24/2024_01/24/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2044	0	50,100,000	SOF1 / (3.780)	0	0	565,388	(2,362,665)		(2,362,665)	(2,362,665)	0	0	0	1,101,311		
IRS_USD_PAY_3.78834_REC_USD SOFRRATE_01/23/2024_01/23/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/19/2024	01/23/2033	0	100,300,000	SOF1 / (3.788)	0	0	1,130,681	(3,502,055)		(3,502,055)	(3,502,055)	0	0	0	1,446,595		
IRS_USD_PAY_3.79089_REC_USD SOFRRATE_01/24/2024_01/24/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2039	0	78,900,000	SOF1 / (3.791)	0	0	884,263	(3,342,401)		(3,342,401)	(3,342,401)	0	0	0	1,493,172		
IRS_USD_PAY_3.83475_REC_USD SOFRRATE_12/08/2023_12/08/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/06/2023	12/08/2028	0	250,000,000	SOF1 / (3.835)	0	0	3,032,844	(5,459,418)		(5,459,418)	(2,211,501)	0	0	0	2,559,230		
IRS_USD_PAY_3.86_REC_USD SOFRRATE_08/19/2023_08/19/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/17/2023	08/19/2048	0	57,500,000	SOF1 / (3.860)	0	0	705,620	(4,269,457)		(4,269,457)	(45,252)	0	0	0	1,405,560		
IRS_USD_PAY_3.876_REC_USD SOFRRATE_08/17/2023_08/17/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/15/2023	08/17/2043	0	65,500,000	SOF1 / (3.876)	0	0	796,497	(3,916,061)		(3,916,061)	(404,170)	0	0	0	1,423,417		
IRS_USD_PAY_3.87919_REC_USD SOFRRATE_04/15/2024_04/15/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/11/2024	04/15/2054	0	10,000,000	SOF1 / (3.879)	0	0	69,457	(1,027,449)		(1,027,449)	(1,027,449)	0	0	0	271,841		

SCHEDULE DB - PART A - SECTION 1

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

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IRS_USD_PAY_3.89_REC_USD																						
SOFRRATE_07/03/2023_07/03/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/29/2023	07/03/2028	0	98,000,000	SOF1 / (3.890)	0	0	1,170,125	(2,076,531)		(2,076,531)	(803,765)	0	0	0	950,007		
IRS_USD_PAY_3.92856_REC_USD																						
SOFRRATE_06/14/2024_06/14/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/12/2024	06/14/2034	0	30,000,000	SOF1 / (3.929)	0	0	126,515	(1,482,766)		(1,482,766)	(1,482,766)	0	0	0	467,403		
IRS_USD_PAY_3.96_REC_USD																						
SOFRRATE_06/03/2024_06/03/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/30/2024	06/03/2054	0	56,500,000	SOF1 / (3.960)	0	0	258,031	(6,697,692)		(6,697,692)	(6,697,692)	0	0	0	1,539,383		
IRS_USD_PAY_3.976_REC_USD																						
SOFRRATE_08/19/2023_08/19/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/17/2023	08/19/2043	0	63,000,000	SOF1 / (3.976)	0	0	717,492	(4,643,596)		(4,643,596)	(373,506)	0	0	0	1,369,286		
IRS_USD_PAY_3.9771_REC_USD																						
SOFRRATE_10/03/2023_10/03/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/29/2023	10/03/2053	0	17,500,000	SOF1 / (3.977)	0	0	200,424	(2,072,454)		(2,072,454)	45,369	0	0	0	471,424		
IRS_USD_PAY_3.992_REC_USD																						
SOFRRATE_09/09/2023_09/09/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/07/2023	09/09/2033	0	74,000,000	SOF1 / (3.992)	0	0	837,000	(3,863,524)		(3,863,524)	(781,202)	0	0	0	1,106,785		
IRS_USD_PAY_3.995_REC_USD																						
SOFRRATE_05/20/2024_05/20/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/16/2024	05/20/2039	0	37,000,000	SOF1 / (3.995)	0	(4,148)	185,201	(2,446,268)		(2,446,268)	(2,442,120)	0	0	0	707,944		
IRS_USD_PAY_3.997_REC_USD																						
SOFRRATE_04/18/2024_04/18/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/16/2024	04/18/2054	0	11,100,000	SOF1 / (3.997)	0	0	69,618	(1,384,910)		(1,384,910)	(1,384,910)	0	0	0	301,785		
IRS_USD_PAY_3.997_REC_USD																						
SOFRRATE_05/20/2024_05/20/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/16/2024	05/20/2039	0	37,000,000	SOF1 / (3.997)	0	(4,666)	184,926	(2,454,800)		(2,454,800)	(2,450,134)	0	0	0	707,944		
IRS_USD_PAY_4.01752_REC_USD																						
SOFRRATE_09/22/2023_09/22/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2023	09/22/2038	0	20,000,000	SOF1 / (4.018)	0	0	222,975	(1,351,317)		(1,351,317)	(194,451)	0	0	0	373,983		
IRS_USD_PAY_4.02407_REC_USD																						
SOFRRATE_09/29/2023_09/29/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/27/2023	09/29/2053	0	29,400,000	SOF1 / (4.024)	0	0	326,707	(3,305,944)		(3,305,944)	506,301	0	0	0	791,844		
IRS_USD_PAY_4.025_REC_USD																						
SOFRRATE_05/20/2024_05/20/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/16/2024	05/20/2032	0	190,000,000	SOF1 / (4.025)	0	(12,200)	929,817	(9,362,919)		(9,362,919)	(9,350,719)	0	0	0	2,626,041		
IRS_USD_PAY_4.02562_REC_USD																						
SOFRRATE_07/08/2024_07/08/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/03/2024	07/08/2031	0	40,000,000	SOF1 / (4.026)	0	0	120,204	(1,810,950)		(1,810,950)	(1,810,950)	0	0	0	520,485		
IRS_USD_PAY_4.03103_REC_USD																						
SOFRRATE_08/03/2023_08/03/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/01/2023	08/03/2028	0	100,000,000	SOF1 / (4.031)	0	0	1,095,038	(2,685,866)		(2,685,866)	(749,741)	0	0	0	980,285		

SCHEDULE DB - PART A - SECTION 1

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IRS_USD_PAY_4.034_REC_USD SOFRRATE_08/19/2023_08/19/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/17/2023	08/19/2038	0	78,000,000	SOF1 / (4.034)	0	0	853,891	(5,391,369)		(5,391,369)	(754,745)	0	0	0	1,453,667		
IRS_USD_PAY_4.0349_REC_USD SOFRRATE_04/26/2024_04/26/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/24/2024	04/26/2054	0	15,000,000	SOF1 / (4.035)	0	0	86,786	(1,979,055)		(1,979,055)	(1,979,055)	0	0	0	407,969		
IRS_USD_PAY_4.06529_REC_USD SOFRRATE_08/07/2023_08/07/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/03/2023	08/07/2028	0	112,000,000	SOF1 / (4.065)	0	0	1,196,613	(3,155,732)		(3,155,732)	(817,592)	0	0	0	1,099,483		
IRS_USD_PAY_4.0762_REC_USD SOFRRATE_08/23/2023_08/23/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/21/2023	08/23/2033	0	61,600,000	SOF1 / (4.076)	0	0	655,077	(3,602,017)		(3,602,017)	(625,055)	0	0	0	918,923		
IRS_USD_PAY_4.1_REC_USD SOFRRATE_07/18/2024_07/18/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/16/2024	07/18/2029	0	100,000,000	SOF1 / (4.100)	0	0	246,769	(3,689,989)		(3,689,989)	(3,689,989)	0	0	0	1,095,445		
IRS_USD_PAY_4.12_REC_USD SOFRRATE_11/08/2022_11/08/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	11/04/2022	11/08/2027	0	110,000,000	SOF1 / (4.120)	30,930	0	1,115,856	(2,591,923)		(2,591,923)	(664,043)	0	0	0	969,444		
IRS_USD_PAY_4.142_REC_USD SOFRRATE_04/05/2024_04/05/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/03/2024	04/05/2029	0	170,000,000	SOF1 / (4.142)	0	(19,127)	1,032,809	(6,185,830)		(6,185,830)	(6,166,703)	0	0	0	1,806,139		
IRS_USD_PAY_4.143_REC_USD SOFRRATE_04/05/2024_04/05/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/03/2024	04/05/2029	0	145,000,000	SOF1 / (4.143)	0	(19,421)	880,205	(5,282,192)		(5,282,192)	(5,262,771)	0	0	0	1,540,530		
IRS_USD_PAY_4.143_REC_USD SOFRRATE_09/19/2023_09/19/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/15/2023	09/19/2029	0	113,000,000	SOF1 / (4.143)	0	0	1,150,626	(4,546,599)		(4,546,599)	(917,460)	0	0	0	1,259,912		
IRS_USD_PAY_4.1445_REC_USD SOFRRATE_09/26/2023_09/26/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/22/2023	09/26/2033	0	20,000,000	SOF1 / (4.145)	0	0	205,652	(1,284,959)		(1,284,959)	(198,047)	0	0	0	299,909		
IRS_USD_PAY_4.154_REC_USD SOFRRATE_06/03/2024_06/03/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/30/2024	06/03/2044	0	64,000,000	SOF1 / (4.154)	0	(2,584)	250,896	(6,496,919)		(6,496,919)	(6,494,335)	0	0	0	1,419,865		
IRS_USD_PAY_4.155_REC_USD SOFRRATE_06/03/2024_06/03/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/30/2024	06/03/2044	0	80,000,000	SOF1 / (4.155)	0	(27,993)	313,353	(8,132,599)		(8,132,599)	(8,104,606)	0	0	0	1,774,832		
IRS_USD_PAY_4.1665_REC_USD SOFRRATE_09/26/2023_09/26/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/22/2023	09/26/2038	0	18,100,000	SOF1 / (4.167)	0	0	181,233	(1,524,015)		(1,524,015)	(167,213)	0	0	0	338,587		
IRS_USD_PAY_4.19713_REC_USD SOFRRATE_09/28/2023_09/28/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/26/2023	09/28/2033	0	24,800,000	SOF1 / (4.197)	0	0	243,076	(1,377,079)		(1,377,079)	78,395	0	0	0	372,000		

