QUARTERLY STATEMENT

OF THE

National Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Vermont

FOR THE QUARTER ENDED
SEPTEMBER 30, 2024

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

2024

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

National Life Insurance Company

NAIC Group Code 0634 (Current) 0634 (Prior) NAIC Company Code 66680 Employer's ID Number 03-0144090

Organized under the Laws of Vermont, State of Domicile or Port of Entry VT

Country of Domicile United States of America

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

Incorporated/Organized 11/13/1848 Commenced Business 01/17/1850

Statutory Home Office 1 National Life Drive (Street and Number), Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 National Life Drive (Street and Number)

Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code), 802-229-3333 (Area Code) (Telephone Number)

Mail Address 1 National Life Drive (Street and Number or P.O. Box), Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 National Life Drive (Street and Number)

Montpelier, VT, US 05604 (City or Town, State, Country and Zip Code), 802-229-3333 (Area Code) (Telephone Number)

Internet Website Address www.nationallife.com

Statutory Statement Contact Michelle A LeClair (Name), 802-229-3333 (Area Code) (Telephone Number)

Statereporting@nationallife.com (E-mail Address), 802-229-7282 (FAX Number)

OFFICERS

Chairman, President & CEO	Mehran (nmn) Assadi	VP, Assistant General Counsel & Secretary	Lisa Francesca Muller
SVP, Chief Financial Officer & Chief Risk Officer	Eric Gustave Sandberg	EVP & Chief Operating Officer	Robert Earl Cotton

OTHER

Matthew Charles Frazee, EVP & Chief Marketing Officer | Donna M Lasick, VP & Controller | Gregory Mark Mateja, VP & Treasurer

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Carol Ann Carlson	Bruce Michael Lisman
Thomas Henry MacLeay	Roger Blaine Porter	Harris Henry Simmons
James Holly Douglas	Yvette Dapremont Bright	Marcos (nmn) Mendes Gabriel
Racquel N Oden #		

State of Vermont
County of Washington
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.

Mehran Assadi

Mehran (nmn) Assadi
Chairman, President & CEO

Eric Gustave Sandberg
SVP, Chief Financial Officer & Chief Risk Officer

Lisa F. Muller

Lisa Francesca Muller
VP, Assistant General Counsel & Secretary

Subscribed and sworn to before me this 1st day of November 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...........

Linda A. Goodman

Linda Goodman
Notary Public

My Commission Expires January 31, 2025

Notary Public State of Vermont
Linda Arlene Goodman
Commission
* No. 1570015983 *

LUCY MARIE DOUGLAS
My Notary ID # 132140798
Expires August 22, 2027

Lucy Douglas 10/31/24

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	6,823,123,663	0	6,823,123,663	6,479,482,353
2.	Stocks:				
	2.1 Preferred stocks	1,000,000	0	1,000,000	1,000,000
	2.2 Common stocks	2,812,020,507	0	2,812,020,507	2,380,157,294
3.	Mortgage loans on real estate:				
	3.1 First liens	497,189,045	0	497,189,045	477,051,555
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	47,669,640	0	47,669,640	49,741,639
	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 ($ (8,484,237)), cash equivalents ($ 36,783,695) and short-term investments ($ 0)	28,299,458	0	28,299,458	115,353,149
6.	Contract loans (including $ 0 premium notes)	507,006,980	0	507,006,980	482,297,878
7.	Derivatives	327,929,478	0	327,929,478	251,595,540
8.	Other invested assets	187,861,277	0	187,861,277	179,333,255
9.	Receivables for securities	22,152	0	22,152	212,774
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)	11,232,122,200	0	11,232,122,200	10,416,225,436
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	88,277,641	0	88,277,641	80,073,568
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,858,591	3,620	2,854,971	9,064,833
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	26,644,687	0	26,644,687	32,359,184
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,608,085	0	1,608,085	2,358,048
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	142,299,110	55,994,262	86,304,848	83,850,815
19.	Guaranty funds receivable or on deposit	430,956	0	430,956	430,956
20.	Electronic data processing equipment and software	140,124,495	138,005,026	2,119,469	2,709,266
21.	Furniture and equipment, including health care delivery assets ($ 0)	5,819,966	5,819,966	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	56,177,417	0	56,177,417	3,299,374
24.	Health care ($ 0) and other amounts receivable	7,541,381	7,541,381	0	0
25.	Aggregate write-ins for other than invested assets	353,526,945	13,124,875	340,402,069	332,807,062
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,057,431,473	220,489,130	11,836,942,343	10,963,178,542
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	888,743,006	0	888,743,006	826,721,300
28.	Total (Lines 26 and 27)	12,946,174,479	220,489,130	12,725,685,349	11,789,899,842
	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.	Corporate owned life insurance	326,344,054	0	326,344,054	319,382,487
2502.	Cash value of deferred compensation life insurance policies	7,614,849	0	7,614,849	7,534,094
2503.	Prepaid expenses	12,686,409	12,686,409	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,881,633	438,467	6,443,167	5,890,481
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	353,526,945	13,124,875	340,402,069	332,807,062

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,879,249,551 less $ 0 included in Line 6.3 (including $ 14,664,138 Modco Reserve)	4,879,249,551	4,437,499,349
2.	Aggregate reserve for accident and health contracts (including $ 278,440,758 Modco Reserve)	350,684,469	363,295,432
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	352,593,706	225,165,562
4.	Contract claims:		
	4.1 Life	33,844,093	32,263,572
	4.2 Accident and health	935,115	916,148
5.	Policyholders' dividends/refunds to members $ 102,733 and coupons $ 0 due and unpaid	102,733	1,040,452
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)	8,076,700	7,768,427
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 85,106 accident and health premiums	1,519,960	854,137
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	0	0
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded	0	0
	9.4 Interest Maintenance Reserve	15,349,995	16,877,205
10.	Commissions to agents due or accrued-life and annuity contracts $ 11,169,042 , accident and health $ 36,473 and deposit-type contract funds $ 0	11,205,516	22,790,662
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	109,051,876	124,248,768
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	3,980,353	3,320,464
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,343,372	835,685
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	3,105,781	10,036,527
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	100,873	984
17.	Amounts withheld or retained by reporting entity as agent or trustee	(98,971)	149,156
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	25,890,640	34,564,896
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	137,019,807	116,895,713
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	111,889,301	96,376,202
	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	489,126	28,196,910
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,130,934,843	2,207,476,906
	24.08 Derivatives	196,963,769	135,094,794
	24.09 Payable for securities	21,036,183	6,255,332
	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	75,051,124	33,474,325
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,470,319,915	7,905,397,607
27.	From Separate Accounts Statement	887,714,355	825,824,255
28.	Total liabilities (Lines 26 and 27)	9,358,034,270	8,731,221,862
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	657,387,247	657,306,219
33.	Gross paid in and contributed surplus	511,616,224	511,616,224
34.	Aggregate write-ins for special surplus funds	1,545,161	1,411,596
35.	Unassigned funds (surplus)	2,194,602,447	1,885,843,942
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 $ 1,028,651 in Separate Accounts Statement)	3,365,151,079	3,056,177,980
38.	Totals of Lines 29, 30 and 37	3,367,651,079	3,058,677,980
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,725,685,349	11,789,899,842
	DETAILS OF WRITE-INS		
2501.	Liability for pension and postretirement unfunded benefits	14,131,471	14,131,471
2502.	Reinsurance reserve adjustment	7,410,261	8,065,916
2503.	Accumulated post-retirement benefits	1,182,922	1,308,995
2598.	Summary of remaining write-ins for Line 25 from overflow page	52,326,470	9,967,943
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	75,051,124	33,474,325
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.	Separate account annuity mortality fluctuation fund	1,028,651	897,045
3402.	Permanent surplus (Guaranty Fund)	500,000	500,000
3403.	Separate account special contingency fund	16,510	14,551
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)	1,545,161	1,411,596

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	584,809,877	819,341,098	1,022,700,566
2.	Considerations for supplementary contracts with life contingencies	1,600,386	409,009	1,016,734
3.	Net investment income	278,247,378	216,011,360	345,658,511
4.	Amortization of Interest Maintenance Reserve (IMR)	1,746,549	1,816,311	2,427,770
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	6,062	(804)	5,258
6.	Commissions and expense allowances on reinsurance ceded	10,465,933	11,838,397	16,487,638
7.	Reserve adjustments on reinsurance ceded	(8,642,933)	(8,510,405)	(11,357,296)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	13,939,853	13,901,997	18,481,436
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	(7,978,282)	(7,620,927)	(10,394,593)
9.	Totals (Lines 1 to 8.3)	874,194,825	1,047,186,036	1,385,026,024
10.	Death benefits	61,826,498	66,939,129	92,621,964
11.	Matured endowments (excluding guaranteed annual pure endowments)	265,377	202,079	384,894
12.	Annuity benefits	30,159,360	41,210,404	50,972,706
13.	Disability benefits and benefits under accident and health contracts	16,652,891	16,262,486	21,608,904
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	157,186,283	128,570,715	187,812,840
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	11,829,760	8,457,862	12,044,421
18.	Payments on supplementary contracts with life contingencies	2,132,286	2,350,094	3,076,112
19.	Increase in aggregate reserves for life and accident and health contracts	429,139,238	613,452,183	685,603,640
20.	Totals (Lines 10 to 19)	709,191,694	877,444,952	1,054,125,482
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	67,460,439	89,305,783	119,790,993
22.	Commissions and expense allowances on reinsurance assumed	14	100	222
23.	General insurance expenses and fraternal expenses	45,516,312	36,741,252	46,195,856
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,600,508	9,070,880	11,785,797
25.	Increase in loading on deferred and uncollected premiums	(726,199)	(930,288)	633,646
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(26,198,193)	(32,176,147)	(44,675,859)
27.	Aggregate write-ins for deductions	77,810,381	71,974,465	101,542,795
28.	Totals (Lines 20 to 27)	883,654,956	1,051,430,996	1,289,398,932
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(9,460,131)	(4,244,961)	95,627,092
30.	Dividends to policyholders and refunds to members	4,007,806	3,323,427	7,010,548
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(13,467,937)	(7,568,388)	88,616,544
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,895,640	12,165,184	22,238,521
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)	(15,363,578)	(19,733,571)	66,378,023
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 557,125 (excluding taxes of $ 58,305 transferred to the IMR)	(959,750)	(2,330,589)	(3,827,521)
35.	Net income (Line 33 plus Line 34)	(16,323,328)	(22,064,161)	62,550,502
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,058,677,980	2,534,300,306	2,534,300,306
37.	Net income (Line 35)	(16,323,328)	(22,064,161)	62,550,502
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	417,152,273	214,760,025	549,683,754
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	13,177,075	22,222,831	13,201,250
41.	Change in nonadmitted assets	(33,140,490)	(28,632,838)	(29,110,349)
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	0	0
44.	Change in asset valuation reserve	(15,513,099)	(8,514,566)	(16,352,323)
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	214,866	67,050	142,615
48.	Change in surplus notes	81,028	74,140	99,736
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	0	0	0
52.	Dividends to stockholders	(50,000,000)	(50,000,000)	(50,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(6,675,226)	(7,397,573)	(5,837,512)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	308,973,100	120,514,908	524,377,674
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,367,651,079	2,654,815,214	3,058,677,980
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	1,346,806	1,524,137	1,296,731
08.302.	Change in corporate owned life insurance	6,961,566	7,099,240	10,361,444
08.303.	MODCO interest	(16,286,654)	(16,244,304)	(22,052,768)
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)	(7,978,282)	(7,620,927)	(10,394,593)
2701.	Funds withheld expense	66,835,824	67,766,449	90,779,793
2702.	Change in agents deferred comp	11,713,896	5,064,458	12,625,860
2703.	Fines and penalties	476	15,100	15,200
2798.	Summary of remaining write-ins for Line 27 from overflow page	(739,815)	(871,542)	(1,878,058)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	77,810,381	71,974,465	101,542,795
5301.	Ceding commission	(6,675,226)	(7,397,573)	(10,477,345)
5302.	Change in liability for pension and postretirement unfunded benefits	0	0	4,639,833
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)	(6,675,226)	(7,397,573)	(5,837,512)

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	655,912,188	889,469,567	1,099,425,500
2. Net investment income	259,335,550	171,947,735	284,650,408
3. Miscellaneous income	8,118,325	9,057,803	11,862,423
4. Total (Lines 1 to 3)	923,366,064	1,070,475,105	1,395,938,331
5. Benefit and loss related payments	462,957,310	453,512,227	610,451,461
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(26,858,083)	(32,245,643)	(45,178,124)
7. Commissions, expenses paid and aggregate write-ins for deductions	162,634,005	155,349,390	186,858,583
8. Dividends paid to policyholders	15,040,739	16,590,640	26,117,051
9. Federal and foreign income taxes paid (recovered) net of $ 557,125 tax on capital gains (losses)	9,441,816	17,102,622	19,716,052
10. Total (Lines 5 through 9)	623,215,787	610,309,236	797,965,023
11. Net cash from operations (Line 4 minus Line 10)	300,150,276	460,165,869	597,973,308
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	461,897,643	353,274,261	440,807,069
12.2 Stocks	2,714,030	4,519,924	8,379,064
12.3 Mortgage loans	28,267,851	36,140,030	39,267,405
12.4 Real estate	0	0	0
12.5 Other invested assets	10,954,243	3,754,375	6,949,485
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	101,405
12.7 Miscellaneous proceeds	14,971,472	11,298,205	4,841,496
12.8 Total investment proceeds (Lines 12.1 to 12.7)	518,805,239	408,986,795	500,345,924
13. Cost of investments acquired (long-term only):			
13.1 Bonds	800,348,865	496,554,778	925,503,161
13.2 Stocks	15,024,539	12,330,741	16,244,255
13.3 Mortgage loans	48,405,341	2,478,838	26,968,442
13.4 Real estate	422,477	1,095,182	1,184,308
13.5 Other invested assets	22,543,520	1,116,519	8,258,741
13.6 Miscellaneous applications	4,670,981	14,173,784	21,412,657
13.7 Total investments acquired (Lines 13.1 to 13.6)	891,415,723	527,749,842	999,571,564
14. Net increase (or decrease) in contract loans and premium notes	24,709,101	11,916,311	19,484,471
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(397,319,586)	(130,679,358)	(518,710,111)
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	122,554,066	(9,321,405)	(13,684,303)
16.5 Dividends to stockholders	50,000,000	50,000,000	50,000,000
16.6 Other cash provided (applied)	(62,438,448)	(31,139,501)	22,913,310
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	10,115,618	(90,460,906)	(40,770,993)
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)	(87,053,691)	239,025,605	38,492,203
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	115,353,149	76,860,946	76,860,946
19.2 End of period (Line 18 plus Line 19.1)	28,299,457	315,886,550	115,353,149

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	383,041,994	380,341,128	554,050,846
2.	Group life	0	0	0
3.	Individual annuities	285,445,601	527,765,177	610,674,259
4.	Group annuities	(2,571,205)	(6,012,753)	(11,982,963)
5.	Accident & health	7,883,976	8,483,877	11,285,089
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	673,800,366	910,577,429	1,164,027,231
9.	Deposit-type contracts	602,454	530,000	535,619
10.	Total (Lines 8 and 9)	674,402,820	911,107,429	1,164,562,850

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of National Life Insurance Company (“the Company”, "NLIC", "National Life") are presented on the basis of accounting practices prescribed or permitted by the Vermont Department of Financial Regulation (“the Department”).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Vermont for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Vermont Insurance Law. The National Association of Insurance Commissioners’ ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Department. NAIC SAP consists of Statements of Statutory Accounting Principles ("SSAPs") and other authoritative guidance. The Commissioner of the Vermont Department of Financial Regulation ("The Vermont Commissioner”) has the right to permit specific practices that deviate from the NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Vermont 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	$	(16,323,328)	$	62,550,502
(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	$	(16,323,328)	$	62,550,502
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	3,367,651,079	$	3,058,677,980
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	3,367,651,079	$	3,058,677,980

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires the disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other than temporarily impaired are written down to their fair value.

6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

D. Going Concern - N/A

NOTE 2 Accounting Changes and Corrections of Errors - N/A

NOTE 3 Business Combinations and Goodwill - N/A

NOTE 4 Discontinued Operations - N/A

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - N/A

B. Debt Restructuring - N/A

C. Reverse Mortgages - N/A

D. Loan-Backed Securities

(1) Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) N/A

(3) N/A

(4)

a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(39,904)
2. 12 Months or Longer	$	(16,159,047)
b)The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	21,349,020
2. 12 Months or Longer	$	50,940,761

(5) The evaluation of securities for impairment is both a quantitative and qualitative process. Evaluation includes but is not limited to, general economic conditions, the issuer's financial condition and/or future prospects, the effects of changes in interest rates or credit spreads, the expected recovery period. The process incorporates information from third-party sources along with certain internal assumptions and judgments regarding future performance. Where possible, data is benchmarked against third-party sources.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - N/A

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

NOTES TO FINANCIAL STATEMENTS

H. Repurchase Agreements Transactions Accounted for as a Sale - N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - N/A

J. Real Estate - N/A

K. Low Income Housing tax Credits (LIHTC) - N/A

L. Restricted Assets - N/A

M. Working Capital Finance Investments - N/A

N. Offsetting and Netting of Assets and Liabilities - N/A

O. 5GI Securities - N/A

P. Short Sales - N/A

Q. Prepayment Penalty and Acceleration Fees - N/A

R. Reporting Entity's Share of Cash Pool by Asset Type

	Asset Type	Percent Share
(1)	Cash	0.0%
(2)	Cash Equivalents	100.0%
(3)	Short-Term Investments	0.0%
(4)	Total (Must equal 100%)	100.0%

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

NOTE 7 Investment Income
C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 88,277,641
2. Nonadmitted	$ -
3. Admitted	$ 88,277,641

D. The aggregate deferred interest. - N/A

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 9,684,186

NOTE 8 Derivative Instruments
No significant change.

NOTE 9 Income Taxes
No significant change.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant change.

NOTE 11 Debt
A. The Company does not have any debt covered by SSAP No. 15, Debt and Holding Company Obligations.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston which provides National Life with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds of the FHLB funding agreements have been invested in fixed-rate and floating-rate assets.

(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	$ 5,000,000	$ 5,000,000	$ -
(c) Activity Stock	$ 12,035,700	$ 12,035,700	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 17,035,700	$ 17,035,700	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,264,574,266	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 4,851,580	$ 4,851,580	$ -
(c) Activity Stock	$ 6,785,500	$ 6,785,500	$ -
(d) Excess Stock	$ 349,200	$ 349,200	$ -
(e) Aggregate Total (a+b+c+d)	$ 11,986,280	$ 11,986,280	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,225,431,307	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)

NOTES TO FINANCIAL STATEMENTS

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

	1	2	3	4	5	6
			Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Note 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	$ 5,000,000	$ 5,000,000	$ -	$ -	$ -	$ -

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 520,884,157	$ 536,154,161	$ 299,328,882
2. Current Year General Account Total Collateral Pledged	$ 520,884,157	$ 536,154,161	$ 299,328,882
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 377,747,450	$ 393,648,038	$ 168,075,000

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)	$ 523,235,885	$ 550,111,449	$ 299,328,882
2. Current Year General Account Maximum Collateral Pledged	$ 523,235,885	$ 550,111,449	$ 299,328,882
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 377,747,450	$ 393,648,038	$ 168,075,000

(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	$ 299,328,882	$ 299,328,882	$ -	$ 299,328,882
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 299,328,882	$ 299,328,882	$ -	$ 299,328,882
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 168,075,000	$ 168,075,000	$ -	$ 168,075,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 299,328,882	$ 299,328,882	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 299,328,882	$ 299,328,882	$ -

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

c. FHLB - Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

The Company sponsored a frozen non-contributory qualified defined benefit plan that provided benefits to employees in the career channel general agencies. The plan was amended effective January 1, 2004 to freeze plan benefits. No new participants were admitted to the plan after December 31, 2003, and there were no increases in benefits after December 31, 2003 for existing participants. The pension plan was separately funded. Effective July 31, 2023, the Plan was terminated. In addition, the Company sponsors other pension plans, including a non-contributory defined benefit plan for National Life career general agents who met the eligibility requirements to enter the plan prior to January 1, 2005. These defined benefit pension plans are non-qualified and are not separately funded. Plan assets that support the funded plans are primarily mutual funds and bonds held in a Company separate account and funds invested in a group variable annuity contract held in the general account of National Life. None of the securities held in the Company's separate account were issued by the Company.