SCHEDULE DB - PART A - SECTION 1

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IRS_USD_PAY_4.2_REC_USD SOFRRATE_04/17/2024_04/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/15/2024	04/17/2034	0	24,500,000	SOF1 / (4.200)	0	0	131,574	(1,741,475)		(1,741,475)	(1,741,475)	0	0	0	378,576		
IRS_USD_PAY_4.21803_REC_USD SOFRRATE_08/01/2024_08/01/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/30/2024	08/01/2026	0	105,100,000	SOF1 / (4.218)	0	0	185,349	(1,348,094)		(1,348,094)	(1,348,094)	0	0	0	711,973		
IRS_USD_PAY_4.21911_REC_USD SOFRRATE_08/01/2024_08/01/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/30/2024	08/01/2026	0	105,000,000	SOF1 / (4.219)	0	0	184,980	(1,348,816)		(1,348,816)	(1,348,816)	0	0	0	711,296		
IRS_USD_PAY_4.235_REC_USD SOFRRATE_10/19/2023_10/19/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/17/2023	10/19/2053	0	100,500,000	SOF1 / (4.235)	0	0	943,848	(16,702,236)		(16,702,236)	310,635	0	0	0	2,709,367		
IRS_USD_PAY_4.247_REC_USD SOFRRATE_09/19/2023_09/19/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/15/2023	09/19/2028	0	94,000,000	SOF1 / (4.247)	0	0	882,752	(3,378,381)		(3,378,381)	(601,533)	0	0	0	936,775		
IRS_USD_PAY_4.2797_REC_USD SOFRRATE_09/22/2023_09/22/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2023	09/22/2028	0	40,000,000	SOF1 / (4.280)	0	0	366,131	(1,489,705)		(1,489,705)	(248,959)	0	0	0	399,040		
IRS_USD_PAY_4.28032_REC_USD SOFRRATE_10/30/2023_10/30/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/26/2023	10/30/2053	0	15,000,000	SOF1 / (4.280)	0	0	134,688	(2,620,404)		(2,620,404)	48,451	0	0	0	404,593		
IRS_USD_PAY_4.28405_REC_USD SOFRRATE_11/13/2023_11/13/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	11/09/2023	11/13/2028	0	60,000,000	SOF1 / (4.284)	0	0	531,893	(2,322,053)		(2,322,053)	(370,790)	0	0	0	609,176		
IRS_USD_PAY_4.30094_REC_USD SOFRRATE_08/15/2024_08/15/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/13/2024	08/15/2025	0	216,200,000	SOF1 / (4.301)	0	0	260,107	(610,273)		(610,273)	(610,273)	0	0	0	1,010,589		
IRS_USD_PAY_4.32966_REC_USD SOFRRATE_10/25/2023_10/25/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/23/2023	10/25/2053	0	30,400,000	SOF1 / (4.330)	0	0	262,483	(5,586,547)		(5,586,547)	99,534	0	0	0	819,781		
IRS_USD_PAY_4.332_REC_USD SOFRRATE_10/02/2023_10/02/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/28/2023	10/02/2035	0	185,000,000	SOF1 / (4.332)	0	0	1,620,191	(16,614,903)		(16,614,903)	(1,738,921)	0	0	0	3,069,406		
IRS_USD_PAY_4.34085_REC_USD SOFRRATE_07/11/2023_07/11/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/07/2023	07/11/2027	0	138,000,000	SOF1 / (4.341)	0	0	1,176,679	(3,624,513)		(3,624,513)	(611,558)	0	0	0	1,150,063		
IRS_USD_PAY_4.36344_REC_USD SOFRRATE_10/17/2023_10/17/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/13/2023	10/17/2028	0	60,000,000	SOF1 / (4.363)	0	0	505,573	(2,462,921)		(2,462,921)	(344,616)	0	0	0	603,687		
IRS_USD_PAY_4.3727_REC_USD SOFRRATE_04/15/2024_04/15/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/11/2024	04/15/2029	0	50,000,000	SOF1 / (4.373)	0	0	231,447	(2,315,469)		(2,315,469)	(2,315,469)	0	0	0	532,827		

SCHEDULE DB - PART A - SECTION 1

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

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IRS_USD_PAY_4.39511_REC_USD SOFRRATE_10/30/2023_10/30/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/26/2023	10/30/2053	0	15,000,000	SOF1 / (4.395)	0	0	121,583	(2,938,198)		(2,938,198)	51,096	0	0	0	404,593		
IRS_USD_PAY_4.43093_REC_USD SOFRRATE_09/25/2023_09/25/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/21/2023	09/25/2028	0	90,500,000	SOF1 / (4.431)	0	0	723,911	(3,886,693)		(3,886,693)	(482,190)	0	0	0	903,759		
IRS_USD_PAY_4.49282_REC_USD SOFRRATE_11/03/2023_11/03/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	11/01/2023	11/03/2033	0	25,000,000	SOF1 / (4.493)	0	0	183,431	(2,298,413)		(2,298,413)	(205,628)	0	0	0	377,049		
IRS_USD_PAY_4.495_REC_USD SOFRRATE_10/19/2023_10/19/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/17/2023	10/19/2033	0	111,000,000	SOF1 / (4.495)	0	0	822,803	(10,195,525)		(10,195,525)	(918,992)	0	0	0	1,670,313		
IRS_USD_PAY_4.521_REC_USD SOFRRATE_05/01/2024_05/01/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/29/2024	05/01/2028	0	192,800,000	SOF1 / (4.521)	0	0	679,379	(7,935,105)		(7,935,105)	(7,935,105)	0	0	0	1,825,578		
IRS_USD_PAY_4.529_REC_USD SOFRRATE_05/01/2024_05/01/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/29/2024	05/01/2028	0	225,000,000	SOF1 / (4.529)	0	0	785,194	(9,320,771)		(9,320,771)	(9,320,771)	0	0	0	2,130,472		
IRS_USD_PAY_4.605_REC_USD SOFRRATE_04/09/2024_04/09/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/05/2024	04/09/2026	0	262,000,000	SOF1 / (4.605)	0	0	963,770	(3,858,629)		(3,858,629)	(3,858,629)	0	0	0	1,616,822		
IRS_USD_PAY_4.911_REC_USD SOFRRATE_05/01/2024_05/01/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/29/2024	05/01/2026	0	222,000,000	SOF1 / (4.911)	0	0	414,308	(4,508,440)		(4,508,440)	(4,508,440)	0	0	0	1,396,820		
IRS_USD_PAY_5.0421_REC_USD SOFRRATE_10/05/2023_10/05/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/03/2023	10/05/2025	0	159,300,000	SOF1 / (5.042)	0	0	531,207	(1,880,449)		(1,880,449)	329,732	0	0	0	801,937		
IRS_USD_REC_0.3916_PAY_USD SOFRRATE_08/11/2020_08/11/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/11/2027	0	50,000,000	.392 / (SOF1+26.161)	0	0	(1,983,509)	(4,350,117)		(4,350,117)	1,568,144	0	0	0	423,011		
IRS_USD_REC_0.44872_PAY_USD SOFRRATE_05/12/2020_05/12/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/12/2027	0	143,300,000	.449 / (SOF1+26.161)	0	0	(5,623,348)	(11,304,114)		(11,304,114)	4,458,807	0	0	0	1,158,361		
IRS_USD_REC_0.4535_PAY_USD SOFRRATE_12/14/2020_12/14/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/14/2025	0	201,000,000	.454 / (SOF1+26.161)	0	0	(7,881,738)	(8,343,119)		(8,343,119)	6,345,987	0	0	0	1,103,433		
IRS_USD_REC_0.4792_PAY_USD SOFRRATE_11/12/2020_11/12/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	11/12/2025	0	225,000,000	.479 / (SOF1+26.161)	0	0	(8,777,967)	(8,717,383)		(8,717,383)	7,078,743	0	0	0	1,189,423		
IRS_USD_REC_0.511_PAY_USD SOFRRATE_05/12/2020_05/12/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/12/2028	0	212,500,000	.511 / (SOF1+26.161)	0	0	(8,239,620)	(21,922,107)		(21,922,107)	6,459,351	0	0	0	2,020,549		