The Company sponsors defined benefit postemployment plans that provide medical benefits agency staff and agents. Medical coverage is contributory; with retiree contributions adjusted annually, and contain cost sharing features such as deductibles and copayments. The postemployment plans are not separately funded, and the Company, therefore, pays for plan benefits from operating cash flows. The costs of providing these benefits are recognized as they are earned.

The Company also sponsors various defined contribution and deferred compensation plans.

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	$ 1,281,170	$ 2,283,850	$ 11,957	$ 21,761	$ -	$ -
c. Expected return on plan assets	$ -	$ (306,199)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ 3,601,531	$ -	$ -	$ -	$ -
e. Gains and losses	$ 830,462	$ 1,229,406	$ (102,030)	$ (136,098)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ (3,703,327)	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 2,111,632	$ 3,105,261	$ (90,073)	$ (114,337)	$ -	$ -

E. Defined Contribution Plan
The Company participates in a 401(k) plan for its employees. Employees earning less than a specified amount and hired prior to January 1, 2021 receive a 75% match on up to 6% of an employee's salary, subject to applicable maximum contribution guidelines. Employees earning more than a specified amount will receive a 50% match on up to 6% of an employee's salary, subject to applicable maximum contribution guidelines. Employees hired on or after January 1, 2021 will receive a 100% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plans subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions. Plan assets invested in the mutual funds are outside the Company and, as such, are excluded from the Company's assets and liabilities.

The Company also provides a 401(k) plan for its regular full-time agents. The Company makes an annual contribution equal to 6.1% of an agent's compensation up to the Social Security taxable wage base plus 7.5% of the agent's compensation in excess of the Social Security taxable wage base. In addition, the agent may elect to defer a portion of the agent's compensation, up to the legal limit on elective deferrals, and have that amount contributed to the plan. Total annual contributions cannot exceed certain limits which vary based on total agent compensation.

For all of the Company's defined contribution plans, accumulated funds may be invested by the employee in a group annuity contract issued by the Company or in mutual funds.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
No significant change.

NOTE 14 Liabilities, Contingencies and Assessments
No significant change.

NOTE 15 Leases
No significant change.

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

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
B. Transfer and Servicing of Financial Assets - N/A

C. Wash Sales - N/A

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

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

NOTE 20 Fair Value Measurements
A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	$ -	$ 3,096,152	$ -	$ -	$ 3,096,152
Common Stock	$ 799,537	$ -	$ 18,526,535	$ 107,668,969	$ 126,995,041
Derivatives	$ 2,294,636	$ 325,634,842	$ -	$ -	$ 327,929,478
Other Invested Assets	$ -	$ -	$ -	$ 95,633,680	$ 95,633,680
Cash, Cash Equivalents & Short Term Investments	$ (8,484,237)	$ -	$ -	$ 36,783,694	$ 28,299,457
Separate Accounts	$ 985,622	$ 289,742,326	$ -	$ 598,015,054	$ 888,743,002
Total assets at fair value/NAV	$ (4,404,442)	$ 618,473,320	$ 18,526,535	$ 838,101,397	$ 1,470,696,810

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivatives	$ -	$ 196,963,769	$ -	$ -	$ 196,963,769
Total liabilities at fair value	$ -	$ 196,963,769	$ -	$ -	$ 196,963,769

(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										
Common Stock	$ 15,895,303	$ -	$ -	$ -	$ 39,232	$ 2,592,000	$ -	$ -	$ -	$ 18,526,535
Total Assets	$ 15,895,303	$ -	$ -	$ -	$ 39,232	$ 2,592,000	$ -	$ -	$ -	$ 18,526,535

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
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

(4) Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.

Common stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.

Preferred stocks - Investments in redeemable preferred stock are reported at amortized cost or fair value based on their NAIC designation and perpetual preferred stock are reported at fair value not to exceed the effective call price, including brokerage and other related fees.

Derivative assets and liabilities - Derivative assets and liabilities include options, swaptions, interest rate swaps and futures contracts. Fair value of these over the counter ("OTC") derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs observed from actively quoted markets, and is widely accepted by the financial services industry. The majority of the Company's OTC derivative products use this and other pricing models and are categorized as Level 2. Fair values of futures are based on quoted prices which are observable and readily and regularly available in an active market. Therefore, futures are categorized as Level 1.

Partnerships - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership's NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.

Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

Separate account assets - Separate account assets include assets supporting our variable products which are carried at fair value. Separate account assets also include the assets of the Company's separately funded pension plans, which are primarily comprised of bonds and limited partnerships. Separate account assets that are valued using NAV as a practical expedient are not categorized in the fair value hierarchy.

(5) For additional information on derivatives see 20(A) 1-4 above.

B. Additional fair value information regarding the fair value of benefit plan assets is included in Note 12.

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)
Bonds	$ 6,378,081,596	$ 6,823,123,670	$ 260,402,433	$ 6,106,306,025	$ 11,373,138	$ -	$ -
Preferred Stock	$ 897,352	$ 1,000,000	$ -	$ 897,352	$ -	$ -	$ -
Common Stock	$ 126,995,041	$ 126,995,041	$ 799,537	$ -	$ 18,526,535	$ 107,668,969	$ -
Mortgage Loans	$ 480,765,153	$ 497,189,045	$ -	$ -	$ 480,765,153	$ -	$ -
Real Estate	$ 47,669,640	$ 47,669,640	$ -	$ 47,669,640	$ -	$ -	$ -
Cash, Cash Equivalents & Short Term Investments	$ 28,299,457	$ 28,299,457	$ (8,484,237)	$ -	$ -	$ 36,783,694	$ -
Derivative Asset	$ 327,929,478	$ 327,929,478	$ 2,294,636	$ 325,634,842	$ -	$ -	$ -
Surplus Notes	$ 94,247,984	$ 89,001,050	$ -	$ 94,247,984	$ -	$ -	$ -
Other Invested Assets	$ 98,860,227	$ 98,860,227	$ -	$ -	$ -	$ 95,633,681	$ 3,226,546
Separate Account Assets	$ 888,743,003	$ 888,743,002	$ 985,622	$ 289,742,326	$ -	$ 598,015,054	$ -
Derivative Liability	$ 196,963,769	$ 196,963,769	$ -	$ 196,963,769	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 3,226,546	0.000%		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. Nav Practical Expedient Investments

Type or Class of Financial Instrument	Carrying Value September 30, 2024 Value	Unfunded Commitments As of September 30, 2024	Redemption Frequency (If currently eligible)	Redemption Notice Period
Common Stock	$ 107,668,969	$ -	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	$ 36,783,694	$ -	Not Applicable	Not Applicable
Other Invested Assets	$ 95,633,681	$ 32,940,054	Not Applicable	Not Applicable
Separate Account Assets	$ 598,015,054	$ 4,351,769	Not Applicable	Not Applicable

NOTE 21 Other Items
No significant change.

NOTE 22 Events Subsequent
No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 23 Reinsurance
No significant change.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination - N/A

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses - N/A

NOTE 26 Intercompany Pooling Arrangements - N/A

NOTE 27 Structured Settlements - N/A

NOTE 28 Health Care Receivables - N/A

NOTE 29 Participating Policies
No significant change.

NOTE 30 Premium Deficiency Reserves
No significant change.

NOTE 31 Reserves for Life Contracts and Annuity Contracts
No significant change.

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

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

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected
No significant change.

NOTE 35 Separate Accounts
No significant change.

NOTE 36 Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: ....

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? .... Yes [ ] 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. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/03/2020

6.4 By what department or departments?
Vermont Department of Financial Regulation ....

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
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	YES
NLG Capital, Inc.	Montpelier, VT	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: $ 4,790,156

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: $ 2,001,986

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	$ 4,561,216	$ 4,641,632
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 2,278,776,944	$ 2,685,025,466
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 30,000,000	$ 30,000,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,313,338,160	$ 2,719,667,098
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
JP Morgan Chase	New York, NY

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
NLG Capital, Inc.	A
Varagon Capital Partners, L.P.	U
Western Asset Management Company, LLC	U
Blackrock Financial Management, Inc.	U
PineBridge Investments, LLC	U

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 [X] No [ ]

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
109396	NLG Capital, Inc.	5493008017ZBDR2FW152	SEC	DS
281851	Varagon Capital Partners, L.P.	529900RMJGEJK4KE9J30	SEC	NO
110441	Western Asset Management Company, LLC	549300C5A561UXUICN46	SEC	NO
107105	Blackrock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	SEC	NO

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 [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 497,189,045
	1.14 Total Mortgages in Good Standing	$ 497,189,045
	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)	$ 497,189,045
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 [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

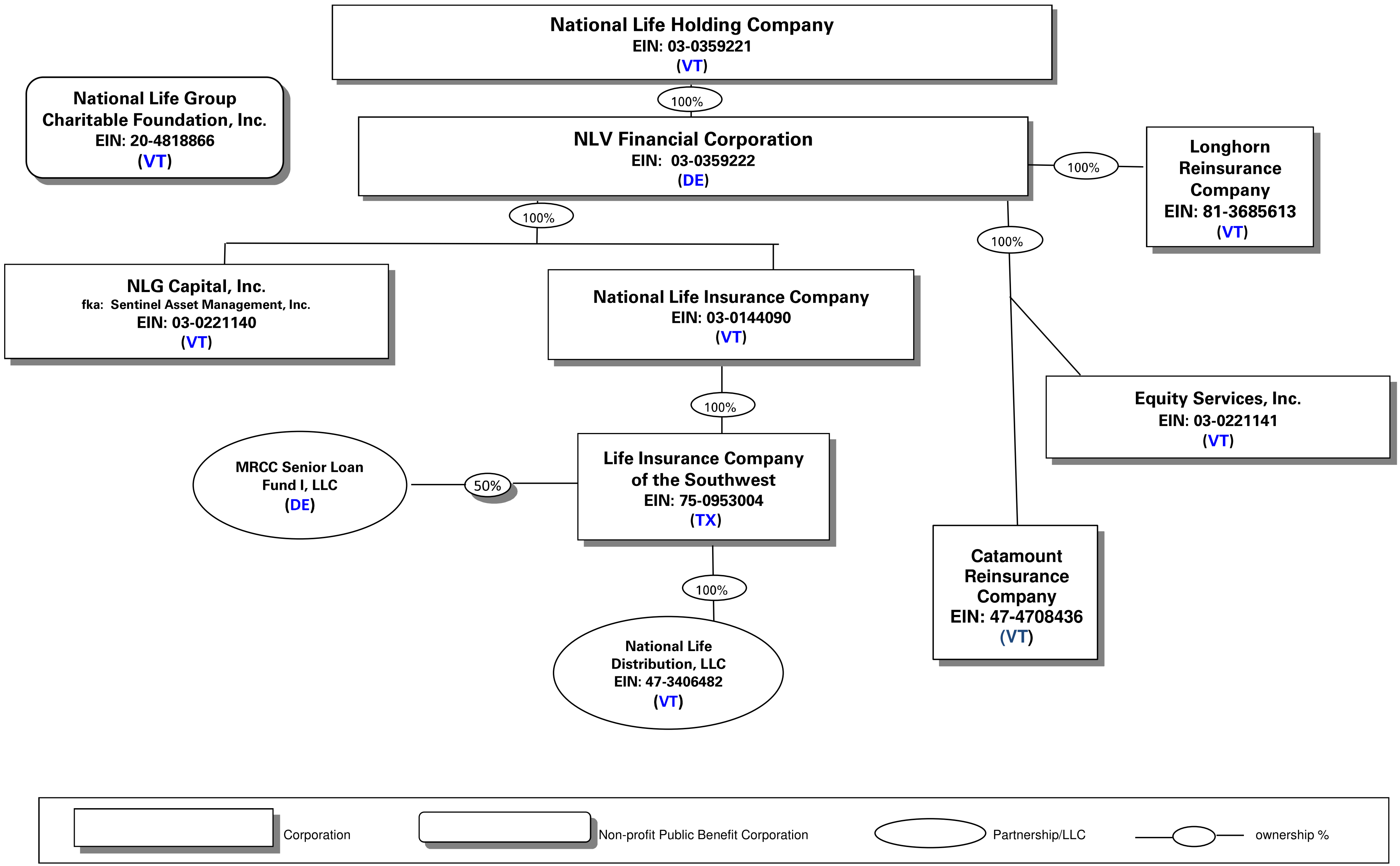
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,302,590	2,000	121,577	0	1,426,167	0
2.	Alaska AK	L	78,777	0	1,279	0	80,056	0
3.	Arizona AZ	L	2,346,845	121,370	60,984	0	2,529,199	0
4.	Arkansas AR	L	358,938	0	875	0	359,812	0
5.	California CA	L	27,428,439	8,050	531,025	0	27,967,514	0
6.	Colorado CO	L	1,495,771	900	34,717	0	1,531,389	0
7.	Connecticut CT	L	9,498,270	210,355	82,132	0	9,790,758	0
8.	Delaware DE	L	2,411,762	0	8,680	0	2,420,442	0
9.	District of Columbia DC	L	380,571	0	5,296	0	385,867	0
10.	Florida FL	L	27,542,216	5,545,514	325,919	0	33,413,649	0
11.	Georgia GA	L	10,960,154	1,062,988	185,958	0	12,209,101	0
12.	Hawaii HI	L	337,831	0	63,749	0	401,581	0
13.	Idaho ID	L	570,640	3,600	3,403	0	577,643	0
14.	Illinois IL	L	15,741,974	57,000	101,328	0	15,900,301	0
15.	Indiana IN	L	5,174,121	6,000	40,870	0	5,220,991	0
16.	Iowa IA	L	1,113,195	408,538	6,022	0	1,527,755	0
17.	Kansas KS	L	1,594,676	0	8,251	0	1,602,927	0
18.	Kentucky KY	L	693,314	236,950	13,586	0	943,850	0
19.	Louisiana LA	L	1,486,663	0	38,549	0	1,525,212	0
20.	Maine ME	L	3,057,952	2,673	40,030	0	3,100,655	0
21.	Maryland MD	L	6,534,858	900	57,543	0	6,593,301	0
22.	Massachusetts MA	L	5,574,199	86,349	83,731	0	5,744,279	0
23.	Michigan MI	L	4,414,343	8,400	209,729	0	4,632,472	0
24.	Minnesota MN	L	4,035,285	32,450	96,805	0	4,164,540	0
25.	Mississippi MS	L	241,142	0	14,055	0	255,197	0
26.	Missouri MO	L	1,724,128	56,968	12,902	0	1,793,998	0
27.	Montana MT	L	660,573	0	2,205	0	662,778	0
28.	Nebraska NE	L	489,840	225	14,308	0	504,373	0
29.	Nevada NV	L	1,402,852	0	2,447	0	1,405,299	0
30.	New Hampshire NH	L	3,610,422	57,650	30,702	0	3,698,774	0
31.	New Jersey NJ	L	29,594,719	1,033,018	232,937	0	30,860,675	0
32.	New Mexico NM	L	259,130	0	12,061	0	271,191	0
33.	New York NY	L	131,312,098	273,590,391	737,473	0	405,639,962	0
34.	North Carolina NC	L	14,227,025	308,221	116,417	0	14,651,663	0
35.	North Dakota ND	L	76,541	0	4,344	0	80,885	0
36.	Ohio OH	L	3,517,165	33,726	106,375	0	3,657,265	0
37.	Oklahoma OK	L	428,270	450	2,960	0	431,680	0
38.	Oregon OR	L	1,647,302	15,081	23,336	0	1,685,719	0
39.	Pennsylvania PA	L	9,852,224	260,239	265,255	0	10,377,717	309,056
40.	Rhode Island RI	L	1,254,629	8,225	64,395	0	1,327,249	0
41.	South Carolina SC	L	2,732,309	0	20,097	0	2,752,406	0
42.	South Dakota SD	L	148,857	25	5,152	0	154,034	0
43.	Tennessee TN	L	3,802,942	533,830	46,150	0	4,382,923	0
44.	Texas TX	L	12,340,671	1,371,710	107,979	0	13,820,359	0
45.	Utah UT	L	1,738,557	13,500	10,375	0	1,762,432	0
46.	Vermont VT	L	9,108,400	470,632	37,982	0	9,617,014	0
47.	Virginia VA	L	10,204,310	2,429	124,898	0	10,331,637	293,398
48.	Washington WA	L	1,664,006	56,524	19,178	0	1,739,708	0
49.	West Virginia WV	L	276,175	0	14,335	0	290,511	0
50.	Wisconsin WI	L	4,262,773	1,541	32,110	0	4,296,425	0
51.	Wyoming WY	L	218,821	2,250	0	0	221,071	0
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	77,193	0	0	0	77,193	0
55.	U.S. Virgin Islands VI	N	108,922	0	0	0	108,922	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Aliens OT	XXX	517,867	4,250	(941)	0	521,176	0
59.	Subtotal	XXX	381,633,249	285,614,922	4,181,527	0	671,429,698	602,454
90.	Reporting entity contributions for employee benefits plans	XXX	859,001	(2,807,705)	0	0	(1,948,705)	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	7,699,940	67,179	0	0	7,767,119	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	9,503,916	0	3,771,294	0	13,275,209	0
94.	Aggregate or other amounts not allocable by State	XXX	21,093	0	0	0	21,093	0
95.	Totals (Direct Business)	XXX	399,717,198	282,874,396	7,952,820	0	690,544,415	602,454
96.	Plus Reinsurance Assumed	XXX	128,863	0	0	0	128,863	0
97	Totals (All Business)	XXX	399,846,061	282,874,396	7,952,820	0	690,673,278	602,454
98.	Less Reinsurance Ceded	XXX	86,016,976	118,482	6,412,037	0	92,547,495	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	313,829,085	282,755,915	1,540,783	0	598,125,782	602,454
	DETAILS OF WRITE-INS							
58001.	Aggregate Other Alien	XXX	517,867	4,250	(941)	0	521,176	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	517,867	4,250	(941)	0	521,176	0
9401.	Aggregate or other amounts not allocable by State	XXX	21,093	0	0	0	21,093	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	21,093	0	0	0	21,093	0

(a) Active Status Counts:

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


National Life Holding Company
EIN: 03-0359221
(VT)
100%
National Life Group
Charitable Foundation, Inc.
EIN: 20-4818866
(VT)
NLV Financial Corporation
EIN: 03-0359222
(DE)
100%
Longhorn
Reinsurance
Company
EIN: 81-3685613
(VT)
100%
100%
NLG Capital, Inc.
fka: Sentinel Asset Management, Inc.
EIN: 03-0221140
(VT)
National Life Insurance Company
EIN: 03-0144090
(VT)
100%
Equity Services, Inc.
EIN: 03-0221141
(VT)
MRCC Senior Loan
Fund I, LLC
(DE)
50%
Life Insurance Company
of the Southwest
EIN: 75-0953004
(TX)
Catamount
Reinsurance
Company
EIN: 47-4708436
(VT)
100%
National Life
Distribution, LLC
EIN: 47-3406482
(VT)
Corporation
Non-profit Public Benefit Corporation
Partnership/LLC
ownership %