SCHEDULE DB - PART A - SECTION 1

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IRS_USD_REC_0.546_PAY_USD SOFRRATE_05/18/2020_05/18/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/18/2029	0	158,000,000	.546 / (SOF1+26.161)	0	0	(6,084,934)	(20,161,236)		(20,161,236)	4,764,065	0	0	0	1,700,405		
IRS_USD_REC_0.641_PAY_USD SOFRRATE_10/02/2020_10/02/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/02/2029	0	238,000,000	.641 / (SOF1+26.161)	0	0	(8,996,278)	(31,593,771)		(31,593,771)	7,016,528	0	0	0	2,663,107		
IRS_USD_REC_0.682_PAY_USD SOFRRATE_03/31/2020_03/31/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/31/2030	0	51,000,000	.682 / (SOF1+26.161)	0	0	(1,912,493)	(8,021,167)		(8,021,167)	1,454,206	0	0	0	598,102		
IRS_USD_REC_0.68662_PAY_USD SOFRRATE_04/03/2020_04/03/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/03/2030	0	71,000,000	.687 / (SOF1+26.161)	0	0	(2,659,472)	(10,141,774)		(10,141,774)	2,048,366	0	0	0	833,274		
IRS_USD_REC_0.7966_PAY_USD SOFRRATE_08/07/2020_08/07/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/07/2050	0	10,000,000	.797 / (SOF1+26.161)	0	0	(366,334)	(4,894,198)		(4,894,198)	48,894	0	0	0	254,305		
IRS_USD_REC_0.827_PAY_USD SOFRRATE_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/03/2050	0	15,000,000	.827 / (SOF1+26.161)	0	0	(546,067)	(7,213,104)		(7,213,104)	76,958	0	0	0	378,904		
IRS_USD_REC_0.82802_PAY_USD SOFRRATE_07/12/2021_07/12/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	07/12/2026	0	100,000,000	.828 / (SOF1+26.161)	0	0	(3,639,707)	(5,050,359)		(5,050,359)	2,888,549	0	0	0	667,237		
IRS_USD_REC_0.875_PAY_USD SOFRRATE_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/03/2050	0	30,000,000	.875 / (SOF1+26.161)	0	0	(1,081,335)	(14,182,565)		(14,182,565)	151,545	0	0	0	757,809		
IRS_USD_REC_0.8835_PAY_USD SOFRRATE_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/03/2050	0	30,000,000	.884 / (SOF1+26.161)	0	0	(1,079,422)	(14,139,420)		(14,139,420)	151,125	0	0	0	757,809		
IRS_USD_REC_0.928_PAY_USD SOFRRATE_11/12/2020_11/12/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	11/12/2030	0	225,000,000	.928 / (SOF1+26.161)	0	0	(8,020,617)	(32,466,305)		(32,466,305)	6,108,301	0	0	0	2,783,221		
IRS_USD_REC_0.9292_PAY_USD SOFRRATE_12/14/2020_12/14/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/14/2030	0	102,500,000	.929 / (SOF1+26.161)	0	0	(3,653,600)	(14,988,793)		(14,988,793)	2,777,653	0	0	0	1,276,960		
IRS_USD_REC_0.9813_PAY_USD SOFRRATE_08/20/2020_08/20/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/20/2050	0	20,000,000	.981 / (SOF1+26.161)	0	0	(704,971)	(9,165,026)		(9,165,026)	91,158	0	0	0	508,961		
IRS_USD_REC_1.00045_PAY_USD SOFRRATE_12/22/2021_12/22/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/20/2021	12/22/2026	0	100,000,000	1.000 / (SOF1)	0	0	(3,361,823)	(5,129,421)		(5,129,421)	2,584,691	0	0	0	746,223		
IRS_USD_REC_1.1026_PAY_USD SOFRRATE_12/09/2021_12/09/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/07/2021	12/09/2026	0	1,000,000	1.103 / (SOF1)	0	0	(32,908)	(48,485)		(48,485)	25,185	0	0	0	7,402		

SCHEDULE DB - PART A - SECTION 1

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IRS_USD_REC_1.104_PAY_USD SOFRRATE_10/02/2020_10/02/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/02/2049	0	196,800,000	1.104 / (SOF1+26.161)	0	0	(6,755,551)	(84,559,190)		(84,559,190)	1,002,592	0	0	0	4,922,156		
IRS_USD_REC_1.116_PAY_USD SOFRRATE_06/08/2020_06/08/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/08/2050	0	150,000,000	1.116 / (SOF1+26.161)	0	0	(5,136,258)	(65,029,420)		(65,029,420)	672,380	0	0	0	3,802,442		
IRS_USD_REC_1.1282_PAY_USD SOFRRATE_06/08/2020_06/08/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/08/2050	0	50,000,000	1.128 / (SOF1+26.161)	0	0	(1,707,511)	(21,572,817)		(21,572,817)	223,114	0	0	0	1,267,481		
IRS_USD_REC_1.346_PAY_USD SOFRRATE_12/08/2020_12/08/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/08/2040	0	60,100,000	1.346 / (SOF1+26.161)	0	0	(1,954,255)	(17,683,735)		(17,683,735)	981,678	0	0	0	1,209,489		
IRS_USD_REC_1.4639_PAY_USD SOFRRATE_06/14/2021_06/14/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/14/2031	0	50,000,000	1.464 / (SOF1+26.161)	0	0	(1,581,731)	(6,249,834)		(6,249,834)	1,212,402	0	0	0	647,440		
IRS_USD_REC_1.46787_PAY_USD SOFRRATE_12/08/2021_12/08/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/08/2031	0	25,000,000	1.468 / (SOF1+26.161)	0	0	(790,067)	(3,327,212)		(3,327,212)	602,173	0	0	0	335,219		
IRS_USD_REC_1.55_PAY_USD SOFRRATE_09/30/2021_09/30/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/30/2031	0	35,000,000	1.550 / (SOF1+26.161)	0	0	(1,084,645)	(4,872,320)		(4,872,320)	819,857	0	0	0	463,097		
IRS_USD_REC_1.6_PAY_USD SOFRRATE_04/25/2022_04/25/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/25/2027	0	100,000,000	1.600 / (SOF1+26.161)	0	0	(3,060,756)	(4,971,126)		(4,971,126)	2,371,531	0	0	0	801,112		
IRS_USD_REC_1.64268_PAY_USD SOFFRATE_02/07/2022_02/07/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/03/2022	02/07/2032	0	25,000,000	1.643 / (SOF1)	0	0	(718,254)	(2,674,821)		(2,674,821)	542,365	0	0	0	339,091		
IRS_USD_REC_1.74433_PAY_USD SOFRRATE_09/16/2019_09/16/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2044	0	98,400,000	1.744 / (SOF1+26.161)	0	0	(2,905,242)	(28,072,365)		(28,072,365)	991,051	0	0	0	2,198,934		
IRS_USD_REC_1.7605_PAY_USD SOFRRATE_09/16/2019_09/16/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2034	0	148,500,000	1.761 / (SOF1+26.161)	0	0	(4,366,426)	(23,249,760)		(23,249,760)	3,147,463	0	0	0	2,344,128		
IRS_USD_REC_1.7645_PAY_USD SOFRRATE_09/16/2019_09/16/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2034	0	148,500,000	1.765 / (SOF1+26.161)	0	0	(4,361,971)	(23,199,759)		(23,199,759)	3,144,968	0	0	0	2,344,128		
IRS_USD_REC_1.77112_PAY_USD SOFRRATE_09/12/2019_09/12/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/12/2044	0	104,100,000	1.771 / (SOF1+26.161)	0	0	(3,052,943)	(29,287,410)		(29,287,410)	1,043,969	0	0	0	2,325,673		
IRS_USD_REC_1.77174_PAY_USD SOFRRATE_09/17/2019_09/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2034	0	148,700,000	1.772 / (SOF1+26.161)	0	0	(4,360,028)	(23,139,932)		(23,139,932)	3,144,830	0	0	0	2,347,608		