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 *
0000	National Life Group	00000	03-0359221	0	0		National Life Holding Company	VT	UIP		Board	0.000		NO	0
0000	National Life Group	00000	20-4818866	0	0		National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0359222	0	0		NLV Financial Corporation	DE	UDP	National Life Holding Company	Board	0.000	National Life Holding Company	NO	0
0634	National Life Group	66680	03-0144090	0	0		National Life Insurance Company	VT	RE	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	0
0634	National Life Group	65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX	DS	National Life Insurance Company	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0221140	0	0		NLG Capital, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	47-3406482	0	0		National Life Distribution, LLC	VT	DS	Life Insurance Company of the Southwest	Ownership	100.000	National Life Holding Company	NO	0
0634	National Life Group	15803	47-4708436	0	0		Catamount Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0634	National Life Group	16057	81-3685613	0	0		Longhorn Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	32-0547196	0	0		MRCC Senior Loan Fund I, LLC	DE	DS	Life Insurance Company of the Southwest	Ownership	50.000	National Life Holding Company	NO	0

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Items not allocated	6,455,115	22,914	6,432,201	5,882,855
2505. Miscellaneous	426,518	415,552	10,966	7,626
2597. Summary of remaining write-ins for Line 25 from overflow page	6,881,633	438,467	6,443,167	5,890,481

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Provision for sales practice litigation	2,032,633	2,053,726
2505. Guaranty fund	659,844	674,338
2506. Commission accumulation liability	76,447	97,006
2507. Accrued interest on death claims	669,359	725,417
2508. Miscellaneous	48,888,187	6,417,456
2597. Summary of remaining write-ins for Line 25 from overflow page	52,326,470	9,967,943

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous deductions	(739,815)	(871,542)	(1,878,058)
2797. Summary of remaining write-ins for Line 27 from overflow page	(739,815)	(871,542)	(1,878,058)

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	49,741,639	51,854,601
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	447,015
	2.2 Additional investment made after acquisition	422,477	737,293
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	2,494,476	3,297,270
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	47,669,640	49,741,639
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	47,669,640	49,741,639

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	477,051,552	489,350,515
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	47,268,000	22,650,000
	2.2 Additional investment made after acquisition	1,137,341	4,318,442
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	28,267,851	39,267,405
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	497,189,042	477,051,552
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	497,189,042	477,051,552
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	497,189,042	477,051,552

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	179,333,256	183,022,439
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,206,600	6,510,000
	2.2 Additional investment made after acquisition	6,336,920	1,748,741
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	25,697	28,388
5.	Unrealized valuation increase/(decrease)	(1,409,880)	(1,776,864)
6.	Total gain (loss) on disposals	5,548	(382,091)
7.	Deduct amounts received on disposals	10,954,243	6,949,485
8.	Deduct amortization of premium and depreciation	1,682,620	2,867,872
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	187,861,278	179,333,256
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	187,861,278	179,333,256

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	8,860,639,641	7,813,126,631
2.	Cost of bonds and stocks acquired	817,227,973	964,241,784
3.	Accrual of discount	14,641,690	15,445,413
4.	Unrealized valuation increase/(decrease)	418,666,368	551,460,616
5.	Total gain (loss) on disposals	911,373	2,374,341
6.	Deduct consideration for bonds and stocks disposed of	465,921,033	471,000,765
7.	Deduct amortization of premium	10,333,137	13,024,859
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	2,104,860
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	311,299	121,340
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	9,636,144,174	8,860,639,641
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	9,636,144,174	8,860,639,641

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,336,399,912	265,365,310	124,786,634	(8,238,904)	4,195,005,054	4,336,399,912	4,468,739,684	4,069,063,987
2. NAIC 2 (a)	2,084,920,747	65,487,215	38,825,397	13,442,096	2,114,424,231	2,084,920,747	2,125,024,661	2,166,828,089
3. NAIC 3 (a)	171,678,291	7,377,558	17,378,585	7,179,947	174,783,644	171,678,291	168,857,211	173,834,989
4. NAIC 4 (a)	44,771,534	0	595,919	(6,759,805)	41,238,897	44,771,534	37,415,810	47,391,069
5. NAIC 5 (a)	17,255,170	0	0	(3,739)	17,258,812	17,255,170	17,251,431	17,262,403
6. NAIC 6 (a)	5,940,538	0	42,032	(63,639)	3,176,118	5,940,538	5,834,867	5,101,810
7. Total Bonds	6,660,966,192	338,230,083	181,628,567	5,555,956	6,545,886,756	6,660,966,192	6,823,123,664	6,479,482,347
PREFERRED STOCK								
8. NAIC 1	1,000,000	0	0	0	1,000,000	1,000,000	1,000,000	1,000,000
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,000,000	0	0	0	1,000,000	1,000,000	1,000,000	1,000,000
15. Total Bonds and Preferred Stock	6,661,966,192	338,230,083	181,628,567	5,555,956	6,546,886,756	6,661,966,192	6,824,123,664	6,480,482,347

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

NONE

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)	115,692,184
2.	Cost Paid/(Consideration Received) on additions	61,490,742
3.	Unrealized Valuation increase/(decrease)	11,098,725
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	40,798,746
6.	Considerations received/(paid) on terminations	99,398,398
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)	129,681,999
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	129,681,999

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				808,568
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				475,148
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	52,250			
	3.12 Section 1, Column 15, prior year	79,338	(27,088)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	0			
	3.14 Section 1, Column 18, prior year	0	0	(27,088)	
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	52,250			
	3.24 Section 1, Column 19, prior year plus	79,338			
	3.25 SSAP No. 108 adjustments	0	(27,088)	(27,088)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	0			
	4.23 SSAP No. 108 adjustments	0	0		
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)				1,283,716
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				1,283,716

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	129,681,999	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,283,714	
3.	Total (Line 1 plus Line 2)		130,965,712
4.	Part D, Section 1, Column 6	327,929,479	
5.	Part D, Section 1, Column 7	(196,963,767)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	129,681,999	
8.	Part B, Section 1, Column 13	1,283,714	
9.	Total (Line 7 plus Line 8)		130,965,712
10.	Part D, Section 1, Column 9	327,929,479	
11.	Part D, Section 1, Column 10	(196,963,767)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	501,248	
14.	Part B, Section 1, Column 20	160,600	
15.	Part D, Section 1, Column 12	661,848	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	109,312,780	85,243,500
2.	Cost of cash equivalents acquired	1,134,860,762	1,717,100,804
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	(2)	0
5.	Total gain (loss) on disposals	1	0
6.	Deduct consideration received on disposals	1,207,389,846	0
7.	Deduct amortization of premium	0	1,693,031,524
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)	36,783,695	109,312,780
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	36,783,695	109,312,780

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0329775	Portland	OR		08/20/2024	8.752	0	260,523	355,419
0329777	Philadelphia	PA		07/10/2024	8.860	11,500,000	0	16,250,000
0599999. Mortgages in good standing - Commercial mortgages-all other						11,500,000	260,523	16,605,419
0899999. Total Mortgages in good standing						11,500,000	260,523	16,605,419
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						11,500,000	260,523	16,605,419

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329723	MADISON	WI		07/31/2014	08/08/2024	5,199,255	0	0	0	0	0	0	5,199,255	5,199,255	0	0	0
0199999. Mortgages closed by repayment						5,199,255	0	0	0	0	0	0	5,199,255	5,199,255	0	0	0
0329665	AUSTELL	GA		09/21/2006		126,606	0	0	0	0	0	0	126,606	126,606	0	0	0
0329626	LOUISBURG	NC		12/01/2005		56,702	0	0	0	0	0	0	56,702	56,702	0	0	0
0329744	THE COLONY	TX		06/14/2018		27,401	0	0	0	0	0	0	27,401	27,401	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		79,395	0	0	0	0	0	0	79,395	79,395	0	0	0
0329737	SEATTLE	WA		09/27/2016		109,812	0	0	0	0	0	0	109,812	109,812	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		169,073	0	0	0	0	0	0	169,073	169,073	0	0	0
0329735	NORTH CHICAGO	IL		08/31/2016		97,532	0	0	0	0	0	0	97,532	97,532	0	0	0
0329759	LENEXA	KS		05/17/2021		99,914	0	0	0	0	0	0	99,914	99,914	0	0	0
0329745	CARROLLTON	TX		08/31/2021		43,017	0	0	0	0	0	0	43,017	43,017	0	0	0
0329747	GRETNA	NE		02/07/2019		56,553	0	0	0	0	0	0	56,553	56,553	0	0	0
0329752	OMAHA	NE		12/03/2019		92,984	0	0	0	0	0	0	92,984	92,984	0	0	0
0329767	LINCOLN	NE		07/01/2021		82,875	0	0	0	0	0	0	82,875	82,875	0	0	0
0329723	MADISON	WI		07/31/2014		13,446	0	0	0	0	0	0	13,446	13,446	0	0	0
0329555	FRESNO	CA		12/01/2005		176,945	0	0	0	0	0	0	176,945	176,945	0	0	0
0329760	LOUISVILLE	KY		05/19/2021		112,203	0	0	0	0	0	0	112,203	112,203	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329733	ESTES PARK	CO		10/03/2016		183,161	0	0	0	0	0	0	183,161	183,161	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		120,233	0	0	0	0	0	0	120,233	120,233	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		118,682	0	0	0	0	0	0	118,682	118,682	0	0	0
0329734	EDINA	MN		10/14/2016		115,012	0	0	0	0	0	0	115,012	115,012	0	0	0
0329729	NEWPORT BEACH	CA		07/29/2015		131,128	0	0	0	0	0	0	131,128	131,128	0	0	0
0329753	RANCHO CUCAMONGA	CA		12/08/2020		50,842	0	0	0	0	0	0	50,842	50,842	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		73,075	0	0	0	0	0	0	73,075	73,075	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		97,756	0	0	0	0	0	0	97,756	97,756	0	0	0
0329739	PHOENIX	AZ		08/04/2017		143,623	0	0	0	0	0	0	143,623	143,623	0	0	0
0329721	FT WORTH	TX		02/21/2014		97,806	0	0	0	0	0	0	97,806	97,806	0	0	0
0329591	DAVIDSON	NC		12/01/2005		62,085	0	0	0	0	0	0	62,085	62,085	0	0	0
0329740	HILLSBORO	OR		11/17/2017		79,632	0	0	0	0	0	0	79,632	79,632	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		68,738	0	0	0	0	0	0	68,738	68,738	0	0	0
0329593	KIRKLAND	WA		12/01/2005		63,439	0	0	0	0	0	0	63,439	63,439	0	0	0
0329755	OLIVETTE	MO		12/30/2020		58,810	0	0	0	0	0	0	58,810	58,810	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		158,038	0	0	0	0	0	0	158,038	158,038	0	0	0
0329658	TIMONIUM	MD		07/10/2006		71,875	0	0	0	0	0	0	71,875	71,875	0	0	0
0299999. Mortgages with partial repayments						3,038,393	0	0	0	0	0	0	3,038,393	3,038,393	0	0	0
0599999 - Totals						8,237,648	0	0	0	0	0	0	8,237,648	8,237,648	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
720500-00-0	Centerbridge Capital Partners III	Wilmington	DE	Centerbridge Capital Partners III		05/21/2015	3	0	98,329	0	723,297	0.170
718900-00-0	LS Power Equity Partners III	Wilmington	DE	LS Power Equity Partners III		03/11/2014		0	3,521	0	2,017,841	0.500
733500-00-0	AeCe			AeCe		04/19/2024		0	989,957	0	7,856,443	9.900
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	1,091,807	0	10,597,581	XXX
733210-00-0	Apogem Subordinated Loan	Dover	DE	Apogem		12/29/2023		0	2,242,580	0	3,358,526	3.750
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								0	2,242,580	0	3,358,526	XXX
6099999. Total - Unaffiliated								0	3,334,387	0	13,956,107	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	3,334,387	0	13,956,107	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
716500-00-0	Centerbridge Capital Partners II	Wilmington	DE	Capital Distribution	05/09/2011	09/26/2024	239,224	0	0	0	0	0	0	239,224	239,224	0	0	0	0
720500-00-0	Centerbridge Capital Partners III	Wilmington	DE	Capital Distribution	05/21/2015	07/26/2024	301,432	0	0	0	0	0	0	301,432	301,432	0	0	0	0
717800-00-0	Crescent Mezzanine Partners VI	Wilmington	DE	Capital Distribution	04/24/2013	09/19/2024	479,960	0	0	0	0	0	0	479,960	479,960	0	0	0	0
711200-00-0	Green Mountain Partners III	Wilmington	DE	Capital Distribution	07/11/2002	07/18/2024	67,531	0	0	0	0	0	0	67,531	67,531	0	0	0	0
718900-00-0	LS Power Equity Partners III	Wilmington	DE	Capital Distribution	03/11/2014	08/21/2024	1,107,786	0	0	0	0	0	0	1,107,786	1,107,786	0	0	0	0
716300-00-0	Northstar Mezzanine Partners VI	Wilmington	DE	Capital Distribution	11/26/2013	07/03/2024	972,345	0	0	0	0	0	0	972,345	972,345	0	0	0	0
714600-00-0	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	09/01/2008	08/16/2024	82,804	0	0	0	0	0	0	82,804	82,804	0	0	0	0
721400-00-0	TA Subordianted Debt Fund IV	Wilmington	DE	Capital Distribution	02/22/2016	09/12/2024	422,625	0	0	0	0	0	0	422,625	422,625	0	0	0	0
721500-00-0	TA XII-A	Wilmington	DE	Capital Distribution	02/22/2016	07/11/2024	648,600	0	0	0	0	0	0	648,600	648,600	0	0	0	0
711600-00-7	Wilshire Private Mkts Fund VI	Wilmington	DE	Sale	11/02/2004	09/14/2024	0	0	0	0	0	0	0	0	0	0	0	0	0
711600-00-7	Wilshire Private Mkts Fund VI	Wilmington	DE	Capital Distribution	11/02/2004	09/13/2024	4,833	0	0	0	0	0	0	4,833	4,833	0	0	0	4,833
710900-00-2	Wilshire Private Mkts IV	Wilmington	DE	Sale	12/20/1999	08/29/2024	0	0	0	0	0	0	0	0	0	0	0	0	0
710900-00-2	Wilshire Private Mkts IV	Wilmington	DE	Capital Distribution	12/20/1999	08/28/2024	1,645	0	0	0	0	0	0	1,645	1,645	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							4,328,785	0	0	0	0	0	0	4,328,785	4,328,785	0	0	0	4,833
716600-00-0	Siguler Guff Distressed RE Opps Fund	Wilmington	DE	Capital Distribution	05/01/2011	08/23/2024	77,048	0	0	0	0	0	0	77,048	77,048	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							77,048	0	0	0	0	0	0	77,048	77,048	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
733210-00-0	Apogem Subordinated Loan	Dover	DE	Capital Distribution	12/29/2023	07/17/2024	434,765	0	0	0	0	0	0	434,765	434,765	0	0	0	0
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							434,765	0	0	0	0	0	0	434,765	434,765	0	0	0	0
6099999. Total - Unaffiliated							4,840,598	0	0	0	0	0	0	4,840,598	4,840,598	0	0	0	4,833
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							4,840,598	0	0	0	0	0	0	4,840,598	4,840,598	0	0	0	4,833