SCHEDULE DB - PART A - SECTION 1

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IRS_USD_REC_1.7735_PAY_USD SOFRRATE_09/16/2019_09/16/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2044	0	92,500,000	1.774 / (SOF1+26.161)	0	0	(2,710,809)	(26,001,139)		(26,001,139)	925,837	0	0	0	2,067,087		
IRS_USD_REC_1.77807_PAY_USD SOFRRATE_09/12/2019_09/12/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/12/2044	0	86,700,000	1.778 / (SOF1+26.161)	0	0	(2,538,133)	(24,305,489)		(24,305,489)	868,179	0	0	0	1,936,944		
IRS_USD_REC_1.814_PAY_USD SOFRRATE_09/17/2019_09/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2034	0	149,100,000	1.814 / (SOF1+26.161)	0	0	(4,324,499)	(22,671,775)		(22,671,775)	3,126,833	0	0	0	2,353,923		
IRS_USD_REC_1.83404_PAY_USD SOFRRATE_02/16/2022_02/16/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/14/2022	02/16/2052	0	42,600,000	1.834 / (SOF1)	0	0	(1,162,587)	(11,554,228)		(11,554,228)	65,153	0	0	0	1,114,893		
IRS_USD_REC_1.9255_PAY_USD SOFRRATE_09/17/2019_09/17/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2039	0	50,000,000	1.926 / (SOF1+26.161)	0	0	(1,408,388)	(10,411,854)		(10,411,854)	809,096	0	0	0	967,361		
IRS_USD_REC_1.947_PAY_USD SOFRRATE_09/17/2019_09/17/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2049	0	20,000,000	1.947 / (SOF1+26.161)	0	0	(560,130)	(5,772,042)		(5,772,042)	74,214	0	0	0	499,808		
IRS_USD_REC_1.95_PAY_USD SOFRRATE_09/17/2019_09/17/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2039	0	200,000,000	1.950 / (SOF1+26.161)	0	0	(5,596,804)	(41,075,560)		(41,075,560)	3,221,734	0	0	0	3,869,445		
IRS_USD_REC_1.952_PAY_USD SOFRRATE_09/17/2019_09/17/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2049	0	50,000,000	1.952 / (SOF1+26.161)	0	0	(1,398,451)	(14,388,386)		(14,388,386)	185,114	0	0	0	1,249,520		
IRS_USD_REC_1_PAY_USD SOFRRATE_08/18/2020_08/18/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/18/2050	0	25,000,000	1.000 / (SOF1+26.161)	0	0	(877,681)	(11,374,166)		(11,374,166)	113,388	0	0	0	636,134		
IRS_USD_REC_2.07909_PAY_USD SOFRRATE_03/29/2022_03/29/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/25/2022	03/29/2052	0	18,000,000	2.079 / (SOF1)	0	0	(459,240)	(4,103,360)		(4,103,360)	19,757	0	0	0	472,070		
IRS_USD_REC_2.655_PAY_USD SOFRRATE_05/25/2022_05/25/2042_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/23/2022	05/25/2042	0	20,000,000	2.655 / (SOF1)	0	0	(425,389)	(2,096,685)		(2,096,685)	207,740	0	0	0	420,241		
IRS_USD_REC_2.9302_PAY_USD SOFRRATE_01/12/2024_01/12/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/12/2023	01/12/2029	0	120,000,000	2.930 / (SOF1)	(100,248)	0	(2,077,658)	(1,630,448)		(1,630,448)	1,604,303	0	0	0	1,242,402		
IRS_USD_REC_2.9863_PAY_USD SOFRRATE_03/28/2023_03/28/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/24/2023	03/28/2030	0	30,000,000	2.986 / (SOF1)	0	0	(558,189)	(423,953)		(423,953)	436,123	0	0	0	351,562		
IRS_USD_REC_3.00558_PAY_USD SOFRRATE_09/22/2022_09/22/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2022	09/22/2052	0	10,400,000	3.006 / (SOF1)	0	0	(196,048)	(645,257)		(645,257)	(5,249)	0	0	0	275,145		

SCHEDULE DB - PART A - SECTION 1

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

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IRS_USD_REC_3.015_PAY_USD SOFRRATE_05/05/2023_05/05/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/03/2023	05/05/2052	0	51,000,000	3.015 / (SOF1)	(133,562)	0	(942,246)	(3,109,478)		(3,109,478)	(21,376)	0	0	0	1,339,993		
IRS_USD_REC_3.035_PAY_USD SOFRRATE_03/31/2023_03/31/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/29/2023	03/31/2052	0	53,000,000	3.035 / (SOF1)	(12,101)	0	(966,406)	(3,049,298)		(3,049,298)	(23,625)	0	0	0	1,390,122		
IRS_USD_REC_3.09077_PAY_USD SOFRRATE_05/05/2023_05/05/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/03/2023	05/05/2048	0	29,000,000	3.091 / (SOF1)	0	0	(519,063)	(1,493,303)		(1,493,303)	66,794	0	0	0	704,571		
IRS_USD_REC_3.10107_PAY_USD SOFRRATE_03/27/2023_03/27/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2023	03/27/2048	0	29,100,000	3.101 / (SOF1)	0	0	(515,962)	(1,452,067)		(1,452,067)	67,883	0	0	0	705,399		
IRS_USD_REC_3.1013_PAY_USD SOFRRATE_02/07/2023_02/07/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/03/2023	02/07/2033	0	30,000,000	3.101 / (SOF1)	0	0	(528,854)	(450,060)		(450,060)	428,525	0	0	0	433,748		
IRS_USD_REC_3.10394_PAY_USD SOFRRATE_03/27/2023_03/27/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2023	03/27/2048	0	29,100,000	3.104 / (SOF1)	0	0	(515,326)	(1,438,597)		(1,438,597)	67,729	0	0	0	705,399		
IRS_USD_REC_3.1054_PAY_USD SOFRRATE_03/27/2023_03/27/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2023	03/27/2048	0	40,700,000	3.105 / (SOF1)	0	0	(720,296)	(2,002,475)		(2,002,475)	94,617	0	0	0	986,589		
IRS_USD_REC_3.11_PAY_USD SOFRRATE_05/05/2023_05/05/2047_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/03/2023	05/05/2047	0	89,000,000	3.110 / (SOF1)	55,901	0	(1,579,959)	(4,350,235)		(4,350,235)	291,448	0	0	0	2,115,891		
IRS_USD_REC_3.12_PAY_USD SOFRRATE_05/13/2023_05/13/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/11/2023	05/13/2028	0	326,800,000	3.120 / (SOF1)	(53,541)	0	(5,780,581)	(1,915,955)		(1,915,955)	4,154,720	0	0	0	3,108,544		
IRS_USD_REC_3.14371_PAY SOFRRATE_01/17/2023_01/17/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/12/2023	01/17/2033	0	58,800,000	3.144 / (SOF1)	0	0	(1,015,322)	(691,345)		(691,345)	826,381	0	0	0	847,215		
IRS_USD_REC_3.145_PAY_USD SOFRRATE_09/19/2024_09/19/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/17/2024	09/19/2029	0	96,000,000	3.145 / (SOF1)	0	(5,526)	(54,061)	(510,877)		(510,877)	(505,351)	0	0	0	1,070,368		
IRS_USD_REC_3.1465_PAY_USD SOFRRATE_09/12/2024_09/12/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/10/2024	09/12/2029	0	120,000,000	3.147 / (SOF1)	0	0	(118,655)	(629,540)		(629,540)	(629,540)	0	0	0	1,335,377		
IRS_USD_REC_3.147_PAY_USD SOFRRATE_05/08/2023_05/08/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/04/2023	05/08/2043	0	87,800,000	3.147 / (SOF1)	0	0	(1,534,066)	(3,626,714)		(3,626,714)	707,527	0	0	0	1,894,004		
IRS_USD_REC_3.14722_PAY_USD SOFRRATE_05/05/2023_05/05/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/03/2023	05/05/2033	0	140,800,000	3.147 / (SOF1)	0	0	(2,459,645)	(1,727,396)		(1,727,396)	1,999,229	0	0	0	2,064,533		