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
36179V-3J-7	Government National Mortgage G2 MA7101 2.000% 01/20/36		07/16/2024	Stephens Inc		97,232	111,761	99	1.A
36179W-TL-2	Government National Mortgage G2 MA7755 2.000% 12/20/51		07/16/2024	PNC Capital Markets		894,599	1,126,611	1,314	1.A
36179Y-4X-9	Government National Mortgage A G2 MA9838 5.500% 08/20/54		08/22/2024	Keybanc Capital Markets		599,506	598,571	2,012	1.A
36179Y-Q3-1	Government National Mortgage A G2 MA9474 5.000% 02/20/54		08/13/2024	Citigroup Global		2,454,147	2,481,286	4,480	1.A
3618F1-GG-6	Government National Mortgage G2 CV4699 6.500% 08/20/53		09/05/2024	Mesirow Capital Markets		1,245,441	1,235,786	4,909	1.A
3618GL-YM-8	Government National Mortgage CZ8816 5.500% 05/20/54		08/21/2024	Stone X		412,069	411,234	1,319	1.A
3618H2-A3-7	Government National Mortgage DB0026 6.500% 05/20/54		08/21/2024	Jefferies & Co		1,608,469	1,595,506	6,050	1.A
3618HE-ZF-7	Government National Mortgage DC0742 5.500% 05/20/51		08/21/2024	Stone X		1,101,778	1,099,544	3,528	1.A
3618HY-DS-9	Government National Mortgage DD5513 6.500% 07/20/51		07/01/2024	Brean Capital		286,219	284,000	1,077	1.A
3618JA-S5-3	Government National Mortgage DE5040 6.000% 08/20/54		08/27/2024	Brean Capital		232,048	230,000	1,112	1.A
38380B-HG-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016145 CLASS MZ 3.000% 10/20/46		09/01/2024	Interest Capitalization		19,394	19,394	0	1.A
38380M-LQ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018133 CLASS (CMBS) Z 2.500% 06/16/58		09/01/2024	Interest Capitalization		21,691	21,691	0	1.A
38382J-S5-6	Government National Mortgage SERIES 2020138 CLASS NZ 1.500% 09/20/50		09/01/2024	Interest Capitalization		1,308	1,308	0	1.A
38382J-WF-9	Government National Mortgage SERIES 2020140 CLASS Z 1.000% 09/20/50		09/01/2024	Interest Capitalization		2,208	2,208	0	1.A
38382L-UQ-2	Government National Mortgage SERIES 2020183 CLASS UZ 1.000% 12/20/50		09/01/2024	Interest Capitalization		131	131	0	1.A
38382L-UR-0	Government National Mortgage SERIES 2020183 CLASS ZT 1.000% 12/20/50		09/01/2024	Interest Capitalization		111	111	0	1.A
38382N-JR-9	Government National Mortgage A SERIES 202127 CLASS MZ 1.000% 02/20/51		09/01/2024	Interest Capitalization		205	205	0	1.A
38383V-F8-6	Government National Mortgage GNR 2023-17 HL 4.500% 02/20/53		09/26/2024	Hilltop		3,116,172	3,234,431	0	1.A
91282C-LG-4	United States Treasury 3.750% 08/15/27		08/26/2024	Wells Fargo Brokerage Services		290,170	290,000	355	1.A
0109999999. Subtotal - Bonds - U.S. Governments						12,382,898	12,743,778	26,255	XXX
3133JM-AX-5	Freddie Mac QU8122 5.000% 07/01/53		08/26/2024	PNC Capital Markets		191,922	194,536	405	1.A
3133JM-B4-8	Freddie Mac QU8159 6.000% 02/01/54		07/01/2024	Citigroup Global		311,362	312,903	52	1.A
3133JM-CS-4	Freddie Mac QU8181 6.000% 06/01/54		07/01/2024	Stephens Inc		378,623	379,691	886	1.A
3136AK-QA-4	FNR SERIES 201442 CLASS BZ 3.000% 07/25/44		09/01/2024	Interest Capitalization		28,915	28,915	0	1.A
3136B5-HK-4	Fannie mae SERIES 201935 CLASS LZ 3.000% 07/25/49		09/01/2024	Interest Capitalization		17,816	17,816	0	1.A
3136BA-SP-0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z 2.650% 05/25/50		09/01/2024	Interest Capitalization		73,812	73,812	0	1.A
3136BF-EL-3	FANNIE MAE SERIES 20218 CLASS Z 0.750% 03/25/51		09/01/2024	Interest Capitalization		866	866	0	1.A
3137F9-6H-9	Freddie Mac SERIES 5072 CLASS Z 1.000% 02/25/51		09/01/2024	Interest Capitalization		505	505	0	1.A
3137F9-BD-2	Freddie Mac SERIES 5072 CLASS Z 1.000% 01/25/51		09/01/2024	Interest Capitalization		512	512	0	1.A
3140AE-XC-8	Fannie Mae DB5174 6.500% 06/01/54		07/01/2024	Stephens Inc		1,404,298	1,390,824	3,516	1.A
3140AJ-MB-1	Fannie Mae DB8453 7.500% 07/01/54		07/10/2024	Brean Capital		732,360	718,000	2,094	1.A
3140LW-7B-7	Fannie Mae FN BT8089 5.000% 09/01/52		09/26/2024	JP Morgan		670,327	672,639	2,429	1.A
31418E-4S-6	Fannie Mae MA5332 7.000% 02/01/54		07/01/2024	Brean Capital		1,184,101	1,166,422	3,175	1.A
31418E-U5-7	Fannie Mae MA5103 6.000% 06/01/53		07/01/2024	Citigroup Global		290,893	292,331	49	1.A
31418E-WW-6	Fannie Mae MA5160 5.500% 08/01/53		07/26/2024	Brean Capital		479,280	484,657	2,221	1.A
31418E-Y5-3	Fannie Mae MA5231 7.000% 11/01/53		07/01/2024	Brownstone Investment Group		263,212	259,842	707	1.A
31418F-C6-2	Fannie Mae MA5492 5.500% 08/01/54		08/29/2024	Brean Capital		418,108	417,000	1,848	1.A
35563P-KK-4	Freddie Mac - SCRT SERIES 20192 CLASS MZ 3.500% 08/25/58		09/01/2024	Interest Capitalization		31,537	31,537	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,478,449	6,442,808	17,382	XXX
00002N-AB-3	A&D Mortgage Trust SERIES 2024NQM2 CLASS A2 6.701% 04/25/69		08/29/2024	Wells Fargo		343,908	339,767	1,834	1.D FE
00039H-AC-1	A&D Mortgage Trust SERIES 2024NQM3 CLASS A3 6.755% 07/25/69		07/03/2024	Nomura Securities		331,438	330,509	248	1.G FE
002939-AE-6	A&D Mortgage Trust ADMT 2024-NQM4 A3 5.820% 08/25/69		09/19/2024	Nomura Securities		1,603,885	1,598,391	4,910	1.G FE
00792F-AH-1	Affirm Inc AFFRM 2023-B 1C 7.810% 09/15/28		07/01/2024	Morgan Stanley DWD		534,208	525,000	1,936	1.F FE
00834B-AC-1	Affirm Inc AFFRM 2024-A C 6.160% 02/15/29		08/09/2024	Various		825,015	825,000	3,042	1.F FE
015271-BB-4	ALEXANDRIA REAL ESTATE E 5.150% 04/15/53		09/05/2024	Blackrock		460,269	487,000	9,823	2.A FE
015271-BD-0	ALEXANDRIA REAL ESTATE E 5.625% 05/15/54		08/22/2024	Blackrock		66,694	67,000	1,968	2.A FE
01983K-AG-9	ALLO Issuer, LLC ALLO 2024-1A A2 5.940% 07/20/54		07/12/2024	Goldman Sachs & Company		2,499,998	2,500,000	0	1.G FE
01983K-AH-7	ALLO Issuer, LLC ALLO 2024-1A B 7.150% 07/20/54		07/12/2024	Goldman Sachs & Company		989,732	990,000	0	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
025816-DK-2	American Express Co 5.625% 07/28/34		08/15/2024	Western Asset		697,778	670,000	1,884	1.G FE
03115A-AA-1	AMFAM HOLDINGS INC 2.805% 03/11/31		07/24/2024	Western Asset		774,280	1,000,000	10,441	2.C FE
03464H-AA-3	Angel Oak Mortgage Trust Angel Oak Mortgage Trust 4.500% 05/25/67		09/24/2024	Stone X		3,558,701	3,586,723	10,760	1.A FE
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV 4.700% 02/01/36		08/19/2024	Western Asset		1,659,130	1,670,000	3,793	2.C FE
03740M-AF-7	AON NORTH AMERICA INC 5.750% 03/01/54		09/05/2024	Blackrock		773,033	731,000	584	2.A FE
03769@-AA-1	Apogem Class A Note 7.779% 01/17/36		09/23/2024	Direct-Private Placement		15,050,389	15,050,389	0	1.G FE
03769@-AB-9	Apogem Class B Note 12.029% 01/17/36		09/23/2024	Direct-Private Placement		3,109,263	3,109,263	0	3.C FE
03769M-AC-0	APOLLO GLOBAL MANAGEMENT 5.800% 05/21/54		07/17/2024	Western Asset		436,919	430,000	3,949	1.F FE
04316J-AJ-8	ARTHUR J GALLAGHER & CO 5.750% 07/15/54		09/26/2024	Blackrock		787,711	752,000	6,196	2.B FE
046843-AD-0	Athena CLO LLC AOWL 2024-4A C 7.923% 07/20/37		09/30/2024	Scotia Capital		491,875	500,000	4,919	1.F FE
04686J-AG-6	ATHENE HOLDING LTD 5.875% 01/15/34		07/24/2024	Western Asset		2,014,360	2,000,000	3,264	2.A FE
049560-BB-0	Atmos Energy 5.000% 12/15/54		09/18/2024	Blackrock		4,737,761	4,760,000	0	1.G FE
054977-AC-7	Bankers Healthcare Group Secu BHG 2022-A C 3.080% 02/20/35		09/19/2024	Nikko Securities America		61,588	65,000	17	1.F FE
05553D-AB-7	Bankers Healthcare Group Secu SERIES 2022B CLASS B 4.840% 06/18/35		08/27/2024	Sun Trust Robinson Humphrey		267,338	268,808	398	1.D FE
059165-ES-5	Baltimore Gas & Elec Co 5.650% 06/01/54		07/11/2024	Blackrock		435,847	429,000	2,424	1.F FE
06616P-AC-1	Bankers Healthcare Group Secu BHG 2020-A C 5.170% 09/17/31		09/19/2024	Nikko Securities America		362,434	365,000	157	1.G FE
08862B-AC-9	Bankers Healthcare Group Secu BHG 2021-B C 2.240% 10/17/34		09/05/2024	Citigroup Global		809,580	875,000	1,034	1.D FE
08862H-AC-6	Bankers Healthcare Group Secu BHG 2024-1CON C 6.860% 04/17/35		09/26/2024	Citigroup Global		1,088,121	1,052,000	2,005	1.G FE
099724-AP-1	Borg Warner 4.950% 08/15/29		08/12/2024	Western Asset		1,001,150	1,000,000	0	2.A FE
099724-AQ-9	Borg Warner 5.400% 08/15/34		08/27/2024	Western Asset		2,024,980	2,000,000	3,600	2.A FE
10569J-AC-4	BRAVO Residential Funding Tru BRAVO 2022-NQM3 A3 5.500% 07/25/62		06/28/2024	Bank of America		(549)	(559)	0	1.F FE
10637W-AA-7	Brean Asset Backed Securities BABS 2022-RM5 A 4.500% 09/25/62		08/25/2024	Interest Capitalization		30,072	30,072	0	1.A FE
10638A-AA-4	Brean Asset Backed Securities BABS 2023-RM6 A1 5.250% 01/25/63		07/10/2024	Brean Capital		1,217,986	1,265,851	2,954	1.A FE
10638A-AA-4	Brean Asset Backed Securities BABS 2023-RM6 A1 5.250% 01/25/63		07/25/2024	Interest Capitalization		0	0	0	1.A FE
10638C-AA-0	Brean Asset Backed Securities BABS 2021-RM1 A 1.400% 10/25/63		09/27/2024	Brean Capital		64,644	71,110	14	1.A FE
10638C-AA-0	Brean Asset Backed Securities BABS 2021-RM1 A 1.400% 10/25/63		09/25/2024	Interest Capitalization		3,537	3,537	0	1.A FE
10638M-AA-8	Brean Asset Backed Securities BABS 2021-RM2 A 1.750% 10/25/61		08/25/2024	Interest Capitalization		14,627	14,627	0	1.A FE
110122-DL-9	Bristol-Myers Squibb Co 4.550% 02/20/48		07/11/2024	Blackrock		187,633	214,000	3,841	1.F FE
110122-EK-0	Bristol-Myers Squibb Co 5.550% 02/22/54		07/24/2024	Western Asset		2,910,425	2,930,000	64,022	1.F FE
125523-AK-6	Cigna Corp 4.900% 12/15/48		09/05/2024	Blackrock		685,576	731,000	8,059	2.A FE
126408-HY-2	CSX Corp 4.900% 03/15/55		09/16/2024	Blackrock		953,806	955,000	0	1.G FE
12654F-AE-0	COMM Mortgage Trust COMM 2024-277P B 7.232% 08/10/44		07/25/2024	Deutsche Bank		1,261,034	1,250,000	1,758	1.D FE
126650-DZ-0	CVS Health Corp 5.875% 06/01/53		09/05/2024	Blackrock		392,679	390,000	6,046	2.B FE
12790#-AA-3	CSL III Feeder Fund Senior Secured B 8.820% 07/15/30		07/15/2024	Direct-Private Placement		6,626,658	6,626,658	0	1.G FE
12790#-AB-1	CSL III Feeder Fund Junior Secured B 12.820% 07/15/30		07/15/2024	Direct-Private Placement		2,761,108	2,761,108	0	3.A FE
133434-AD-2	CAMERON LNG LLC 3.701% 01/15/39		07/24/2024	Various		1,833,387	2,224,000	14,126	1.F FE
14040H-DH-5	Capital One Financial 5.884% 07/26/35		09/05/2024	Blackrock		252,419	243,000	1,589	2.A FE
161175-CJ-1	Charter Comm Opt LLC/Cap 4.400% 04/01/33		07/24/2024	Western Asset		1,332,120	1,500,000	20,900	2.C FE
16159H-AU-1	Chase Mortgage Finance Corpor CHASE 2024-3 A9 6.000% 02/25/55		07/30/2024	JP Morgan		492,904	496,004	2,480	1.A FE
16159P-AN-9	Chase Mortgage Finance Corpor CHASE 2023-1 A6 6.000% 06/25/54		08/20/2024	Various		1,304,893	1,309,553	2,844	1.A
16159T-AK-7	Chase Mortgage Finance Corpor CHASE 2024-7 A9A 6.000% 06/25/55		07/17/2024	JP Morgan		1,185,938	1,200,000	4,800	1.A FE
16159X-AU-6	Chase Mortgage Finance Corpor CHASE 2024-8 A9 6.000% 08/25/55		09/17/2024	JP Morgan		753,281	750,000	3,125	1.A FE
16159X-AV-4	Chase Mortgage Finance Corpor CHASE 2024-8 A9A 5.500% 08/25/55		09/17/2024	JP Morgan		1,273,404	1,279,000	4,885	1.A FE
17332C-AY-2	Citigroup Mortgage Loan Trust CMLTI 2024-1 A4A 6.000% 07/25/54		07/24/2024	Citigroup Global		543,168	550,000	2,750	1.A FE
17332C-AZ-9	Citigroup Mortgage Loan Trust CMLTI 2024-1 A4B 6.500% 07/25/54		07/24/2024	Citigroup Global		769,098	770,000	4,171	1.A FE
18682F-AA-1	ClickLease Equipment Receivab SERIES 20241 CLASS A 6.860% 02/15/30		08/26/2024	Goldman Sachs & Company		3,655,716	3,645,321	8,336	1.D FE
19828T-AE-6	COLUMBIA PIPELINES OPCO 6.497% 08/15/43		07/24/2024	Western Asset		1,054,590	1,000,000	28,876	2.A FE
20030N-EK-3	Comcast Corp 5.650% 06/01/54		09/16/2024	Blackrock		507,390	466,000	8,411	1.G FE

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224044-CV-7	Cox Communications Inc 5.950% 09/01/54		09/05/2024	Blackrock		489,903	487,000	1,288	2.B FE
227919-AC-1	Cross Mortgage Trust CROSS 2024-H6 A3 5.484% 09/25/69		09/17/2024	Goldman Sachs & Company		611,993	612,000	2,424	1.E FE
22822V-BE-0	Crown Castle International Cor 5.800% 03/01/34		08/29/2024	Blackrock		75,716	72,000	2,076	2.B FE
22822V-BG-5	Crown Castle International Cor 5.200% 09/01/34		09/12/2024	Blackrock		139,993	138,000	618	2.B FE
233853-BA-7	DAIMLER TRUCKS FINAN NA 5.375% 06/25/34		08/19/2024	Western Asset		1,975,565	1,930,000	15,174	1.G FE
24380N-AE-9	Deephaven Residential Mortgag DRMT 2020-2 B1 5.789% 05/25/65		07/24/2024	Performance Trust		493,250	493,000	1,903	1.C FE
25179M-AL-7	Devon Energy Corp 5.600% 07/15/41		07/24/2024	Western Asset		943,070	1,000,000	1,556	2.B FE
25179M-BH-5	Devon Energy Corp 5.750% 09/15/54		08/27/2024	Western Asset		257,119	260,000	0	2.B FE
25731V-AB-0	DOMINION ENERGY SOUTH 6.250% 10/15/53		07/17/2024	Western Asset		478,495	430,000	6,943	1.F FE
26442U-AR-5	DUKE ENERGY PROGRESS LLC 5.350% 03/15/53		07/11/2024	Blackrock		413,801	429,000	7,459	1.F FE
26884T-AS-1	ERAC USA FINANCE COMPANY 4.200% 11/01/46		09/05/2024	Blackrock		219,698	250,000	3,646	1.G FE
277432-AY-6	Eastman Chemical 5.625% 02/20/34		09/26/2024	Blackrock		261,788	250,000	1,281	2.B FE
29273R-BL-2	ENERGY TRANSFER LP 5.300% 04/15/47		08/22/2024	Blackrock		41,217	44,000	829	2.B FE
29278N-AE-3	ENERGY TRANSFER LP 6.000% 06/15/48		09/05/2024	Blackrock		375,877	365,000	4,928	2.B FE
29379V-AW-3	Enterprise Products Oper 4.850% 08/15/42		07/25/2024	Blackrock		915,350	1,000,000	21,690	1.G FE
29379V-BW-2	Enterprise Products Oper 4.200% 01/31/50		09/16/2024	Blackrock		541,220	621,000	3,405	1.G FE
29379V-CH-4	Enterprise Products Oper 5.550% 02/16/55		08/07/2024	Various		374,961	375,000	0	1.G FE
29444U-BM-7	Equinix Inc 2.950% 09/15/51		09/05/2024	Blackrock		268,284	400,000	5,605	2.B FE
30225V-AS-6	EXTRA SPACE STORAGE LP 5.400% 02/01/34		08/29/2024	Blackrock		124,783	122,000	531	2.B FE
30225V-AT-4	EXTRA SPACE STORAGE LP 5.350% 01/15/35		09/26/2024	Blackrock		614,055	600,000	3,128	2.B FE
31740J-AA-6	Finance of America Structured FASST 2023-RMF1 A1 2.500% 02/25/53		08/20/2024	Raymond James		2,559,811	2,702,539	4,880	1.A FE
33835P-AA-4	FIVE CORNERS FND TR IV 5.997% 02/15/53		09/20/2024	Blackrock		1,500,248	1,341,000	7,455	1.G FE
36266G-AA-5	GE HEALTHCARE TECH INC 4.800% 08/14/29		08/12/2024	Western Asset		401,512	400,000	0	2.B FE
36270X-BP-8	GS Mortgage-Backed Securities GSMBS 2023-PJ4 A24 6.500% 01/25/54		07/23/2024	Goldman Sachs & Company		95,035	94,857	394	1.A
36272L-BP-2	GS Mortgage-Backed Securities GSMBS 2024-PJ8 A24 5.500% 02/25/55		09/17/2024	Goldman Sachs & Company		1,798,875	1,800,000	7,975	1.A FE
37045V-AQ-3	General Motors Co 5.400% 04/01/48		09/05/2024	Blackrock		372,672	390,000	9,068	2.B FE
37045X-DV-5	GENERAL MOTORS FINL CO 4.300% 04/06/29		08/12/2024	Western Asset		970,840	1,000,000	15,169	2.B FE
37959G-AF-4	GLOBAL ATLANTIC FIN CO 6.750% 03/15/54		07/24/2024	Western Asset		999,250	1,000,000	24,375	2.B FE
38141G-B3-7	Goldman Sachs Group Inc 5.330% 07/23/35		09/19/2024	Blackrock		468,180	450,000	3,798	1.F FE
38141G-XA-7	Goldman Sachs Group Inc 4.411% 04/23/39		07/11/2024	Blackrock		252,590	279,000	2,701	1.F FE
404119-BZ-1	HCA Inc 5.250% 06/15/49		08/22/2024	Blackrock		29,118	31,000	307	2.C FE
404119-CB-3	HCA Inc 3.500% 07/15/51		09/05/2024	Blackrock		499,604	694,000	3,441	2.C FE
444859-BY-7	HUMANA INC 5.950% 03/15/34		09/19/2024	Blackrock		188,017	175,000	145	2.B FE
460690-BQ-2	Interpublic Group Co 5.400% 10/01/48		09/05/2024	Blackrock		783,666	798,000	18,423	2.B FE
46593D-AV-9	JP Morgan Mortgage Trust JPMMT 2024-9 A9A 5.500% 02/25/55		09/23/2024	Various		5,124,813	5,134,000	22,746	1.B FE
46653Q-AC-9	JP Morgan Mortgage Trust JPMMT 2021-14 A3 2.500% 05/25/52		08/13/2024	Goldman Sachs & Company		398,718	478,940	432	1.A
46657T-AA-3	JP Morgan Mortgage Trust JPMMT 2024-2 A2 6.500% 08/25/54		07/01/2024	JP Morgan		2,325,714	2,314,143	418	1.A FE
46657Y-AJ-3	JP Morgan Mortgage Trust JPMMT 2024-6 A9 6.500% 12/25/54		07/18/2024	JP Morgan		981,072	980,000	5,308	1.B FE
46658G-AT-9	JP Morgan Mortgage Trust JPMMT 2024-8 A9 6.000% 01/25/55		08/21/2024	JP Morgan		630,295	630,000	3,045	1.B FE
491674-BM-8	Kentucky Utils Co 3.300% 06/01/50		07/17/2024	Western Asset		300,712	430,000	1,853	1.F FE
502431-AU-3	L3HARRIS TECH INC 5.350% 06/01/34		08/27/2024	Western Asset		1,033,860	1,000,000	24,521	2.B FE
50249A-AA-1	LYB INT FINANCE III 4.200% 10/15/49		09/05/2024	Blackrock		548,770	670,000	11,022	2.B FE
52609Y-AC-5	Lendbuzz Securitization Trust LBZZ 2024-3A B 5.030% 11/15/30		09/10/2024	Goldman Sachs & Company		899,816	900,000	0	1.F FE
52609Y-AD-3	Lendbuzz Securitization Trust LBZZ 2024-3A C 5.900% 11/15/31		09/10/2024	Goldman Sachs & Company		475,916	476,000	0	1.G FE
55286L-AB-8	MFRA Trust SERIES 2023NQM4 CLASS A2 6.531% 12/25/68		08/27/2024	Barclays Capital		81,525	80,756	396	1.C FE
55336V-BP-4	MPLX LP 5.200% 12/01/47		08/22/2024	Blackrock		40,908	44,000	521	2.B FE
55336V-BW-9	MPLX LP 5.650% 03/01/53		09/05/2024	Blackrock		485,968	487,000	382	2.B FE
58013M-FK-5	McDonalds Corp 3.625% 09/01/49		09/05/2024	Blackrock		195,858	250,000	126	2.A FE