SCHEDULE DB - PART A - SECTION 1

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

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IRS_USD_REC_3.15_PAY_USD SOFRRATE_09/19/2024_09/19/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/17/2024	09/19/2029	0	96,000,000	3.150 / (SOF1)	0	3,757	(53,901)	(488,965)		(488,965)	(492,722)	0	0	0	1,070,368		
IRS_USD_REC_3.151_PAY_USD SOFRRATE_09/19/2024_09/19/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/17/2024	09/19/2029	0	96,000,000	3.151 / (SOF1)	0	(9,039)	(53,869)	(484,583)		(484,583)	(475,544)	0	0	0	1,070,368		
IRS_USD_REC_3.1657_PAY_USD SOFRRATE_05/05/2023_05/05/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/03/2023	05/05/2035	0	100,600,000	3.166 / (SOF1)	0	0	(1,743,238)	(1,644,937)		(1,644,937)	1,401,832	0	0	0	1,637,649		
IRS_USD_REC_3.16709_PAY_USD SOFRRATE_03/28/2023_03/28/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/24/2023	03/28/2028	0	152,500,000	3.167 / (SOF1)	0	0	(2,627,621)	(657,904)		(657,904)	1,868,191	0	0	0	1,425,110		
IRS_USD_REC_3.2125_PAY_USD SOFRRATE_04/18/2023_04/18/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/14/2023	04/18/2033	0	118,100,000	3.213 / (SOF1)	0	0	(1,999,397)	(863,496)		(863,496)	1,637,463	0	0	0	1,726,990		
IRS_USD_REC_3.2134_PAY_USD SOFRRATE_03/27/2023_03/27/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2023	03/27/2033	0	20,000,000	3.213 / (SOF1)	0	0	(337,514)	(142,649)		(142,649)	276,669	0	0	0	291,430		
IRS_USD_REC_3.24076_PAY_USD SOFRRATE_09/27/2024_09/27/2031_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/25/2024	09/27/2031	0	48,000,000	3.241 / (SOF1)	0	0	(8,481)	(108,163)		(108,163)	(108,163)	0	0	0	634,732		
IRS_USD_REC_3.2425_PAY_USD SOFRRATE_05/11/2023_05/11/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/09/2023	05/11/2035	0	100,900,000	3.243 / (SOF1)	0	0	(1,691,264)	(961,580)		(961,580)	1,375,385	0	0	0	1,643,806		
IRS_USD_REC_3.2426_PAY_USD SOFRRATE_10/05/2018_10/05/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/05/2033	0	300,000,000	3.243 / (SOF1+26.161)	0	0	(5,486,251)	(8,349,993)		(8,349,993)	4,525,668	0	0	0	4,504,792		
IRS_USD_REC_3.2436_PAY_USD SOFRRATE_10/05/2018_10/05/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/05/2038	0	160,000,000	3.244 / (SOF1+26.161)	0	0	(2,924,801)	(8,046,525)		(8,046,525)	2,076,646	0	0	0	2,995,668		
IRS_USD_REC_3.24686_PAY_USD SOFRRATE_03/07/2023_03/07/2053_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/03/2023	03/07/2053	0	21,600,000	3.247 / (SOF1)	0	0	(358,100)	(382,781)		(382,781)	(29,835)	0	0	0	576,077		
IRS_USD_REC_3.25315_PAY_USD SOFRRATE_03/31/2023_03/31/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/29/2023	03/31/2033	0	118,100,000	3.253 / (SOF1)	0	0	(1,957,356)	(498,337)		(498,337)	1,611,062	0	0	0	1,722,005		
IRS_USD_REC_3.27653_PAY_USD SOFRRATE_09/09/2024_09/09/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/05/2024	09/09/2029	0	100,000,000	3.277 / (SOF1)	0	0	(109,129)	65,895		65,895	65,895	0	0	0	1,111,891		
IRS_USD_REC_3.28_PAY_USD SOFRRATE_10/01/2024_10/01/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/27/2024	10/01/2054	0	66,000,000	3.280 / (SOF1)	0	17,112	0	(488,167)		(488,167)	(505,279)	0	0	0	1,808,145		

SCHEDULE DB - PART A - SECTION 1

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IRS_USD_REC_3.28096_PAY_USD SOFRRATE_03/31/2023_03/31/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/29/2023	03/31/2033	0	47,200,000	3.281 / (SOF1)	0	0	(772,289)	(102,242)		(102,242)	637,771	0	0	0	688,219		
IRS_USD_REC_3.282_PAY_USD SOFRRATE_10/01/2024_10/01/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/27/2024	10/01/2054	0	53,000,000	3.282 / (SOF1)	0	18,109	0	(372,075)		(372,075)	(390,184)	0	0	0	1,451,995		
IRS_USD_REC_3.2871_PAY_USD SOFRRATE_03/28/2023_03/28/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/24/2023	03/28/2026	0	60,000,000	3.287 / (SOF1)	0	0	(979,014)	(279,150)		(279,150)	612,187	0	0	0	366,247		
IRS_USD_REC_3.36089_PAY_USD SOFRRATE_01/04/2024_01/04/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/02/2024	01/04/2054	0	37,700,000	3.361 / (SOF1)	0	0	(580,749)	204,356		204,356	204,356	0	0	0	1,020,030		
IRS_USD_REC_3.3671_PAY_USD SOFRRATE_01/04/2024_01/04/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/02/2024	01/04/2054	0	26,900,000	3.367 / (SOF1)	0	0	(413,123)	176,758		176,758	176,758	0	0	0	727,820		
IRS_USD_REC_3.37463_PAY_USD SOFRRATE_06/06/2023_06/06/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/02/2023	06/06/2032	0	130,100,000	3.375 / (SOF1)	0	0	(2,055,905)	716,430		716,430	1,711,733	0	0	0	1,803,619		
IRS_USD_REC_3.38028_PAY_USD SOFRRATE_06/06/2023_06/06/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/02/2023	06/06/2038	0	85,600,000	3.380 / (SOF1)	0	0	(1,349,013)	(256,646)		(256,646)	1,011,505	0	0	0	1,583,624		
IRS_USD_REC_3.41168_PAY_USD SOFRRATE_08/15/2024_08/15/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/13/2024	08/15/2034	0	82,900,000	3.412 / (SOF1)	0	0	(195,981)	544,737		544,737	544,737	0	0	0	1,302,840		
IRS_USD_REC_3.45_PAY_USD SOFRRATE_07/17/2023_07/17/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/13/2023	07/17/2028	0	50,000,000	3.450 / (SOF1)	0	0	(766,041)	293,246		293,246	546,760	0	0	0	487,164		
IRS_USD_REC_3.49921_PAY_USD SOFRRATE_01/16/2024_01/16/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/11/2024	01/16/2054	0	40,000,000	3.499 / (SOF1)	0	0	(547,563)	1,245,672		1,245,672	1,245,672	0	0	0	1,082,868		
IRS_USD_REC_3.5_PAY_USD SOFRRATE_10/02/2023_10/02/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/28/2023	10/02/2033	0	30,000,000	3.500 / (SOF1)	0	0	(452,707)	428,168		428,168	383,580	0	0	0	450,274		
IRS_USD_REC_3.50044_PAY_USD SOFRRATE_07/17/2023_07/17/2043_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/13/2023	07/17/2043	0	70,300,000	3.500 / (SOF1)	0	0	(1,050,065)	524,855		524,855	498,471	0	0	0	1,524,290		
IRS_USD_REC_3.523_PAY_USD SOFRRATE_01/16/2024_01/16/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/11/2024	01/16/2054	0	44,000,000	3.523 / (SOF1)	0	0	(594,788)	1,564,255		1,564,255	1,564,255	0	0	0	1,191,155		
IRS_USD_REC_3.5427_PAY_USD SOFRRATE_01/04/2024_01/04/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/02/2024	01/04/2031	0	92,900,000	3.543 / (SOF1)	0	0	(1,303,930)	1,404,445		1,404,445	1,404,445	0	0	0	1,162,713		

SCHEDULE DB - PART A - SECTION 1

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IRS_USD_REC_3.55114_PAY_USD SOFRRATE_03/17/2023_03/17/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/15/2023	03/17/2026	0	176,700,000	3.551 / (SOF1)	0	0	(2,524,591)	(182,660)		(182,660)	1,476,031	0	0	0	1,067,637		
IRS_USD_REC_3.57792_PAY_USD SOFRRATE_12/18/2023_12/18/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/14/2023	12/18/2033	0	50,000,000	3.578 / (SOF1)	0	0	(701,258)	1,013,472		1,013,472	607,328	0	0	0	759,190		
IRS_USD_REC_3.62078_PAY_USD SOFRRATE_01/24/2024_01/24/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2054	0	38,900,000	3.621 / (SOF1)	0	0	(482,105)	2,091,807		2,091,807	2,091,807	0	0	0	1,053,483		
IRS_USD_REC_3.6227_PAY_USD SOFRRATE_01/24/2024_01/24/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2054	0	55,500,000	3.623 / (SOF1)	0	0	(687,093)	3,004,217		3,004,217	3,004,217	0	0	0	1,503,041		
IRS_USD_REC_3.62407_PAY_USD SOFRRATE_01/24/2024_01/24/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2054	0	39,900,000	3.624 / (SOF1)	0	0	(493,583)	2,169,926		2,169,926	2,169,926	0	0	0	1,080,564		
IRS_USD_REC_3.6247_PAY_USD SOFRRATE_01/24/2024_01/24/2054_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2054	0	50,000,000	3.625 / (SOF1)	0	0	(618,305)	2,725,048		2,725,048	2,725,048	0	0	0	1,354,091		
IRS_USD_REC_3.70026_PAY_USD SOFRRATE_01/24/2024_01/24/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2049	0	89,500,000	3.700 / (SOF1)	0	0	(1,059,616)	4,435,166		4,435,166	4,435,166	0	0	0	2,207,507		
IRS_USD_REC_3.7045_PAY_USD SOFRRATE_01/24/2024_01/24/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2049	0	84,500,000	3.705 / (SOF1)	0	0	(997,921)	4,246,501		4,246,501	4,246,501	0	0	0	2,084,182		
IRS_USD_REC_3.76609_PAY_USD SOFRRATE_08/01/2024_08/01/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/30/2024	08/01/2029	0	44,300,000	3.766 / (SOF1)	0	0	(112,050)	990,229		990,229	990,229	0	0	0	487,217		
IRS_USD_REC_3.83771_PAY_USD SOFRRATE_01/23/2024_01/23/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/19/2024	01/23/2039	0	118,800,000	3.838 / (SOF1)	0	0	(1,298,175)	5,663,220		5,663,220	5,663,220	0	0	0	2,248,060		
IRS_USD_REC_3.84502_PAY_USD SOFRRATE_12/07/2023_12/07/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/05/2023	12/07/2028	0	64,800,000	3.845 / (SOF1)	0	0	(781,444)	1,439,957		1,439,957	569,265	0	0	0	663,136		
IRS_USD_REC_3.85103_PAY_USD SOFRRATE_12/07/2023_12/07/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/05/2023	12/07/2028	0	66,800,000	3.851 / (SOF1)	0	0	(802,507)	1,500,007		1,500,007	584,427	0	0	0	683,603		
IRS_USD_REC_4.21603_PAY_USD SOFRRATE_01/24/2024_01/24/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/24/2026	0	300,000,000	4.216 / (SOF1)	0	0	(2,472,965)	2,033,782		2,033,782	2,033,782	0	0	0	1,721,937		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(246,090)	(65,726)	(21,131,173)	(126,927,762)	XXX	(126,927,762)	(52,941,659)	0	0	0	284,811,524	XXX	XXX
XCCY_EUR_PAY_4.625_REC_USD_7.55_06/27/2018_06/27/2028	CURRENCY	N/A	Currency	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/18/2018	06/27/2028	0	14,825,680	7.550 / (4.625)	0	0	292,614	1,199,250		1,199,250	(125,370)	0	0	0	143,405		

SCHEDULE DB - PART A - SECTION 1

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XCCY_EUR_PAY_5.00_REC_USD_8.197_10/01/2018_10/01/2026	CURRENCY	N/A	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/28/2018	10/01/2026	0	14,505,198	8.197 / (5.000)	0	0	290,994	837,300		837,300	(179,280)	0	0	0	102,637		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	583,608	2,036,550	XXX	2,036,550	(304,650)	0	0	0	246,042	XXX	XXX
GDDUEAFE - USD FEDL01 1D + 54 BP MAT 03/02/2026 - FLT	VAGLB HEDGE	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	02/26/2024	03/02/2026	0	39,859,214	FED1+54.000 / (GDDUEA)	0	0	1,399,413	(4,268,482)		(4,268,482)	(4,268,482)	0	0	0	237,420		
NDNX - USD FEDL01 1D + 46.0 BP MAT 9/28/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/18/2023	09/18/2025	0	164,968,653	FED1+46.000 / (XNDX)	0	0	7,251,564	(54,277,689)		(54,277,689)	(36,490,106)	0	0	0	811,171		
RU20INTR - USD FEDL01 1D + 27 BP MAT 03/10/2025	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	03/06/2024	03/10/2025	0	69,999,536	FED1+27.000 / (RU20IN)	0	0	2,246,207	(6,122,301)		(6,122,301)	(6,122,301)	0	0	0	232,451		
SPTR - FEDL01 + 50BPS MAT 04/15/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	01/11/2024	04/15/2025	0	182,201,037	SPTR / (FED1+50.000)	0	0	(7,621,975)	39,650,633		39,650,633	39,650,633	0	0	0	(669,280)		
SPTR - USD FEDL01 + 50.0 BPS MAT 07/23/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	01/19/2024	07/23/2025	0	188,755,938	SPTR / (FED1+50.000)	0	0	(7,682,157)	38,189,394		38,189,394	38,189,394	0	0	0	(849,904)		
SPTR - USD FEDL01 + 84.5 BP MAT 03/18/2025 - F	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/17/2024	03/18/2025	0	150,053,783	FED1+84.500 / (SPTR)	0	0	311,674	(3,449,518)		(3,449,518)	(3,449,518)	0	0	0	510,521		
SPTR - USD FEDL01 1D + 06 BP MAT 03/11/2026	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	03/08/2024	03/11/2026	0	255,899,495	FED1+60.000 / (SPTR)	0	0	8,528,490	(34,086,207)		(34,086,207)	(34,086,207)	0	0	0	1,537,440		
SPTR - USD FEDL01 1D + 32 BP MAT 10/23/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	10/23/2024	0	203,357,168	SPTR / (FED1+32.000)	0	0	(8,711,087)	86,628,534		86,628,534	52,445,612	0	0	0	(255,239)		
SPTR - USD FEDL01 1D + 34 BP MAT 02/05/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	01/20/2023	02/05/2025	0	150,215,317	FED1+34.000 / (SPTR)	0	0	6,465,851	(76,730,015)		(76,730,015)	(41,044,392)	0	0	0	444,777		
SPTR - USD FEDL01 1D + 51 BP MAT 02/12/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/08/2024	02/12/2025	0	183,024,843	SPTR / (FED1+51.000)	0	0	(6,867,906)	29,963,351		29,963,351	29,963,351	0	0	0	(556,545)		
SPTR - USD FEDL01 1D + 51 BP MAT 08/06/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/02/2024	08/06/2025	0	193,450,464	SPTR / (FED1+51.000)	0	0	(7,488,915)	33,933,303		33,933,303	33,933,303	0	0	0	(891,403)		
SPTR - USD FEDL01 1D + 51 BP MAT 08/12/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	02/08/2024	08/12/2025	0	183,024,843	FED1+51.000 / (SPTR)	0	0	6,867,906	(29,963,351)		(29,963,351)	(29,963,351)	0	0	0	851,485		
SPTR - USD FEDL01 1D + 52 BP MAT 07/18/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	01/16/2024	07/18/2025	0	257,088,167	FED1+52.000 / (SPTR)	0	0	10,708,080	(56,852,875)		(56,852,875)	(56,852,875)	0	0	0	1,147,763		
SPTR - USD FEDL01 1D + 53 BP MAT 05/22/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	02/20/2024	05/22/2025	0	114,748,713	SPTR / (FED1+53.000)	0	0	(4,133,886)	19,275,113		19,275,113	19,275,113	0	0	0	(459,388)		
SPTR - USD FEDL01 1D + 54 BP MAT 01/31/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	01/29/2024	01/31/2025	0	192,213,054	FED1+54.000 / (SPTR)	0	0	7,617,937	(34,732,278)		(34,732,278)	(34,732,278)	0	0	0	557,903		
SPTR - USD FEDL01 1D + 54 BP MAT 03/04/2025	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	02/28/2024	03/04/2025	0	149,772,989	FED1+54.000 / (SPTR)	0	0	5,209,521	(21,860,722)		(21,860,722)	(21,860,722)	0	0	0	488,003		
SPTR - USD FEDL01 1D + 54 BP MAT 09/02/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/28/2024	09/02/2025	0	149,772,989	SPTR / (FED1+54.000)	0	0	(5,197,870)	21,860,722		21,860,722	21,860,722	0	0	0	(719,568)		
SPTR - USD FEDL01 1D + 61 BP MAT 03/025/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/21/2024	03/25/2025	0	199,345,032	SPTR / (FED1+61.000)	0	0	(6,227,317)	21,359,303		21,359,303	21,359,303	0	0	0	(692,126)		