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58769J-AX-5	MERCEDES-BENZ FIN NA 5.125% 08/01/34		09/12/2024	Blackrock		255,728	250,000	1,495	1.F FE
59523U-AW-7	MID-AMERICA APARTMENTS L 5.300% 02/15/32		09/26/2024	Blackrock		989,240	950,000	5,385	1.G FE
61946U-AA-0	Mosaic Solar Loans LLC MSAIC 2022-2A A 4.380% 01/21/53		08/13/2024	Hilltop		166,351	175,843	513	1.D FE
62919U-AD-5	NMEF Funding LLC NMEF 2024-A C 6.330% 12/15/31		08/20/2024	Sun Trust Robinson Humphrey		2,651,162	2,652,000	0	2.B FE
629863-AA-9	Newtek Alternative Loan Progr NALP 2024-1 A 6.490% 12/27/49		07/12/2024	Deutsche Bank		6,398,597	6,400,000	0	1.F FE
629863-AB-7	Newtek Alternative Loan Progr NALP 2024-1 B 7.710% 12/27/49		07/12/2024	Deutsche Bank		659,997	660,000	0	2.A FE
65473Q-BC-6	NiSource Finance Corp 4.800% 02/15/44		09/05/2024	Blackrock		686,029	731,000	2,047	2.B FE
65473Q-BD-4	NiSource Finance Corp 5.650% 02/01/45		09/26/2024	Blackrock		27,029	26,000	229	2.B FE
670855-AC-9	Onslow Bay Financial LLC OBX 2023-NQM1 A3 6.500% 11/25/62		09/11/2024	MIZUHO		767,445	762,442	1,514	1.G FE
67119Q-AV-1	Onslow Bay Financial LLC OBX 2024-J1 A20 5.500% 09/25/54		09/10/2024	Bank of America		3,887,813	3,900,000	10,725	1.B FE
674599-DJ-1	Occidental Pete Corp 6.200% 03/15/40		07/24/2024	Western Asset		1,528,575	1,500,000	33,583	2.C FE
674599-EL-5	Occidental Pete Corp 5.550% 10/01/34		07/24/2024	Western Asset		1,995,400	2,000,000	0	2.C FE
674599-EM-3	Occidental Pete Corp 6.050% 10/01/54		08/15/2024	Western Asset		255,838	250,000	840	2.C FE
68233J-BV-5	Oncore Electric 3.700% 05/15/50		09/05/2024	Blackrock		198,693	250,000	2,852	1.F FE
68233J-CM-4	Oncore Electric 4.950% 09/15/52		09/19/2024	Blackrock		41,134	42,000	29	1.F FE
68233J-CT-9	Oncore Electric 5.550% 06/15/54		09/16/2024	Blackrock		333,411	310,000	4,110	1.F FE
68377B-AB-3	Oportun Funding LLC OPTN 2021-A B 1.760% 03/08/28		07/02/2024	Societe Generale		112,658	115,979	142	1.G FE
68377K-AB-3	Oportun Funding LLC OPTN 2024-2 B 5.830% 02/09/32		08/20/2024	Jefferies & Co		1,799,928	1,800,000	0	1.G FE
68389X-BF-1	Oracle Corp 4.125% 05/15/45		09/05/2024	Blackrock		507,772	609,000	7,746	2.B FE
69378K-AC-8	PRP Advisors, LLC PRPM 2022-NQM1 A3 5.500% 08/25/67		07/16/2024	Nomura Securities		1,386,544	1,412,139	3,452	1.F FE
69380W-AB-0	PRKCM Trust SERIES 2024AFC1 CLASS A2 6.636% 03/25/59		08/29/2024	Morgan Stanley DWD		172,518	170,757	913	1.C FE
694308-HH-3	Pacific Gas & Elec Co 4.750% 02/15/44		07/24/2024	Western Asset		915,343	1,100,000	23,222	2.B FE
694308-KD-8	Pacific Gas & Elec Co 5.250% 03/01/52		09/05/2024	Blackrock		340,684	365,000	266	2.B FE
694308-KM-8	Pacific Gas & Elec Co 6.400% 06/15/33		08/01/2024	Western Asset		265,883	250,000	2,089	2.B FE
70450Y-AQ-6	PayPal Holdings Inc 5.500% 06/01/54		09/16/2024	Blackrock		542,337	524,000	6,601	1.G FE
74340X-CK-5	PROLOGIS LP 5.250% 03/15/54		07/11/2024	Blackrock		206,700	214,000	5,212	1.G FE
74350L-AB-0	PROLOGIS TARGETED US 5.500% 04/01/34		09/26/2024	Blackrock		447,964	430,000	12,190	1.G FE
74350L-AC-8	PROLOGIS TARGETED US 5.250% 01/15/35		09/20/2024	Blackrock		1,968,993	1,920,000	8,757	1.G FE
74456Q-CS-3	Public Services Electric & Gas 4.850% 08/01/34		08/01/2024	Blackrock		872,541	875,000	0	1.F FE
74456Q-CT-1	Public Services Electric & Gas 5.300% 08/01/54		08/01/2024	Blackrock		124,424	125,000	0	1.F FE
748956-AA-7	Woodward Capital Management RCKT 2023-CES2 A1A 6.808% 09/25/43		07/10/2024	Citigroup Global		1,337,481	1,324,648	2,505	1.A FE
74938Q-AB-0	Woodward Capital Management RCKT 2024-INV1 A2 6.000% 06/25/54		07/01/2024	Robert W. Baird & Co		487,320	492,087	82	1.A FE
753917-AU-7	Rate Mortgage Trust RATE 2024-J2 A19 6.000% 07/25/54		08/07/2024	JP Morgan		1,475,719	1,485,000	10,643	1.B FE
75409U-AB-8	Rate Mortgage Trust RATE 2024-J3 A2 5.500% 10/25/54		09/27/2024	Bank of America		2,472,703	2,465,000	12,428	1.A
75409U-AH-5	Rate Mortgage Trust RATE 2024-J3 A8 5.500% 10/25/54		09/27/2024	Bank of America		2,999,937	3,002,000	15,135	1.A
75409U-AP-7	Rate Mortgage Trust RATE 2024-J3 A14 5.500% 10/25/54		09/27/2024	Bank of America		2,339,927	2,320,000	11,697	1.A
75409U-AV-4	Rate Mortgage Trust RATE 2024-J3 A20 5.500% 10/25/54		09/27/2024	Bank of America		1,509,165	1,512,000	7,623	1.A
756109-CG-7	REALTY INCOME CORP 5.125% 02/15/34		08/15/2024	Blackrock		50,342	50,000	7	1.G FE
756109-CQ-5	REALTY INCOME CORP 5.375% 09/01/54		09/19/2024	Blackrock		969,264	944,000	2,966	1.G FE
75973H-AA-5	Renew Financial RENEW 2023-1A A 5.900% 11/20/58		09/17/2024	Nomura Securities		416,122	404,247	1,855	1.A FE
75973V-AA-4	Renew Financial RENEW 2024-1A A 6.208% 11/20/59		09/19/2024	Nomura Securities		1,364,045	1,312,844	0	1.A FE
75975D-AA-2	Renew Financial RENEW 2024-2A A 5.326% 11/20/60		09/17/2024	Nomura Securities		1,499,919	1,500,000	0	1.A FE
797440-CD-4	San Diego Gas & Elec Co 5.350% 04/01/53		09/05/2024	Blackrock		540,807	539,000	10,698	1.F FE
797440-CF-9	San Diego Gas & Elec Co 5.550% 04/15/54		07/17/2024	Western Asset		1,280,027	1,280,000	21,973	1.F FE
816943-BF-0	Sequoia Mortgage Trust SEMT 2023-3 A1 6.000% 09/25/53		08/22/2024	Citigroup Global		120,217	119,507	438	1.A
816943-BZ-6	Sequoia Mortgage Trust SEMT 2023-3 A19 6.000% 09/25/53		07/30/2024	JP Morgan		70,469	70,990	355	1.A
81743C-AB-1	Sequoia Mortgage Trust SEMT 2024-5 A2 6.000% 06/25/54		07/01/2024	JP Morgan		1,111,847	1,123,432	187	1.A FE
81743J-AA-8	Sequoia Mortgage Trust SEMT 2023-4 A1 6.000% 11/25/53		08/20/2024	JP Morgan		38,369	38,315	128	1.A