SCHEDULE DB - PART A - SECTION 1

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SPTR - USD FEDL01 1D + 62 BP MAT 03/25/2026	VAGLB HEDGE	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	03/21/2024	03/25/2026	0	199,345,032	FED1+62.000 / (SPTR)	0	0	6,237,838	(21,359,303)		(21,359,303)	(21,359,303)	0	0	0	1,213,466		
SPTR - USD FEDL01 1D + 62.0 BP MAT 12/22/2026 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/04/2023	12/18/2026	0	154,076,320	FED1+62.000 / (SPTR)	0	0	6,960,398	(47,652,864)		(47,652,864)	(36,483,904)	0	0	0	1,146,922		
SPTR - USD FEDL01 1D + 62.5 BP MAT 04/16/2026	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/11/2024	04/15/2026	0	203,445,468	FED1+62.500 / (SPTR)	0	0	5,664,798	(23,938,299)		(23,938,299)	(23,938,299)	0	0	0	1,262,234		
SPTR - USD FEDL01 1D + 63 BP MAT 03/26/2025 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/22/2024	03/26/2025	0	318,429,692	SPTR / (FED1+63.000)	0	0	(9,985,692)	34,596,380		34,596,380	34,596,380	0	0	0	(1,108,725)		
SPTR - USD FEDL01 1D + 64.0 BP MAT 04/23/2025	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	04/19/2024	04/22/2025	0	194,420,898	FED1+64.000 / (SPTR)	0	0	5,158,472	(32,524,434)		(32,524,434)	(32,524,434)	0	0	0	726,744		
SPTR - USD FEDL01 1D + 64.2 BP MAT 11/15/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/16/2023	11/15/2024	0	100,137,360	FED1+64.200 / (SPTR)	0	0	4,540,473	(101,591,824)		(101,591,824)	(36,483,904)	0	0	0	177,746		
SPTR - USD FEDL01 1D + 67 BP MAT 12/02/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	05/29/2024	12/02/2024	0	148,896,530	SPTR / (FED1+67.000)	0	0	(3,060,651)	14,781,487		14,781,487	14,781,487	0	0	0	(309,299)		
SPTR - USD FEDL01 1D + 80 BP MAT 12/23/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	12/23/2024	0	214,772,454	SPTR / (FED1+80.000)	0	0	(3,697,427)	12,172,878		12,172,878	12,172,878	0	0	0	(515,160)		
SPTR - USD FEDL01 1D + 86 BP MAT 03/18/2026 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/17/2024	03/18/2026	0	150,053,783	SPTR / (FED1+86.000)	0	0	(312,487)	3,449,518		3,449,518	3,449,518	0	0	0	(907,489)		
XNDX - USD FEDL01 1D + 58 BP MAT 03/18/2026	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/14/2024	03/18/2026	0	49,732,233	FED1+58.000 / (XNDX)	0	0	1,609,767	(5,889,495)		(5,889,495)	(5,889,495)	0	0	0	300,768		
XNDX - USD FEDL01 1D + 68.5 BP MAT 12/02/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2024	12/02/2024	0	59,990,978	XNDX / (FED1+68.500)	0	0	(1,223,724)	5,110,627		5,110,627	5,110,627	0	0	0	(124,618)		
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	14,567,295	(194,328,414)	XXX	(194,328,414)	(98,761,250)	0	0	0	3,588,070	XXX	XXX
ILS_USD_PAY_2.264_REC_CPURNSA_12/01/2023_12/01/2025_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	11/29/2023	12/01/2025	0	100,000,000	CPURNSA / (2.264)	0	0	0	(5,483)		(5,483)	464,848	0	0	0	540,801		
ILS_USD_PAY_2.264_REC_CPURNSA_12/04/2023_12/04/2025_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	11/30/2023	12/04/2025	0	100,000,000	CPURNSA / (2.264)	0	0	0	4,476		4,476	468,329	0	0	0	542,697		
ILS_USD_PAY_2.32_REC_CPURNSA_05/22/2023_05/22/2025_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	05/18/2023	05/22/2025	0	100,000,000	CPURNSA / (2.32)	0	0	0	699,816		699,816	505,831	0	0	0	400,342		
ILS_USD_PAY_2.3675_REC_CPURNSA_12/04/2023_12/04/2028_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	11/30/2023	12/04/2028	0	50,000,000	CPURNSA / (2.3675)	0	0	0	(25,078)		(25,078)	145,924	0	0	0	511,176		
ILS_USD_PAY_2.401_REC_CPURNSA_12/20/2023_12/20/2028_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	12/18/2023	12/20/2028	0	100,000,000	CPURNSA / (2.401)	0	0	0	(168,523)		(168,523)	280,990	0	0	0	1,027,699		
ILS_USD_PAY_2.5145_REC_CPURNSA_12/16/2022_12/16/2032_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	12/14/2022	12/16/2032	0	20,000,000	CPURNSA / (2.5145)	0	0	0	(23,604)		(23,604)	4,091	0	0	0	286,643		
ILS_USD_PAY_2.515_REC_CPURNSA_12/16/2022_12/16/2032_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	09/22/2023	12/16/2032	0	20,000,000	CPURNSA / (2.515)	(320,000)	0	0	24,558		24,558	(4,055)	0	0	0	286,643		

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)
ILS_USD_PAY_2.534_REC_CPURNSA_04/11/2024_04/11/2054_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	04/09/2024	04/11/2054	0	15,000,000	CPURNSA / (2.534)	0	0	0	(575,751)		(575,751)	(575,751)	0	0	0	407,685		
ILS_USD_PAY_3.04_REC_CPURNSA_08/31/2022_08/31/2027_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	08/26/2022	08/31/2027	0	50,000,000	CPURNSA / (3.04)	0	0	0	(1,234,572)		(1,234,572)	188,116	0	0	0	427,040		
1159999999. Subtotal - Swaps - Hedging Other - Other										(320,000)	0	0	(1,304,161)	XXX	(1,304,161)	1,478,323	0	0	0	4,430,726	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(566,090)	(65,726)	(5,980,270)	(320,523,787)	XXX	(320,523,787)	(150,529,236)	0	0	0	293,076,362	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										(246,090)	(65,726)	(20,677,504)	(126,927,762)	XXX	(128,062,708)	(52,941,659)	0	0	0	285,538,808	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	583,608	2,036,550	XXX	2,036,550	(304,650)	0	0	0	246,042	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	14,567,295	(194,328,414)	XXX	(194,328,414)	(98,761,250)	0	0	0	3,588,070	XXX	XXX
1399999999. Total Swaps - Other										(320,000)	0	0	(1,304,161)	XXX	(1,304,161)	1,478,323	0	0	0	4,430,726	XXX	XXX
1409999999. Total Swaps										(566,090)	(65,726)	(5,526,601)	(320,523,787)	XXX	(321,658,733)	(150,529,236)	0	0	0	293,803,646	XXX	XXX
US T-LOCK 912810TR9 86.79814 07/09/2025	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	07/08/2024	07/09/2025	22,000,000	22,000,000	86.798	0	0	0	930,959		930,959	930,959	0	0	0	96,688		
US T-LOCK 912810TZ1 99.667607 04/07/2025	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	04/04/2024	04/07/2025	20,000,000	20,000,000	99.668	0	0	0	923,278		923,278	923,278	0	0	0	71,959		
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	1,854,237	XXX	1,854,237	1,854,237	0	0	0	168,647	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	1,854,237	XXX	1,854,237	1,854,237	0	0	0	168,647	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	453,669	0	XXX	(1,134,946)	0	0	0	0	727,284	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										(19,699,047)	2,391,065	(5,980,270)	(391,581,246)	XXX	(391,581,246)	(191,827,358)	0	0	0	293,245,009	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										(19,699,047)	2,391,065	(5,526,601)	(391,581,246)	XXX	(392,716,192)	(191,827,358)	0	0	0	293,972,293	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
ESZ4	315	90,129,663	S&P500 EMINI FUT DEC24	VAGLB HEDGE	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQOF39	09/27/2024	5,722.5183	5,814.2500	362,250	0	0	0	0	1,444,775	1,444,775	0		50
NQZ4	192	75,901,848	NASDAQ 100 E-MINI DEC24	VAGLB HEDGE	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQOF39	09/16/2024	19,766.1063	20,261.2500	152,640	0	0	0	0	1,901,352	1,901,352	0		20
1539999999. Subtotal - Long Futures - Hedging Other												514,890	0	0	0	0	3,346,127	3,346,127	0	XXX	XXX
1579999999. Subtotal - Long Futures												514,890	0	0	0	0	3,346,127	3,346,127	0	XXX	XXX
ESZ4	25	7,152,613	S&P500 EMINI FUT DEC24	VAGLB HEDGE	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQOF39	09/17/2024	5,722.0900	5,814.2500	(28,750)	0	0	0	0	(115,200)	(115,200)	0		50
MFSZ4	58	7,076,290	MSCI EAFE DEC24	VAGLB HEDGE	N/A	Equity/Index	12/20/2024	NYF 5493004R83R1LVX2IL36	09/16/2024	2,440.1000	2,487.8000	30,160	0	0	0	0	(138,330)	(138,330)	0		50
1609999999. Subtotal - Short Futures - Hedging Other												1,410	0	0	0	0	(253,530)	(253,530)	0	XXX	XXX
1649999999. Subtotal - Short Futures												1,410	0	0	0	0	(253,530)	(253,530)	0	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												516,300	0	0	0	0	3,092,597	3,092,597	0	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												516,300	0	0	0	0	3,092,597	3,092,597	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BANK OF AMERICA MERR	7,731,586	(860,687)	6,870,899
MORGAN STANLEY	650,000	(650,000)	0
WELLS FARGO BANK	7,538,737	(5,536,861)	2,001,876
Total Net Cash Deposits	15,920,323	(7,047,548)	8,872,775

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	8,872,775	0	8,872,775	545,050	(28,750)	545,050	8,872,775	8,872,775
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Y	Y	1,740,000	0	1,620,533	(82,236,790)	0	1,620,533	(82,236,790)	0	2,010,781	0
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Y	Y	1,328,922	0	837,300	0	0	837,300	0	0	102,637	0
FX-BNP PARIBAS SA, P	549300WCGB70D06XZS54	Y	Y	0	0	2,416,617	(57,252,119)	0	2,416,617	(57,252,119)	0	2,302,371	0
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Y	Y	0	0	96,820,198	(197,600,334)	0	96,820,198	(197,600,334)	0	(468,427)	0
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Y	Y	20,367,611	0	22,623,381	(64,500,716)	0	22,623,381	(64,500,716)	0	(236,970)	0
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	140,190,000	0	155,389,355	0	15,199,355	155,389,355	0	15,199,355	(2,143,688)	0
UNION BANK OF SWITZE	549300SGDHJDHGZYMB20	Y	Y	3,010,000	0	2,827,965	(63,710,173)	0	2,827,965	(63,710,173)	0	1,147,763	0
WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	Y	Y	95,856,630	0	99,052,900	0	3,196,270	99,052,900	0	3,196,270	(1,978,572)	0
0299999999. Total NAIC 1 Designation				262,493,163	0	381,588,249	(465,300,132)	18,395,625	381,588,249	(465,300,132)	18,395,625	735,895	0
BARCLAYS BANK NEW YO	G5GSEF7VJP5I70UK5573	Y	Y	0	0	0	(179,637,437)	0	0	(179,637,437)	0	3,266,866	0
0399999999. Total NAIC 2 Designation				0	0	0	(179,637,437)	0	0	(179,637,437)	0	3,266,866	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	943,999,542	(1,072,231,470)	0	943,999,542	(1,073,366,416)	0	289,969,532	161,737,604
0999999999 - Gross Totals				262,493,163	0	1,334,460,566	(1,717,169,039)	27,268,400	1,326,132,841	(1,718,332,735)	18,940,675	302,845,068	170,610,379
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						1,334,460,566	(1,717,169,039)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CME SNZ20JLFK8MNNCLQ0F39	Cash	000000-00-0	CASHUSD	8,872,775	8,872,775	8,872,775		I
BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASHUSD	171,970,000	171,970,000	171,970,000		V
BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASHUSD	80,280,000	80,280,000	80,280,000		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	187,603,363	187,603,363	187,603,363		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	35,095,304	35,095,304	35,095,304		I
LCH F226TOH6YD6XJB17KS62	Loan-backed and Structured	36296U-ZX-1	GINNIE MAE I POOL	374,999	382,223	376,819	06/01/2039	V
UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	37,757,855	38,090,000	38,724,207	05/31/2025	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	10,315,260	10,406,000	10,579,262	05/31/2025	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	912828-ZN-3	UNITED STATES TREASURY NOTE/BOND	39,934,382	43,205,000	43,166,780	04/30/2027	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AM-3	UNITED STATES TREASURY NOTE/BOND	12,705,866	13,182,000	13,168,226	09/30/2025	V
LCH F226TOH6YD6XJB17KS62	Treasury	91282C-AM-3	UNITED STATES TREASURY NOTE/BOND	43,374,600	45,000,000	44,948,714	09/30/2025	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	91282C-HV-6	UNITED STATES TREASURY NOTE/BOND	4,383,645	4,347,000	4,344,661	08/31/2025	V
UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	Treasury	91282C-HV-6	UNITED STATES TREASURY NOTE/BOND	385,220	382,000	381,794	08/31/2025	V
FX-BNP PARIBAS SA, P 549300WCGB70DO06XZS54	Treasury	91282C-HV-6	UNITED STATES TREASURY NOTE/BOND	51,176,814	50,749,000	50,721,691	08/31/2025	V
UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	Treasury	91282C-JB-8	UNITED STATES TREASURY NOTE/BOND	22,214,330	21,997,000	21,974,346	09/30/2025	V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	91282C-JB-8	UNITED STATES TREASURY NOTE/BOND	108,727,720	107,664,000	107,552,859	09/30/2025	V
0199999999 - Total				815,172,133	819,225,665	819,760,801	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)
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	CASHUSD	140,190,000	140,190,000	XXX		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	51,767,386	51,767,386	XXX		V
BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASHUSD	1,740,000	1,740,000	XXX		V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASHUSD	20,367,611	20,367,611	XXX		V
UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	Cash	000000-00-0	CASHUSD	3,010,000	3,010,000	XXX		V
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASHUSD	1,328,922	1,328,922	XXX		V
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Loan-backed and Structured	36179W-7M-4	GINNIE MAE II POOL	95,856,630	99,121,134	XXX	06/01/2052	V
0299999999 - Total				314,260,549	317,525,053	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 New York	New York, NY		0.000	0	0	17,365,600	18,840,061	14,890,189	XXX
PNC Bank	Philadelphia, PA		0.000	0	0	26,092,130	19,711,960	29,805,051	XXX
JP Morgan Chase	Springfield, IL		0.000	0	0	5,882,001	4,421,139	7,503,997	XXX
Northern Trust	Chicago, IL		0.000	0	0	864,439	1,958,024	237,747	XXX
FHLB	Pittsburgh, PA		0.000	0	0	835,610	164,347	177,024	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	51,039,779	45,095,532	52,614,009	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	0	0	51,039,779	45,095,532	52,614,009	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	51,039,779	45,095,532	52,614,009	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		09/30/2024	0.000		121,513,940	0	1,413,352
09248U-70-0	BLACKROCK FEDFUND		06/28/2024	0.000		21,000,000	0	0
94975P-40-5	JP Morgan US Government MMF Institutional		06/28/2024	0.000		169,696	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						142,683,636	0	1,413,352
8609999999 - Total Cash Equivalents						142,683,636	0	1,413,352