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81748E-AV-8	Sequoia Mortgage Trust SEMT 2024-7 A20 6.000% 08/25/54		07/16/2024	Bank of America		1,973,438	2,000,000	6,000	1.A FE
81749F-AK-8	Sequoia Mortgage Trust SEMT 2023-5 A10 6.000% 12/25/53		07/01/2024	Hilltop		523,514	526,310	88	1.A
81749P-AV-2	Sequoia Mortgage Trust SEMT 2024-9 A20 5.500% 10/25/54		09/05/2024	Wells Fargo		1,360,521	1,365,000	3,962	1.A FE
817826-AG-5	7-ELEVEN INC 7-ELEVEN INC 2.800% 02/10/51		09/26/2024	Blackrock		16,739	26,000	95	2.B FE
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31		09/11/2024	PineBridge		1,507,188	1,750,000	2,072	3.C FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		08/12/2024	Western Asset		990,740	1,000,000	3,035	2.A FE
83444M-AC-5	SOLVENTUM CORP 5.400% 03/01/29		08/12/2024	Western Asset		1,015,870	1,000,000	24,900	2.C FE
83444M-AG-6	SOLVENTUM CORP 5.600% 03/23/34		08/22/2024	Various		2,351,577	2,357,000	55,818	2.C FE
83444M-AJ-0	SOLVENTUM CORP 5.900% 04/30/54		09/26/2024	Blackrock		1,029,132	989,000	30,686	2.C FE
83589C-AA-6	Sotheby's ArtFi Master Trust ARTFI 2024-1A A1 6.430% 12/22/31		07/02/2024	Barclays Capital		602,883	600,000	7,502	1.A FE
842400-JD-6	Southern Calif Edison Co 5.750% 04/15/54		07/17/2024	Western Asset		1,186,119	1,180,000	24,982	1.G FE
86212X-AF-7	STORE Master Funding LLC STR 2023-1A A1 6.190% 06/20/53		07/01/2024	Cantor Fitzgerald		95,689	95,480	197	1.A FE
86213C-AB-1	STORE Master Funding LLC SERIES 20151A CLASS A2 4.170% 04/20/45		08/13/2024	BNP Paribas		430,965	436,818	1,214	1.C FE
86745B-AA-2	Sunnova SOL VII Issuer, LLC SNVA 2024-2A A 6.580% 07/30/59		07/31/2024	Nikko Securities America		2,777,712	2,850,000	0	1.G FE
86772H-AA-5	Sunrun Demeter Issuer LLC SUNRN 2021-2A A 2.270% 01/30/57		09/06/2024	Various		600,200	693,905	1,706	1.F FE
86773A-AA-9	Sunrun Issuer SUNRN 2024-3A A1 5.490% 10/30/59		09/17/2024	RBC Capital Markets		5,000,017	5,002,000	0	1.E FE
86773A-AB-7	Sunrun Issuer SUNRN 2024-3A A2 5.880% 10/30/59		09/26/2024	Deutsche Bank		1,137,073	1,144,000	187	1.E FE
875127-BG-6	Tampa Elec Co 3.625% 06/15/50		09/20/2024	Blackrock		32,983	42,000	414	1.G FE
89788M-AT-9	TRUIST FINANCIAL CORP 5.153% 08/05/32		08/01/2024	Blackrock		875,000	875,000	0	1.G FE
90353T-AQ-3	UBER TECHNOLOGIES INC 5.350% 09/15/54		09/26/2024	Blackrock		25,826	26,000	70	2.B FE
90932L-AJ-6	UNITED AIR 2023-1 A PTT 5.800% 07/15/36		08/16/2024	Western Asset		1,250,027	1,222,071	6,261	1.F FE
91324P-FC-1	UnitedHealth Group Inc 5.375% 04/15/54		09/05/2024	Blackrock		260,078	250,000	6,159	1.F FE
91324P-FL-1	UnitedHealth Group Inc 5.625% 07/15/54		09/19/2024	Various		1,318,903	1,319,000	335	1.F FE
92259W-AA-2	Velocity Commercial Capital L VCC 2024-4 A 6.030% 08/25/54		08/06/2024	Citigroup Global		3,499,879	3,500,000	24,623	1.A FE
92277G-BA-4	VENTAS REALTY LP 5.000% 01/15/35		09/26/2024	Blackrock		317,277	318,000	188	2.A FE
927804-GQ-1	Virginia Elec & Pwr Co 5.350% 01/15/54		09/19/2024	Blackrock		499,209	479,000	4,419	1.F FE
92841Y-AB-1	Vista Point Securitization Tr Vista Point Securitization Tru 5.657% 10/25/54		09/20/2024	JP Morgan		403,988	404,000	1,587	1.C FE
928668-CH-3	VOLKSWAGEN GROUP AMERICA 5.600% 03/22/34		08/22/2024	Blackrock		247,181	240,000	5,637	1.G FE
958254-AD-6	WESTERN GAS PARTNERS 5.450% 04/01/44		07/24/2024	Western Asset		904,190	1,000,000	17,258	2.C FE
958667-AG-2	WESTERN MIDSTREAM OPERAT 5.450% 11/15/34		08/15/2024	Western Asset		498,715	500,000	0	2.C FE
96950F-AP-9	Williams Partners LP 4.900% 01/15/45		09/05/2024	Blackrock		450,207	487,000	3,381	2.B FE
970648-AN-1	Willis Group NA 5.900% 03/05/54		09/26/2024	Blackrock		22,028	21,000	76	2.B FE
0778FP-AN-9	BELL CANADA 5.550% 02/15/54	A	09/05/2024	Blackrock		757,893	731,000	2,367	2.B FE
67077M-AU-2	NUTRIEN LTD 5.000% 04/01/49	A	09/05/2024	Blackrock		459,446	487,000	10,484	2.B FE
67077M-BD-9	NUTRIEN LTD 5.400% 06/21/34	A	08/29/2024	Blackrock		436,498	428,000	4,055	2.B FE
98417E-AR-1	Xstrata Finance Canada 5.550% 10/25/42	A	07/24/2024	Western Asset		1,884,300	2,000,000	27,750	2.A FE
000823-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR 9.433% 07/20/37	D	08/02/2024	Natixis		1,000,000	1,000,000	0	2.C FE
018820-AC-4	ALLIANZ SE 6.350% 09/06/53	D	08/16/2024	Western Asset		713,751	670,000	19,263	1.E FE
03290A-AA-8	Anchorage Credit Funding Ltd. SERIES 202113A CLASS A1 2.875% 07/27/39	D	07/26/2024	Barclays Capital		77,988	85,000	14	1.A FE
03290A-AJ-9	Anchorage Credit Funding Ltd. SERIES 202113A CLASS A2 2.800% 07/27/39	D	07/26/2024	Barclays Capital		155,720	170,000	26	1.A FE
03329T-AJ-3	Anchorage Credit Funding Ltd. ANCHF 2016-4A BR 3.123% 04/27/39	D	08/09/2024	Citigroup Global		168,750	187,500	244	1.D FE
03330H-BN-6	Anchorage Credit Funding Ltd ANCHF 2019-9A BR 3.054% 10/25/37	D	09/16/2024	Deutsche Bank		12,122,500	13,000,000	156,602	1.B FE
03330L-AU-2	Anchorage Credit Funding Ltd ANCHF 2018-6A DR2 5.074% 07/25/36	D	09/12/2024	Stifel, Nicolaus and Co		3,182,396	3,249,000	21,981	1.G FE
03331X-AQ-4	Anchorage Credit Funding Ltd ANCHF 2019-8A DR 5.206% 07/25/37	D	08/02/2024	MIZUHO		146,088	155,000	224	1.F FE
034863-BE-9	ANGLO AMERICAN CAPITAL 5.750% 04/05/34	D	08/27/2024	Western Asset		1,939,303	1,900,000	38,126	2.B FE
03753A-AL-4	Apex Credit CLO LLC APEXC 2024-1A CF 6.766% 04/20/36	D	07/02/2024	Jefferies & Co		130,568	131,158	2,859	1.F FE
04015G-AT-6	ARES CLO Ltd ARES 2015-2A CR 7.541% 04/17/33	D	07/02/2024	MIZUHO		67,890	67,890	1,100	1.F FE
049410-AW-3	Atlas Senior Loan Fund LTD Atlas Senior Loan Fund LTD 7.583% 10/19/37	D	09/25/2024	Citigroup Global		3,000,000	3,000,000	0	1.F FE
04942F-AG-4	Atlas Senior Loan Fund LTD ATCLO 2021-17A C 7.895% 10/20/34	D	07/01/2024	Wells Fargo		165,033	165,000	2,583	1.F FE
05401A-AU-5	AVOLON HOLDINGS FNDG LTD 5.750% 03/01/29	D	08/12/2024	Western Asset		1,534,530	1,500,000	47,438	2.C FE
05571A-AY-1	BPCE SA 5.936% 05/30/35	D	08/29/2024	Blackrock		259,243	250,000	3,710	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05578Q-AF-0	BPCE SA 3.116% 10/19/32	D	07/24/2024	Western Asset		2,484,360	3,000,000	24,928	2.B FE
05964H-AZ-8	Banco Santander 6.938% 11/07/33	D	08/20/2024	Western Asset		1,901,662	1,670,000	32,826	1.F FE
05971K-AL-3	BANCO SANTANDER SA 3.225% 11/22/32	D	07/24/2024	Western Asset		843,600	1,000,000	5,644	2.B FE
06849U-AD-7	BARRICK PD AU FIN PTY LT 5.950% 10/15/39	D	09/16/2024	Blackrock		507,171	466,000	11,707	1.G FE
07133M-AH-9	Battalion CLO LTD BATLN 2019-16A CR 7.795% 12/19/32	D	08/15/2024	Scotia Capital		950,000	950,000	5,142	1.F FE
07133Y-AU-4	Battery Park CLO Ltd. BATPK 2019-1A DR 9.036% 07/15/36	D	07/08/2024	Wells Fargo		500,000	500,000	0	2.A FE
09631E-AE-7	Bluemountain CLO Ltd BLUEM 2021-32A C 7.547% 10/15/34	D	07/31/2024	JP Morgan		500,000	500,000	1,786	1.F FE
09659W-2X-1	BNP PARIBAS 5.738% 02/20/35	D	09/26/2024	Blackrock		264,898	250,000	1,474	1.G FE
143122-AE-9	Carlyle Global Market Strateg CGMS 2021-11A C 7.575% 01/25/33	D	07/01/2024	Janney Montgomery		206,250	206,250	2,975	1.F
19736R-AU-5	Cent CLO LP CECLO 2018-27A B1R 7.325% 01/25/35	D	07/02/2024	Morgan Stanley DWD		471,428	471,900	6,680	1.C FE
19736W-BA-7	Cent CLO LP CECLO 2020-30A CR 7.583% 01/20/34	D	07/31/2024	Jefferies & Co		9,000,000	9,000,000	0	1.F FE
22284H-AE-3	Clover CLO CLVR 2017-1A C1 8.097% 10/15/29	D	08/13/2024	Scotia Capital		3,761,250	3,750,000	25,353	1.A FE
26874R-AP-3	ENI SPA 5.950% 05/15/54	D	07/11/2024	Blackrock		435,731	429,000	4,042	1.G FE
29002Q-AN-9	Elmwood CLO VII Ltd. ELMW7 2020-4A CR 7.979% 01/17/34	D	09/26/2024	Morgan Stanley DWD		500,150	500,000	7,986	1.F FE
29286D-AC-9	ENGIE SA 5.875% 04/10/54	D	09/05/2024	Blackrock		769,421	731,000	17,417	2.A FE
34918Q-BC-5	Fort Washington CLO 2019-1 FWIA 2019-1A CR2 7.583% 10/20/37	D	09/27/2024	JP Morgan		1,000,000	1,000,000	0	1.F FE
34962X-AJ-1	Fortress Credit BSL Limited FCBSL 2020-1A C 8.694% 10/20/33	D	08/07/2024	Janney Montgomery		750,000	750,000	3,079	1.F FE
38138F-AW-1	GoldenTree Loan Management US GLM 2022-12A B2R 5.113% 07/20/37	D	08/06/2024	Morgan Stanley DWD		2,150,000	2,150,000	0	1.C FE
381743-AE-3	Golub Capital Partners CLO Lt GOCAP 2021-54A C 8.044% 08/05/33	D	09/12/2024	Bank of America		250,125	250,000	2,208	1.E FE
42086N-AL-2	Hayfin Kingsland XI Ltd HAYFN 2019-2A CR 7.995% 10/20/34	D	08/14/2024	Various		370,778	370,600	1,135	1.F FE
449276-AG-9	IBM INTERNAT CAPITAL 5.300% 02/05/54	D	09/16/2024	Blackrock		1,216,178	1,205,000	14,714	1.G FE
44929B-BA-8	ICG US CLO Ltd ICG 2014-2A CRR 7.347% 01/15/31	D	07/30/2024	Nikko Securities America		1,501,875	1,500,000	4,909	1.C FE
46115H-CD-7	INTESA SANPAOLO SPA 7.200% 11/28/33	D	08/07/2024	Western Asset		1,598,025	1,460,000	17,840	2.B FE
47047J-AQ-7	Jamestown CLO Ltd JTWN 2019-1A BR 7.783% 04/20/32	D	08/19/2024	BNP Paribas		230,115	230,000	1,442	1.D FE
47048U-AE-8	Jamestown CLO Ltd JTWN 2021-17A C 7.875% 01/25/35	D	08/07/2024	Janney Montgomery		750,000	750,000	2,303	1.F FE
48254F-AL-2	KKR Financial CLO Ltd KKR 37A C 7.795% 01/20/35	D	08/07/2024	Janney Montgomery		750,000	750,000	2,760	1.E FE
50190A-AT-9	LCM Ltd Partnership LCM 17A CRR 7.663% 10/15/31	D	07/01/2024	Janney Montgomery		82,500	82,500	1,375	1.F FE
53944Y-AU-7	LLOYDS BANKING GROUP PLC 4.976% 08/11/33	D	07/31/2024	Western Asset		245,733	250,000	5,874	1.G FE
55281G-AW-8	MCF CLO LLC MCFCL 2018-1A DR 10.432% 04/18/36	D	07/30/2024	Nikko Securities America		1,025,000	1,000,000	22,349	2.C FE
56606C-AS-2	Marble Point CLO LTD MP17 2020-1A CR 7.753% 07/20/37	D	07/11/2024	Morgan Stanley DWD		3,780,000	3,780,000	0	1.F FE
56606C-AU-7	Marble Point CLO LTD MP17 2020-1A D1R 8.933% 07/20/37	D	07/11/2024	Morgan Stanley DWD		6,500,000	6,500,000	0	2.A FE
58406C-AG-6	Apex Credit CLO LLC APEXC 2021-2A B 8.295% 10/20/34	D	07/01/2024	Janney Montgomery		82,583	82,500	1,356	1.F FE
639057-AN-8	NATWEST GROUP PLC 5.778% 03/01/35	D	09/26/2024	Blackrock		751,584	710,000	7,197	1.G FE
66858C-AS-6	Northwoods Capital Ltd WOODS 2018-12BA CR 6.870% 06/15/31	D	09/09/2024	Amherst Securities		7,500,000	7,500,000	0	1.B FE
66860J-AU-2	Northwoods Capital Ltd WOODS 2018-11BA CR 7.783% 07/19/37	D	08/15/2024	Goldman Sachs & Company		2,506,250	2,500,000	15,127	1.F FE
67119G-AE-1	OFSI Fund LTD OFSBS 2024-14A C 7.833% 07/20/37	D	07/18/2024	Citigroup Global		5,000,000	5,000,000	0	1.F FE
67514V-AE-9	Ocean Trails CLO OCTR 2021-11A C1 8.045% 07/20/34	D	07/01/2024	Wells Fargo		82,517	82,500	1,316	1.F FE
675932-AJ-6	Octagon 58 Ltd OCT58 2022-1A C 7.636% 07/15/37	D	09/30/2024	JP Morgan		125,063	125,000	2,072	1.F FE
682337-AA-8	One Eleven Funding Ltd OELF 2019-3A A1 4.250% 07/19/37	D	08/21/2024	Wells Fargo		2,370,720	2,400,000	9,350	1.A FE
682337-AN-0	One Eleven Funding Ltd OELF 2019-3A CR 4.951% 07/19/37	D	09/12/2024	Nikko Securities America		718,831	730,000	5,421	1.D FE
69916K-AE-3	Parallel Ltd PARL 2021-2A B 7.845% 10/20/34	D	07/01/2024	Janney Montgomery		174,952	174,900	2,720	1.F FE
70806T-AS-4	PennantPark CLO I, Ltd SERIES 20191A CLASS BR 7.314% 07/25/36	D	07/03/2024	GreensLedge Capital Markets		2,500,000	2,500,000	0	1.C FE
83272G-AB-7	SMURFIT KAPPA TREASURY 5.777% 04/03/54	D	09/05/2024	Blackrock		521,080	487,000	11,957	2.B FE
83272G-AC-5	SMURFIT KAPPA TREASURY 5.438% 04/03/34	D	09/26/2024	Blackrock		414,144	400,000	9,698	2.B FE
87242B-BC-3	TCW Gem Ltd SERIES 20192A CLASS CR 7.533% 10/20/32	D	07/03/2024	MIZUHO		170,000	170,000	2,647	1.F FE
874060-BM-7	TAKEDA PHARMACEUTICAL 5.650% 07/05/54	D	09/05/2024	Blackrock		1,023,411	974,000	9,325	2.A FE
92916X-AN-7	Voya CLO Ltd INGIM 2013-3A BRR 7.793% 10/18/31	D	09/20/2024	Wells Fargo		1,001,500	1,000,000	14,499	1.F FE
92919D-AE-8	Voya CLO Ltd VOYA 2021-3A C 7.645% 01/20/35	D	07/01/2024	Janney Montgomery		82,500	82,500	1,251	1.F FE
94950A-AS-9	Wellfleet CLO Ltd WELF 2020-2A CR 7.847% 07/15/34	D	08/02/2024	Citigroup Global		4,000,000	4,000,000	18,347	1.F FE
96466C-AS-7	Whitebox CLO I Ltd WBOX 2020-2A CR 7.741% 10/24/34	D	08/07/2024	Janney Montgomery		878,120	878,100	2,558	1.F FE
96525M-AJ-4	Whitehorse Principal Lending WHCLO 2022-1A A2A 7.286% 10/15/36	D	08/05/2024	GreensLedge Capital Markets		4,000,000	4,000,000	0	1.A FE
96525M-AN-5	Whitehorse Principal Lending WHCLO 2022-1A BR 7.386% 10/15/36	D	08/05/2024	GreensLedge Capital Markets		3,000,000	3,000,000	0	1.C FE
97314H-AW-9	Wind River CLO Ltd WINDR 2021-1A CR 7.533% 07/20/37	D	08/09/2024	Morgan Stanley DWD		1,000,000	1,000,000	0	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						309,121,111	312,437,479	1,673,657	XXX
539439-AY-5	Lloyds TSB Group PLC 5.985% 08/07/27	D	08/01/2024	Western Asset		509,295	500,000	14,547	1.G FE
1309999999. Subtotal - Bonds - Hybrid Securities						509,295	500,000	14,547	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12790@-AC-1	CSL III Feeder Fund Sub Note B 13.597% 07/15/30		07/15/2024	Direct-Private Placement		1,656,665	1,656,665	0	2.A FE
62903*-AA-6	Neuberger Berman Splty FD II 7.607% 05/22/26		07/29/2024	Direct-Private Placement		12,774,194	12,774,194	0	1.G PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						14,430,859	14,430,859	0	XXX
2509999997. Total - Bonds - Part 3						342,922,612	346,554,924	1,731,841	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						342,922,612	346,554,924	1,731,841	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#-11-2	FHLB - Boston Class B		08/23/2024	Various	25,920.000	2,592,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,592,000	XXX	0	XXX
024071-81-3	American Funds American Balance		09/27/2024	Principal	23,067.860	809,315		0	.
06828M-87-6	Baron Funds Emerging Markets Institutional		09/27/2024	Principal	11,337.020	166,112		0	.
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		09/30/2024	Principal	1,647.170	8,573		0	.
298706-82-1	American Funds Europacific growth fund		09/24/2024	Principal	12,889.420	738,543		0	.
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		09/27/2024	Principal	8,110.534	666,289		0	.
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		09/27/2024	Principal	1,451.558	271,119		0	.
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		09/30/2024	Principal	1,124.816	11,799		0	.
31635V-63-8	Fidelity Advisors Fidelity Total Intern. Index		09/24/2024	Principal	12,034.227	162,102		0	.
411512-52-8	Harbor Funds Capital Appreciation		09/27/2024	Principal	2,176.110	235,365		0	.
55273H-35-3	MFS Value Fund R6		09/27/2024	Principal	3,680.240	186,607		0	.
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		09/27/2024	Principal	9,979.480	661,720		0	.
957663-66-9	Western Asset Funds Core Plus Bond I		09/30/2024	Principal	1,522.540	14,401		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						3,931,945	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						6,523,945	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						6,523,945	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						6,523,945	XXX	0	XXX
6009999999 - Totals						349,446,557	XXX	1,731,841	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179V-3J-7	Government National Mortgage G2 MA7101 2.000% 01/20/36		09/01/2024	Paydown		1,453	1,453	1,264	0	0	189	0	189	0	1,453	0	0	0	4	01/20/2036	1.A
36179V-ZF-0	Government National Mortgage G2 MA7042 2.000% 12/20/50		09/01/2024	Paydown		13,512	13,512	10,678	0	0	2,833	0	2,833	0	13,512	0	0	0	112	12/20/2050	1.A
36179W-TL-2	Government National Mortgage G2 MA7755 2.000% 12/20/51		09/01/2024	Paydown		17,285	17,285	13,725	0	0	3,560	0	3,560	0	17,285	0	0	0	41	12/20/2051	1.A
36179X-QN-9	Government National Mortgage G2 MA8561 6.000% 01/20/53		09/01/2024	Paydown		275,675	275,675	276,709	276,705	0	(1,030)	0	(1,030)	0	275,675	0	0	0	10,548	01/20/2053	1.A
36179Y-AF-1	Government National Mortgage A G2 MA9006 6.000% 07/20/53		09/01/2024	Paydown		168,159	168,159	168,238	168,233	0	(73)	0	(73)	0	168,159	0	0	0	7,024	07/20/2053	1.A
36179Y-C8-5	Government National Mortgage A G2 MA9095 6.000% 08/20/53		09/01/2024	Paydown		352,360	352,360	353,588	353,568	0	(1,208)	0	(1,208)	0	352,360	0	0	0	13,938	08/20/2053	1.A
36179Y-C9-3	Government National Mortgage A G2 MA9096 6.500% 08/20/53		09/01/2024	Paydown		388,276	388,276	392,159	392,117	0	(3,841)	0	(3,841)	0	388,276	0	0	0	15,588	08/20/2053	1.A
36179Y-HG-2	Government National Mortgage A G2 MA9231 7.000% 10/20/53		09/01/2024	Paydown		254,897	254,897	256,490	256,480	0	(1,583)	0	(1,583)	0	254,897	0	0	0	10,448	10/20/2053	1.A
36179Y-HH-0	Government National Mortgage A G2 MA9232 7.500% 10/20/53		09/01/2024	Paydown		1,914	1,914	1,944	1,944	0	(30)	0	(30)	0	1,914	0	0	0	96	10/20/2053	1.A
36179Y-KD-5	Government National Mortgage A G2 MA9292 5.500% 11/20/53		09/01/2024	Paydown		380,523	380,523	376,599	376,601	0	3,922	0	3,922	0	380,523	0	0	0	14,238	11/20/2053	1.A
36179Y-L7-7	Government National Mortgage A G2 MA9350 6.000% 12/20/53		09/01/2024	Paydown		1,091,422	1,091,422	1,099,504	1,099,503	0	(8,081)	0	(8,081)	0	1,091,422	0	0	0	41,742	12/20/2053	1.A
36179Y-Q3-1	Government National Mortgage A G2 MA9474 5.000% 02/20/54		09/01/2024	Paydown		3,175	3,175	3,140	0	0	35	0	35	0	3,175	0	0	0	13	02/20/2054	1.A
36179Y-Q4-9	Government National Mortgage A G2 MA9475 5.500% 02/20/54		09/01/2024	Paydown		6,259	6,259	6,226	0	0	33	0	33	0	6,259	0	0	0	173	02/20/2054	1.A
3618A7-WD-7	Government National Mortgage A G2 CQ5144 6.000% 12/20/52		09/01/2024	Paydown		2,521	2,521	2,519	2,519	0	2	0	2	0	2,521	0	0	0	101	12/20/2052	1.A
3618AV-RJ-7	Government National Mortgage 6.000% 01/20/53		09/01/2024	Paydown		110,373	110,373	110,528	110,524	0	(151)	0	(151)	0	110,373	0	0	0	3,886	01/20/2053	1.A
3618FH-PS-5	Government National Mortgage A G2 CW8533 7.500% 09/20/53		09/20/2024	Paydown		599,206	599,206	609,880	609,859	0	(10,653)	0	(10,653)	0	599,206	0	0	0	29,701	09/20/2053	1.A
3618G1-XC-5	Government National Mortgage A G2 CY2475 6.000% 12/20/53		09/01/2024	Paydown		4,402	4,402	4,439	4,439	0	(37)	0	(37)	0	4,402	0	0	0	176	12/20/2053	1.A
3618GL-YM-8	Government National Mortgage CZ8816 5.500% 05/20/54		09/01/2024	Paydown		415	415	416	0	0	(1)	0	(1)	0	415	0	0	0	2	05/20/2054	1.A
3618GX-ZH-2	Government National Mortgage G2 DA7944 6.500% 04/20/54		09/01/2024	Paydown		1,486	1,486	1,493	0	0	(7)	0	(7)	0	1,486	0	0	0	32	04/20/2054	1.A
3618H2-A3-7	Government National Mortgage DB0026 6.500% 05/20/54		09/01/2024	Paydown		1,496	1,496	1,508	0	0	(12)	0	(12)	0	1,496	0	0	0	8	05/20/2054	1.A
3618HE-ZF-7	Government National Mortgage DC0742 5.500% 05/20/51		09/01/2024	Paydown		1,501	1,501	1,504	0	0	(3)	0	(3)	0	1,501	0	0	0	7	05/20/2051	1.A
3618HY-DS-9	Government National Mortgage DD5513 6.500% 07/20/51		09/01/2024	Paydown		668	668	673	0	0	(5)	0	(5)	0	668	0	0	0	5	07/20/2051	1.A
3618JA-S5-3	Government National Mortgage DE5040 6.000% 08/20/54		09/01/2024	Paydown		228	228	230	0	0	(2)	0	(2)	0	228	0	0	0	1	08/20/2054	1.A
36194S-PD-4	Government National Mortgage A AU4920 3.020% 09/15/41		09/01/2024	Paydown		49,995	49,995	50,916	50,656	0	(662)	0	(662)	0	49,995	0	0	0	1,007	09/15/2041	1.A
3620A7-ZK-4	Government National Mortgage A 721746 4.000% 08/15/40		09/01/2024	Paydown		35,209	35,209	36,823	36,522	0	(1,314)	0	(1,314)	0	35,209	0	0	0	1,011	08/15/2040	1.A
36225A-WN-6	Government Natl Mtg Assn Pool 780653 6.500% 10/15/27		09/01/2024	Paydown		3,045	3,045	3,034	3,036	0	9	0	9	0	3,045	0	0	0	131	10/15/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
36241L-UE-4	Government National Mortgage A GN 783281 4.500% 07/15/40		09/01/2024	Paydown		62,561	62,561	66,764	65,766	0	(3,205)	0	(3,205)	0	62,561	0	0	0	1,882	07/15/2040	1.A
38373M-4Z-0	Government Natl Mtg Assn SERIES 20093 CLASS IO 1.211% 10/16/48		09/01/2024	Paydown		0	0	1,489	1,289	0	(1,289)	0	(1,289)	0	0	0	0	0	148	10/16/2048	1.A
38374E-DL-8	Government Natl Mtg Assn REMIC Ser 2003-102 Cl JC 5.500% 11/16/33		09/01/2024	Paydown		35,106	35,106	35,402	35,151	0	(44)	0	(44)	0	35,106	0	0	0	1,308	11/16/2033	1.A
38374N-HE-0	Government Natl Mtg Assn REMIC Ser 2006-27 Cl ZB 6.500% 06/20/36		09/01/2024	Paydown		169,408	169,408	173,323	170,812	0	(1,405)	0	(1,405)	0	169,408	0	0	0	7,354	06/20/2036	1.A
38374U-AR-2	Government Natl Mtg Assn REMIC Ser 2009-39 Cl PE 4.500% 03/20/39		09/01/2024	Paydown		270,398	270,398	269,807	269,775	0	623	0	623	0	270,398	0	0	0	8,076	03/20/2039	1.A
38374U-WN-7	Government Natl Mtg Assn REMIC Ser 2009-42 Cl MZ 5.000% 06/20/39		09/01/2024	Paydown		69,482	69,482	68,861	69,036	0	446	0	446	0	69,482	0	0	0	2,333	06/20/2039	1.A
38374X-TY-1	Government Natl Mtg Assn REMIC Ser 2009-23 Cl BC 4.500% 04/20/39		09/01/2024	Paydown		30,468	30,468	30,373	30,386	0	82	0	82	0	30,468	0	0	0	913	04/20/2039	1.A
38375D-Z7-6	Government Natl Mtg Assn REMIC Ser 2009-58 Cl ME 4.500% 07/16/39		09/01/2024	Paydown		229,931	229,931	226,697	228,420	0	1,511	0	1,511	0	229,931	0	0	0	6,950	07/16/2039	1.A
38376J-DQ-4	Government Natl Mtg Assn REMIC Ser 2009-106 Cl B 4.000% 09/16/24		09/01/2024	Paydown		74,398	74,398	72,038	74,179	0	219	0	219	0	74,398	0	0	0	1,978	09/16/2024	1.A
38377G-F9-5	Government Natl Mtg Assn REMIC Ser 2010-76 Cl BE 4.500% 06/20/40		09/01/2024	Paydown		554,068	554,068	591,641	567,914	0	(13,846)	0	(13,846)	0	554,068	0	0	0	16,076	06/20/2040	1.A
38379C-N6-9	GOVERNMENT NATIONAL MORTGAGE SERIES 201483 CLASS TZ 2.500% 11/16/43		09/01/2024	Paydown		846,107	846,107	682,917	692,292	0	153,814	0	153,814	0	846,107	0	0	0	14,263	11/16/2043	1.A
38379X-V5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 201693 CLASS LB 3.000% 07/20/46		09/01/2024	Paydown		35,521	35,521	36,020	35,825	0	(304)	0	(304)	0	35,521	0	0	0	742	07/20/2046	1.A
38380U-E4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 20181 CLASS Z 3.500% 01/20/48		09/01/2024	Paydown		129,896	129,896	132,930	132,487	0	(2,591)	0	(2,591)	0	129,896	0	0	0	2,742	01/20/2048	1.A
38380Y-BZ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018112 CLASS DZ 4.000% 08/20/48		09/01/2024	Paydown		11,235	11,235	11,169	11,171	0	63	0	63	0	11,235	0	0	0	300	08/20/2048	1.A
38381T-KZ-7	Government National Mortgage SERIES 201929 CLASS JY 4.500% 03/20/49		09/01/2024	Paydown		170,327	170,327	179,542	176,065	0	(5,737)	0	(5,737)	0	170,327	0	0	0	5,109	03/20/2049	1.A
38381V-BT-6	Government National Mortgage SERIES 201952 CLASS AF 5.661% 04/16/49		09/16/2024	Paydown		400,966	400,966	400,778	400,816	0	150	0	150	0	400,966	0	0	0	15,048	04/16/2049	1.A
91282C-CT-6	United States Treasury 0.375% 08/15/24		08/15/2024	Maturity		290,000	290,000	289,332	289,861	0	139	0	139	0	290,000	0	0	0	1,088	08/15/2024	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,145,327	7,145,327	7,053,310	6,993,951	0	110,516	0	110,516	0	7,145,327	0	0	0	236,343	XXX	XXX
452152-GS-4	ILLINOIS ST 7.350% 07/01/35		07/01/2024	Redemption 100.0000		91,071	91,071	99,194	98,977	0	(602)	0	(602)	0	98,375	0	(7,303)	(7,303)	6,694	07/01/2035	1.G FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						91,071	91,071	99,194	98,977	0	(602)	0	(602)	0	98,375	0	(7,303)	(7,303)	6,694	XXX	XXX
31283G-3V-7	Federal Home Ln Mtg Corp Pool G00812 6.500% 04/01/26		09/01/2024	Paydown		250	250	255	251	0	(1)	0	(1)	0	250	0	0	0	11	04/01/2026	1.A
3128M7-T9-7	FREDDIE MAC G05676 4.000% 11/01/39		09/01/2024	Paydown		179,809	179,809	188,012	185,463	0	(5,654)	0	(5,654)	0	179,809	0	0	0	4,843	11/01/2039	1.A
3128M8-FH-2	FREDDIE MAC G06168 3.500% 11/01/40		09/01/2024	Paydown		122,524	122,524	119,480	120,184	0	2,339	0	2,339	0	122,524	0	0	0	2,818	11/01/2040	1.A
3128M9-CN-0	FREDDIE MAC G06977 3.000% 04/01/42		09/01/2024	Paydown		73,546	73,546	75,098	74,685	0	(1,139)	0	(1,139)	0	73,546	0	0	0	1,448	04/01/2042	1.A
3128MJ-VM-9	Federal Home Loan Mtg Corp G08619 3.000% 12/01/44		09/01/2024	Paydown		3,638	3,638	3,724	3,706	0	(67)	0	(67)	0	3,638	0	0	0	73	12/01/2044	1.A
3128S2-RN-3	FREDDIE MAC T61393 3.000% 10/01/42		09/01/2024	Paydown		12,279	12,279	12,615	12,520	0	(241)	0	(241)	0	12,279	0	0	0	246	10/01/2042	1.A
3128S2-SG-7	FREDDIE MAC T61419 3.000% 11/01/42		09/01/2024	Paydown		28,831	28,831	29,619	29,348	0	(517)	0	(517)	0	28,831	0	0	0	580	11/01/2042	1.A
3128S2-SH-5	FREDDIE MAC T61420 3.000% 11/01/42		09/01/2024	Paydown		6,469	6,469	6,646	6,629	0	(160)	0	(160)	0	6,469	0	0	0	129	11/01/2042	1.A
31292S-A3-4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2024	Paydown		52,176	52,176	51,687	51,796	0	380	0	380	0	52,176	0	0	0	874	01/01/2043	1.A
312931-A6-5	FREDDIE MAC A84529 4.500% 02/01/39		09/01/2024	Paydown		6,907	6,907	6,735	6,795	0	112	0	112	0	6,907	0	0	0	205	02/01/2039	1.A
312933-A7-9	FREDDIE MAC A86330 4.500% 05/01/39		09/01/2024	Paydown		28,353	28,353	27,644	27,781	0	572	0	572	0	28,353	0	0	0	850	05/01/2039	1.A
3132GR-HF-1	FREDDIE MAC Q06230 3.500% 02/01/42		09/01/2024	Paydown		40,565	40,565	42,067	41,578	0	(1,014)	0	(1,014)	0	40,565	0	0	0	948	02/01/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132GS-TW-9	FREDDIE MAC Q07465 3.500% 04/01/42		09/01/2024	Paydown		87,331	87,331	90,142	89,487	0	(2,156)	0	(2,156)	0	87,331	0	0	0	1,989	04/01/2042	1.A
3132J6-GQ-1	Federal Home Loan Mtg Corp Q15206 2.500% 01/01/43		09/01/2024	Paydown		195,800	195,800	191,272	191,956	0	3,844	0	3,844	0	195,800	0	0	0	3,062	01/01/2043	1.A
3133JM-B4-8	Freddie Mac QU8159 6.000% 02/01/54		09/01/2024	Paydown		558	558	555	0	0	3	0	3	0	558	0	0	0	4	02/01/2054	1.A
3133JM-BD-8	Freddie Mac QU8136 6.500% 09/01/53		09/01/2024	Paydown		11,168	11,168	11,147	11,147	0	21	0	21	0	11,168	0	0	0	484	09/01/2053	1.A
3133JM-CH-8	Freddie Mac QU8172 6.000% 02/01/54		09/01/2024	Paydown		1,073	1,073	1,060	0	0	13	0	13	0	1,073	0	0	0	16	02/01/2054	1.A
3133JM-CS-4	Freddie Mac QU8181 6.000% 06/01/54		09/01/2024	Paydown		67,012	67,012	66,824	0	0	188	0	188	0	67,012	0	0	0	336	06/01/2054	1.A
3133KP-Q2-7	Freddie Mac RA7673 4.500% 07/01/52		09/01/2024	Paydown		13,435	13,435	12,677	0	0	758	0	758	0	13,435	0	0	0	247	07/01/2052	1.A
3133KP-QZ-4	Freddie Mac RA7672 4.500% 07/01/52		09/01/2024	Paydown		2,970	2,970	2,811	0	0	160	0	160	0	2,970	0	0	0	53	07/01/2052	1.A
3136A8-SM-3	Federal Natl Mtg Assn SERIES 2012102 CLASS AZ 3.000% 09/25/42		09/01/2024	Paydown		88,326	88,326	90,121	90,005	0	(1,679)	0	(1,679)	0	88,326	0	0	0	1,772	09/25/2042	1.A
3136AC-7M-7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS) 1AC 3.388% 02/25/43		09/01/2024	Paydown		62,352	62,352	63,625	63,462	0	(1,110)	0	(1,110)	0	62,352	0	0	0	1,427	02/25/2043	1.A
3136AE-U2-1	Federal Natl Mtg Assn REMIC Ser 2013-60 Cl CB 3.000% 06/25/33		09/01/2024	Paydown		365,136	365,136	339,406	356,802	0	8,334	0	8,334	0	365,136	0	0	0	8,216	06/25/2033	1.A
3136AM-XV-6	Fannie mae SERIES 201511 CLASS AQ 3.000% 03/25/35		09/01/2024	Paydown		168,009	168,009	171,370	169,082	0	(1,072)	0	(1,072)	0	168,009	0	0	0	3,407	03/25/2035	1.A
3136AX-NU-5	FANNIE MAE SERIES 201757 CLASS FA 5.795% 08/25/57		09/25/2024	Paydown		201,620	201,620	200,612	200,780	0	840	0	840	0	201,620	0	0	0	7,823	08/25/2057	1.A
3136B3-4D-9	FANNIE MAE SERIES 20199 CLASS GF 5.845% 03/25/49		09/25/2024	Paydown		99,571	99,571	99,423	99,446	0	124	0	124	0	99,571	0	0	0	4,277	03/25/2049	1.A
3136B3-N2-2	FANNIE MAE SERIES 201910 CLASS F 5.845% 03/25/49		09/25/2024	Paydown		80,698	80,698	80,585	80,605	0	93	0	93	0	80,698	0	0	0	3,515	03/25/2049	1.A
3136B4-VX-3	Fannie mae SERIES 201926 CLASS FM 5.845% 06/25/49		09/25/2024	Paydown		25,081	25,081	25,049	25,059	0	22	0	22	0	25,081	0	0	0	1,055	06/25/2049	1.A
3137A2-UN-9	Federal Home Ln Mtg Corp REMIC Ser 3752 Cl BL 4.000% 11/15/40		09/01/2024	Paydown		380,000	380,000	360,287	370,857	0	9,143	0	9,143	0	380,000	0	0	0	10,206	11/15/2040	1.A
3137AM-M6-1	Federal Home Ln Mtg Corp REMIC Ser 4020 Cl PY 4.000% 02/15/42		09/01/2024	Paydown		152,480	152,480	153,338	152,878	0	(398)	0	(398)	0	152,480	0	0	0	3,734	02/15/2042	1.A
3137B1-A9-3	Federal Home Ln Mtg Corp REMIC Ser 4179 Cl EB 3.000% 03/15/33		09/01/2024	Paydown		361,959	361,959	360,488	361,224	0	735	0	735	0	361,959	0	0	0	7,282	03/15/2033	1.A
3137BA-UM-2	Federal Home Ln Mtg Corp REMIC Ser 4340 Cl EW 3.000% 05/15/34		09/01/2024	Paydown		222,484	222,484	207,396	217,151	0	5,333	0	5,333	0	222,484	0	0	0	4,756	05/15/2034	1.A
3137BH-UW-5	Freddie Mac 3.000% 04/15/35		09/15/2024	Paydown		299,414	299,414	293,063	296,836	0	2,578	0	2,578	0	299,414	0	0	0	5,968	04/15/2035	1.A
3137FJ-AX-7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500% 09/15/48		09/01/2024	Paydown		105,849	105,849	108,868	108,107	0	(2,257)	0	(2,257)	0	105,849	0	0	0	3,303	09/15/2048	1.A
3137FK-7K-6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500% 12/15/48		09/01/2024	Paydown		23,966	23,966	24,257	24,147	0	(182)	0	(182)	0	23,966	0	0	0	733	12/15/2048	1.A
3137FK-SD-9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500% 01/15/49		09/01/2024	Paydown		15,939	15,939	16,884	16,667	0	(728)	0	(728)	0	15,939	0	0	0	486	01/15/2049	1.A
3137FL-2T-0	FREDDIE MAC SERIES 4863 CLASS EB 4.500% 03/15/49		09/01/2024	Paydown		76,490	76,490	80,999	79,681	0	(3,190)	0	(3,190)	0	76,490	0	0	0	2,365	03/15/2049	1.A
3137FL-LV-4	FREDDIE MAC SERIES 4869 CLASS NB 4.500% 01/15/49		09/01/2024	Paydown		58,575	58,575	61,888	61,013	0	(2,437)	0	(2,437)	0	58,575	0	0	0	1,751	01/15/2049	1.A
3137FL-YN-8	FREDDIE MAC SERIES KF61 CLASS A 5.925% 03/25/29		09/25/2024	Paydown		824,342	824,342	824,342	824,342	0	0	0	0	0	824,342	0	0	0	37,570	03/25/2029	1.A
31384U-WS-9	Federal Natl Mtg Assn Pool 534457 6.500% 10/01/28		09/01/2024	Paydown		14,489	14,489	14,523	14,464	0	26	0	26	0	14,489	0	0	0	616	10/01/2028	1.A
3138EK-RA-5	Fannie Mae AL3180 3.000% 01/01/43		09/01/2024	Paydown		85,879	85,879	84,604	84,773	0	1,106	0	1,106	0	85,879	0	0	0	1,692	01/01/2043	1.A
3138EP-QJ-6	FNMA AL 6756 3.921% 03/01/45		09/01/2024	Paydown		39,087	39,087	42,605	42,543	0	(3,456)	0	(3,456)	0	39,087	0	0	0	1,037	03/01/2045	1.A
3138L6-4X-3	Fannie Mae AM6237 4.150% 07/01/44		09/01/2024	Paydown		42,461	42,461	44,312	43,791	0	(1,330)	0	(1,330)	0	42,461	0	0	0	1,191	07/01/2044	1.A
3138L6-5P-9	Fannie Mae 4.130% 07/01/44		09/01/2024	Paydown		34,787	34,787	38,679	37,628	0	(2,841)	0	(2,841)	0	34,787	0	0	0	958	07/01/2044	1.A

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138L7-AD-8	Fannie Mae 3.750% 08/01/34		09/01/2024	Paydown		45,398	45,398	45,993	45,690	0	(292)	0	(292)	0	45,398	0	0	0	1,151	08/01/2034	1.A
3138L7-W2-8	Fannie Mae 4.090% 11/01/39		09/01/2024	Paydown		20,896	20,896	22,754	22,144	0	(1,248)	0	(1,248)	0	20,896	0	0	0	578	11/01/2039	1.A
3138L8-W8-3	FNMA 3.410% 01/01/32		09/01/2024	Paydown		21,984	21,984	22,960	22,450	0	(465)	0	(465)	0	21,984	0	0	0	506	01/01/2032	1.A
3138LH-5J-9	Fannie Mae AN5348 3.700% 04/01/47		09/01/2024	Paydown		49,296	49,296	49,666	49,583	0	(287)	0	(287)	0	49,296	0	0	0	1,232	04/01/2047	1.A
3138LK-UP-0	Fannie Mae AN6889 3.390% 12/01/45		09/01/2024	Paydown		19,491	19,491	18,743	18,865	0	625	0	625	0	19,491	0	0	0	447	12/01/2045	1.A
3138M0-BE-9	Fannie Mae A08136 3.000% 08/01/42		09/01/2024	Paydown		121,398	121,398	124,528	123,626	0	(2,228)	0	(2,228)	0	121,398	0	0	0	2,424	08/01/2042	1.A
3138NY-W3-5	Fannie Mae AR2465 2.500% 01/01/43		09/01/2024	Paydown		119,977	119,977	121,252	120,862	0	(885)	0	(885)	0	119,977	0	0	0	1,954	01/01/2043	1.A
3138W1-F4-4	Fannie Mae AR3786 3.000% 02/01/43		09/01/2024	Paydown		8,532	8,532	8,367	8,398	0	134	0	134	0	8,532	0	0	0	171	02/01/2043	1.A
3138Y1-6W-0	Fannie mae pool 4.500% 10/01/44		09/01/2024	Paydown		1,009	1,009	1,101	1,077	0	(68)	0	(68)	0	1,009	0	0	0	30	10/01/2044	1.A
31392G-DB-8	Federal Natl Mtg Assn REMIC Ser 2002-81 Cl DB 6.000% 12/25/32		09/01/2024	Paydown		7,130	7,130	7,306	7,166	0	(37)	0	(37)	0	7,130	0	0	0	284	12/25/2032	1.A
31392U-RR-7	Federal Home Ln Mtg Corp REMIC Ser 2501 Cl GE 6.000% 09/15/32		09/01/2024	Paydown		19,845	19,845	20,236	19,892	0	(47)	0	(47)	0	19,845	0	0	0	783	09/15/2032	1.A
31393C-PX-5	Federal Natl Mtg Assn REMIC Ser 2003-55 Cl UE 5.500% 06/25/33		09/01/2024	Paydown		68,107	68,107	68,320	68,014	0	93	0	93	0	68,107	0	0	0	2,532	06/25/2033	1.A
31394B-5Q-3	Federal Natl Mtg Assn REMIC Ser 2005-7 Cl ZB 6.000% 02/25/35		09/01/2024	Paydown		171,923	171,923	168,678	169,956	0	1,967	0	1,967	0	171,923	0	0	0	6,900	02/25/2035	1.A
31394D-YS-3	Federal Natl Mtg Assn REMIC Ser 2005-52 Cl PV 5.500% 05/25/35		09/01/2024	Paydown		353,489	353,489	353,545	352,677	0	812	0	812	0	353,489	0	0	0	12,947	05/25/2035	1.A
31394L-JD-5	Federal Home Ln Mtg Corp SERIES 2691 CLASS ZM 4.500% 10/15/33		09/01/2024	Paydown		67,187	67,187	66,908	67,021	0	166	0	166	0	67,187	0	0	0	2,142	10/15/2033	1.A
31394R-LB-3	Federal Home Ln Mtg Corp REMIC Ser 2752 Cl CZ 5.000% 02/15/34		09/01/2024	Paydown		133,153	133,153	131,953	132,428	0	724	0	724	0	133,153	0	0	0	4,429	02/15/2034	1.A
31395B-DF-7	Federal Natl Mtg Assn REMIC Ser 2006-9 Cl AM 5.500% 03/25/36		09/01/2024	Paydown		13,040	13,040	12,482	12,824	0	216	0	216	0	13,040	0	0	0	487	03/25/2036	1.A
31395D-BL-2	Federal Natl Mtg Assn REMIC Ser 2006-40 Cl EU 6.000% 05/25/36		09/01/2024	Paydown		46,841	46,841	46,065	46,411	0	431	0	431	0	46,841	0	0	0	1,874	05/25/2036	1.A
31395D-SY-6	Federal Natl Mtg Assn REMIC Ser 2006-35 Cl MJ 6.000% 05/25/36		09/01/2024	Paydown		15,556	15,556	15,315	15,438	0	118	0	118	0	15,556	0	0	0	624	05/25/2036	1.A
31395E-UL-9	Federal Home Ln Mtg Corp REMIC Ser 2841 Cl Z 6.000% 08/15/34		09/01/2024	Paydown		27,812	27,812	28,232	27,847	0	(35)	0	(35)	0	27,812	0	0	0	1,113	08/15/2034	1.A
31395J-ZL-3	Federal Home Ln Mtg Corp REMIC Ser 2891 Cl ME 5.000% 11/15/34		09/01/2024	Paydown		68,507	68,507	69,449	68,853	0	(346)	0	(346)	0	68,507	0	0	0	2,310	11/15/2034	1.A
31395N-Y2-7	Federal Natl Mtg Assn REMIC Ser 2006-59 Cl EH 6.500% 07/25/36		09/01/2024	Paydown		5,525	5,525	5,680	5,581	0	(56)	0	(56)	0	5,525	0	0	0	240	07/25/2036	1.A
31395P-WU-2	Federal Home Ln Mtg Corp REMIC Ser 2950 Cl LH 5.500% 03/15/35		09/01/2024	Paydown		233,433	233,433	233,470	233,134	0	300	0	300	0	233,433	0	0	0	9,109	03/15/2035	1.A
31395V-GT-0	Federal Home Ln Mtg Corp REMIC Ser 2989 Cl WG 5.500% 06/15/35		09/01/2024	Paydown		66,767	66,767	67,059	66,773	0	(6)	0	(6)	0	66,767	0	0	0	2,456	06/15/2035	1.A
31395W-MR-5	Federal Home Ln Mtg Corp REMIC Ser 3002 Cl NE 5.000% 07/15/35		09/01/2024	Paydown		140,554	140,554	142,487	141,242	0	(688)	0	(688)	0	140,554	0	0	0	4,921	07/15/2035	1.A
31395X-N4-3	Federal Home Ln Mtg Corp REMIC Ser 3015 Cl GM 5.000% 08/15/35		09/01/2024	Paydown		50,176	50,176	49,659	49,911	0	266	0	266	0	50,176	0	0	0	1,597	08/15/2035	1.A
31396F-G4-9	Federal Home Ln Mtg Corp REMIC Ser 3068 Cl ZD 4.500% 11/15/35		09/01/2024	Paydown		79,291	79,291	76,066	78,288	0	1,003	0	1,003	0	79,291	0	0	0	2,357	11/15/2035	1.A
31396J-2V-6	Federal Home Ln Mtg Corp REMIC Ser 3127 Cl HZ 6.000% 03/15/36		09/01/2024	Paydown		17,919	17,919	17,656	17,770	0	149	0	149	0	17,919	0	0	0	714	03/15/2036	1.A
31396K-FU-1	Federal Natl Mtg Assn REMIC Ser 2006-73 Cl ZH 6.500% 08/25/36		09/01/2024	Paydown		87,506	87,506	89,191	87,722	0	(217)	0	(217)	0	87,506	0	0	0	4,174	08/25/2036	1.A
31396K-G4-8	Federal Natl Mtg Assn REMIC Ser 2006-88 Cl AZ 6.500% 09/25/36		09/01/2024	Paydown		10,618	10,618	10,687	10,625	0	(6)	0	(6)	0	10,618	0	0	0	461	09/25/2036	1.A

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31396K-L3-4	Federal Natl Mtg Assn REMIC Ser 2006-89 Cl BD 6.500% 09/25/36		09/01/2024	Paydown		3,965	3,965	4,055	3,966	0	(1)	0	(1)	0	3,965	0	0	0	171	09/25/2036	1.A
31396L-CS-7	Federal Natl Mtg Assn REMIC Ser 2006-96 Cl B 6.500% 10/25/46		09/01/2024	Paydown		2,614	2,614	2,650	2,611	0	3	0	3	0	2,614	0	0	0	111	10/25/2046	1.A
31396P-K7-5	Federal Natl Mtg Assn REMIC Ser 2007-13 Cl D 6.500% 08/25/36		09/01/2024	Paydown		6,499	6,499	6,474	6,472	0	26	0	26	0	6,499	0	0	0	282	08/25/2036	1.A
31396Q-Q9-3	Federal Natl Mtg Assn REMIC Ser 2009-66 Cl JB 4.000% 09/25/29		09/01/2024	Paydown		98,912	98,912	93,225	96,938	0	1,974	0	1,974	0	98,912	0	0	0	2,626	09/25/2029	1.A
31396T-SL-8	Federal Home Ln Mtg Corp REMIC Ser 3171 Cl DE 6.000% 06/15/36		09/01/2024	Paydown		10,476	10,476	10,447	10,450	0	27	0	27	0	10,476	0	0	0	406	06/15/2036	1.A
31396T-UC-5	Federal Home Ln Mtg Corp REMIC Ser 3171 Cl MJ 6.000% 06/15/36		09/01/2024	Paydown		43,233	43,233	43,402	43,231	0	3	0	3	0	43,233	0	0	0	1,733	06/15/2036	1.A
31396V-X9-4	Federal Natl Mtg Assn REMIC Ser 2007-38 Cl ZB 6.000% 05/25/37		09/01/2024	Paydown		3,574	3,574	3,356	3,447	0	127	0	127	0	3,574	0	0	0	142	05/25/2037	1.A
31396W-UB-0	Federal Natl Mtg Assn REMIC Ser 2007-63 Cl AZ 6.000% 07/25/37		09/01/2024	Paydown		8,537	8,537	8,007	8,222	0	315	0	315	0	8,537	0	0	0	324	07/25/2037	1.A
31396X-HW-7	Federal Natl Mtg Assn REMIC Ser 2007-77 Cl DC 6.000% 08/25/37		09/01/2024	Paydown		19,670	19,670	19,255	19,441	0	229	0	229	0	19,670	0	0	0	762	08/25/2037	1.A
31397A-6C-2	Federal Home Ln Mtg Corp REMIC Ser 3209 Cl TZ 5.000% 08/15/36		09/01/2024	Paydown		36,939	36,939	35,627	36,239	0	700	0	700	0	36,939	0	0	0	1,218	08/15/2036	1.A
31397H-ZK-7	Federal Home Ln Mtg Corp REMIC Ser 3329 Cl WN 6.000% 06/15/37		09/01/2024	Paydown		70,658	70,658	70,824	70,632	0	26	0	26	0	70,658	0	0	0	2,823	06/15/2037	1.A
31397L-C8-0	Federal Natl Mtg Assn REMIC Ser 2008-53 Cl GZ 6.000% 07/25/38		09/01/2024	Paydown		12,547	12,547	11,887	12,142	0	405	0	405	0	12,547	0	0	0	502	07/25/2038	1.A
31397P-V3-1	Federal Home Ln Mtg Corp REMIC Ser 3405 Cl DZ 5.000% 01/15/38		09/01/2024	Paydown		56,000	56,000	55,755	55,856	0	145	0	145	0	56,000	0	0	0	1,877	01/15/2038	1.A
31397Q-W5-3	Federal Natl Mtg Assn REMIC Ser 2010-151 Cl BL 4.000% 01/25/31		09/01/2024	Paydown		257,325	257,325	255,717	256,364	0	961	0	961	0	257,325	0	0	0	6,911	01/25/2031	1.A
31397R-ZH-2	Federal Home Ln Mtg Corp REMIC Ser 3441 Cl AX 4.500% 04/15/38		09/01/2024	Paydown		48,883	48,883	46,744	47,735	0	1,148	0	1,148	0	48,883	0	0	0	1,463	04/15/2038	1.A
31398F-5C-1	Federal Home Ln Mtg Corp REMIC Ser 2009-99 Cl DH 4.500% 10/25/39		09/01/2024	Paydown		10,496	10,496	9,997	10,203	0	293	0	293	0	10,496	0	0	0	315	10/25/2039	1.A
31398K-KJ-8	Federal Home Ln Mtg Corp REMIC Ser 3591 Cl GJ 4.000% 10/15/24		09/01/2024	Paydown		22,767	22,767	22,312	22,711	0	56	0	56	0	22,767	0	0	0	572	10/15/2024	1.A
31398K-ZC-7	Federal Home Ln Mtg Corp REMIC Ser 3598 Cl MB 4.500% 11/15/39		09/01/2024	Paydown		64,535	64,535	62,467	63,705	0	830	0	830	0	64,535	0	0	0	2,102	11/15/2039	1.A
31398S-MR-1	Federal Natl Mtg Assn REMIC Ser 2010-134 Cl SD 0.605% 12/25/40		09/25/2024	Paydown		0	0	45,948	35,964	0	(35,964)	0	(35,964)	0	0	0	0	0	834	12/25/2040	1.A
31398W-5J-9	Federal Home Ln Mtg Corp REMIC Ser 3626 Cl DB 5.000% 01/15/40		09/01/2024	Paydown		90,817	90,817	91,385	90,999	0	(182)	0	(182)	0	90,817	0	0	0	2,995	01/15/2040	1.A
31405F-D4-1	Federal Natl Mtg Assn Pool 787723 6.500% 01/01/33		09/01/2024	Paydown		1,886	1,886	1,966	1,925	0	(39)	0	(39)	0	1,886	0	0	0	82	01/01/2033	1.A
31407B-TX-7	Federal Natl Mtg Assn Pool 825966 5.000% 07/01/35		09/01/2024	Paydown		6,794	6,794	6,369	6,532	0	262	0	262	0	6,794	0	0	0	245	07/01/2035	1.A
3140AE-XC-8	Fannie Mae DB5174 6.500% 06/01/54		09/01/2024	Paydown		2,404	2,404	2,427	0	0	(23)	0	(23)	0	2,404	0	0	0	20	06/01/2054	1.A
3140AJ-MB-1	Fannie Mae DB8453 7.500% 07/01/54		09/01/2024	Paydown		889	889	907	0	0	(18)	0	(18)	0	889	0	0	0	8	07/01/2054	1.A
3140JB-7A-8	Fannie Mae BM7188 6.000% 05/01/53		09/01/2024	Paydown		227,696	227,696	229,866	229,866	0	(2,170)	0	(2,170)	0	227,696	0	0	0	10,002	05/01/2053	1.A
3140JC-A6-1	Fannie Mae BM7228 3.500% 10/01/52		09/01/2024	Paydown		1,432	1,432	1,249	0	0	183	0	183	0	1,432	0	0	0	20	10/01/2052	1.A
3140JC-FW-9	Fannie Mae FN BM7380 6.000% 11/01/53		09/01/2024	Paydown		61,588	61,588	61,656	0	0	(67)	0	(67)	0	61,588	0	0	0	1,849	11/01/2053	1.A
3140JC-JM-7	Fannie Mae BM7467 4.500% 03/01/50		09/01/2024	Paydown		2,423	2,423	2,267	0	0	155	0	155	0	2,423	0	0	0	44	03/01/2050	1.A
3140LN-JD-0	Fannie Mae BT0259 2.500% 09/01/51		09/01/2024	Paydown		5,814	5,814	4,654	0	0	1,160	0	1,160	0	5,814	0	0	0	61	09/01/2051	1.A
3140N2-VF-5	Fannie Mae BW9613 6.000% 06/01/53		09/01/2024	Paydown		5,238	5,238	5,260	5,259	0	(21)	0	(21)	0	5,238	0	0	0	209	06/01/2053	1.A

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3140N2-XJ-5	Fannie Mae BW9680 6.500% 07/01/53		09/01/2024	Paydown		5,348	5,348	5,381	5,380	0	(32)	0	(32)	0	5,348	0	0	0	232	07/01/2053	1.A
3140N2-XK-2	Fannie Mae BW9681 6.000% 07/01/53		09/01/2024	Paydown		2,159	2,159	2,171	2,171	0	(12)	0	(12)	0	2,159	0	0	0	86	07/01/2053	1.A
3140NL-3M-9	Fannie Mae BY4403 6.000% 05/01/53		09/01/2024	Paydown		2,504	2,504	2,525	2,524	0	(20)	0	(20)	0	2,504	0	0	0	100	05/01/2053	1.A
3140NP-PR-5	Fannie Mae BY6731 6.000% 08/01/53		09/01/2024	Paydown		20,211	20,211	20,132	20,132	0	79	0	79	0	20,211	0	0	0	728	08/01/2053	1.A
3140NR-B4-7	Fannie Mae FN BY8158 6.500% 04/01/54		09/01/2024	Paydown		723	723	727	0	0	(4)	0	(4)	0	723	0	0	0	11	04/01/2054	1.A
3140NS-EE-0	Fannie Mae BY9132 5.500% 07/01/53		09/01/2024	Paydown		2,996	2,996	2,989	2,989	0	7	0	7	0	2,996	0	0	0	96	07/01/2053	1.A
3140NS-FJ-8	Fannie Mae BY9168 6.000% 09/01/53		09/01/2024	Paydown		53,986	53,986	54,045	54,044	0	(58)	0	(58)	0	53,986	0	0	0	2,129	09/01/2053	1.A
31412P-CF-6	Federal Natl Mtg Assn 930770 4.500% 03/01/29		09/01/2024	Paydown		33,503	33,503	32,864	33,198	0	305	0	305	0	33,503	0	0	0	1,029	03/01/2029	1.A
31417D-ZZ-9	Fannie Mae AB7059 2.500% 11/01/42		09/01/2024	Paydown		207,731	207,731	212,794	211,596	0	(3,865)	0	(3,865)	0	207,731	0	0	0	3,506	11/01/2042	1.A
31417E-WF-4	Fannie Mae AB7845 3.000% 02/01/43		09/01/2024	Paydown		98,645	98,645	96,441	96,808	0	1,837	0	1,837	0	98,645	0	0	0	1,998	02/01/2043	1.A
31417K-LX-3	Fannie Mae AC1241 5.000% 07/01/39		09/01/2024	Paydown		9,279	9,279	9,476	9,389	0	(110)	0	(110)	0	9,279	0	0	0	311	07/01/2039	1.A
31418A-DV-7	Federal Natl Mtg Assn MA1015 3.000% 03/01/42		09/01/2024	Paydown		25,980	25,980	25,927	25,927	0	53	0	53	0	25,980	0	0	0	494	03/01/2042	1.A
31418A-N6-1	Federal Natl Mtg Assn MA1312 2.500% 12/01/42		09/01/2024	Paydown		46,885	46,885	47,383	47,305	0	(420)	0	(420)	0	46,885	0	0	0	775	12/01/2042	1.A
31418E-4S-6	Fannie Mae MA5332 7.000% 02/01/54		09/01/2024	Paydown		212,051	212,051	215,265	0	0	(3,214)	0	(3,214)	0	212,051	0	0	0	2,469	02/01/2054	1.A
31418E-6N-5	Fannie Mae MA5376 6.500% 04/01/54		09/01/2024	Paydown		19,610	19,610	19,705	0	0	(95)	0	(95)	0	19,610	0	0	0	220	04/01/2054	1.A
31418E-K5-8	Fannie Mae MA4815 6.000% 09/01/52		09/01/2024	Paydown		6,033	6,033	6,010	6,010	0	23	0	23	0	6,033	0	0	0	241	09/01/2052	1.A
31418E-NK-2	Fannie Mae MA4893 5.500% 11/01/52		09/01/2024	Paydown		136,289	136,289	134,351	134,366	0	1,922	0	1,922	0	136,289	0	0	0	4,997	11/01/2052	1.A
31418E-QZ-6	Fannie Mae MA4971 6.500% 02/01/53		09/01/2024	Paydown		433,860	433,860	436,436	436,396	0	(2,536)	0	(2,536)	0	433,860	0	0	0	18,772	02/01/2053	1.A
31418E-SZ-4	Fannie Mae MA5035 6.000% 05/01/53		09/01/2024	Paydown		248,171	248,171	250,382	250,381	0	(2,209)	0	(2,209)	0	248,171	0	0	0	10,956	05/01/2053	1.A
31418E-T8-3	Fannie Mae MA5074 6.000% 05/01/53		09/01/2024	Paydown		36,543	36,543	36,851	36,851	0	(308)	0	(308)	0	36,543	0	0	0	1,466	05/01/2053	1.A
31418E-TJ-9	Fannie Mae MA5052 5.500% 03/01/53		09/01/2024	Paydown		2,411	2,411	2,383	2,383	0	28	0	28	0	2,411	0	0	0	89	03/01/2053	1.A
31418E-U5-7	Fannie Mae MA5103 6.000% 06/01/53		09/01/2024	Paydown		122,135	122,135	122,762	112,354	0	(619)	0	(619)	0	122,135	0	0	0	5,058	06/01/2053	1.A
31418E-V2-3	Fannie Mae MA5132 6.000% 07/01/53		09/01/2024	Paydown		105,303	105,303	105,131	105,128	0	175	0	175	0	105,303	0	0	0	4,573	07/01/2053	1.A
31418E-WD-8	Fannie Mae FN MA5143 6.500% 08/01/53		09/01/2024	Paydown		54,880	54,880	55,257	0	0	(377)	0	(377)	0	54,880	0	0	0	891	08/01/2053	1.A
31418E-WN-6	Fannie Mae MA5152 6.000% 09/01/53		09/01/2024	Paydown		28,225	28,225	28,234	28,233	0	(8)	0	(8)	0	28,225	0	0	0	1,227	09/01/2053	1.A
31418E-WW-6	Fannie Mae MA5160 5.500% 08/01/53		09/01/2024	Paydown		977	977	966	0	0	11	0	11	0	977	0	0	0	7	08/01/2053	1.A
31418E-XX-3	Fannie Mae MA5193 7.000% 11/01/53		09/01/2024	Paydown		269,342	269,342	274,182	274,150	0	(4,808)	0	(4,808)	0	269,342	0	0	0	12,824	11/01/2053	1.A
31418E-Y5-3	Fannie Mae MA5231 7.000% 11/01/53		09/01/2024	Paydown		830,645	830,645	844,461	825,233	0	(13,782)	0	(13,782)	0	830,645	0	0	0	37,802	11/01/2053	1.A
31418F-C6-2	Fannie Mae MA5492 5.500% 08/01/54		09/01/2024	Paydown		368	368	369	0	0	(1)	0	(1)	0	368	0	0	0	2	08/01/2054	1.A
31419B-7B-5	Fannie Mae AE1789 4.000% 10/01/40		09/01/2024	Paydown		25,479	25,479	25,805	25,717	0	(238)	0	(238)	0	25,479	0	0	0	684	10/01/2040	1.A
31419C-2B-8	Fannie Mae AE2569 3.500% 09/01/40		09/01/2024	Paydown		13,741	13,741	13,021	13,100	0	641	0	641	0	13,741	0	0	0	321	09/01/2040	1.A
35563C-AJ-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A2 4.309% 10/25/52		09/25/2024	Paydown		9,191	9,191	10,080	9,990	0	(800)	0	(800)	0	9,191	0	0	0	261	10/25/2052	1.B
35563C-AS-7	Freddie Mac Military Housing SERIES 2015R1 CLASS A3 4.445% 11/25/52		09/25/2024	Paydown		60,929	60,929	67,927	67,167	0	(6,237)	0	(6,237)	0	60,929	0	0	0	1,871	11/25/2052	1.B
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL 6.202% 07/01/31		07/01/2024	Redemption 100.0000		135,000	135,000	156,572	148,957	0	(1,540)	0	(1,540)	0	147,417	0	(12,417)	(12,417)	8,373	07/01/2031	1.F FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48		07/15/2024	Redemption 100.0000		32,780	32,780	32,780	32,780	0	0	0	0	0	32,780	0	0	0	1,306	07/15/2048	1.E FE
911760-JT-4	US Dept Veterans Affairs Vendee Mtg Tr 1997-1 Cl 1A 7.092% 04/15/26		09/01/2024	Paydown		932	932	932	930	0	2	0	2	0	932	0	0	0	44	04/15/2026	1.A
92261U-AC-8	VA Vende Mtg Trust REMIC Ser 2008-1 Cl AI 0.206% 01/15/37		09/01/2024	Paydown		0	0	9,160	4,937	0	(4,937)	0	(4,937)	0	0	0	0	0	558	01/15/2037	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						11,335,504	11,335,504	11,400,634	10,934,373	0	(65,416)	0	(65,416)	0	11,347,921	0	(12,417)	(12,417)	372,519	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00002D-AA-7	A&D Mortgage Trust ADMT 2023-NQM2 A1 6.132% 05/25/68		09/01/2024	Paydown		41,204	41,204	40,895	0	0	309	0	309	0	41,204	0	0	0	830	05/25/2068	1.A FE
00002M-AC-3	A&D Mortgage Trust ADMT 2023-NQM4 8.100% 09/25/68		09/01/2024	Paydown		140,088	140,088	142,671	0	0	(2,583)	0	(2,583)	0	140,088	0	0	0	2,152	09/25/2068	1.G FE
00002N-AA-5	A&D Mortgage Trust SERIES 2024NQM2 CLASS A1 6.498% 04/25/69		09/01/2024	Paydown		97,845	97,845	97,843	0	0	1	0	1	0	97,845	0	0	0	2,158	04/25/2069	1.A FE
00002N-AB-3	A&D Mortgage Trust SERIES 2024NQM2 CLASS A2 6.701% 04/25/69		09/01/2024	Paydown		4,697	4,697	4,754	0	0	(57)	0	(57)	0	4,697	0	0	0	26	04/25/2069	1.D FE
00039G-AA-7	A&D Mortgage Trust ADMT 2024-NQM1 A1 6.195% 02/25/69		09/01/2024	Paydown		343,002	343,002	343,001	0	0	1	0	1	0	343,002	0	0	0	12,221	02/25/2069	1.A FE
00039H-AC-1	A&D Mortgage Trust SERIES 2024NQM3 CLASS A3 6.755% 07/25/69		09/01/2024	Paydown		48,048	48,048	48,058	0	0	(9)	0	(9)	0	48,048	0	0	0	419	07/25/2069	1.G FE
00176@-AA-4	AMF Florence 3.210% 12/31/35		09/30/2024	Redemption 100.0000		66,402	66,402	66,402	66,402	0	0	0	0	0	66,402	0	0	0	1,599	12/31/2035	2.B PL
00206R-KH-4	AT&T INC 2.250% 02/01/32		07/23/2024	Western Asset		246,735	300,000	243,515	247,437	0	3,025	0	3,025	0	250,462	0	(3,727)	(3,727)	6,619	02/01/2032	2.B FE
00249F-AC-1	A&D Mortgage Trust SERIES 2023NQM3 CLASS A3 7.341% 07/25/68		09/01/2024	Paydown		166,991	166,991	167,721	0	0	(731)	0	(731)	0	166,991	0	0	0	1,999	07/25/2068	1.G FE
00249X-AC-2	A&D Mortgage Trust ADMT 2023-NQM5 A3 7.756% 11/25/68		09/01/2024	Paydown		8,838	8,838	8,995	0	0	(157)	0	(157)	0	8,838	0	0	0	132	11/25/2068	1.G FE
00449T-AA-3	Achieve Mortgage ACHM 2024-HE1 A 6.550% 05/25/39		09/25/2024	Paydown		125,545	125,545	125,538	0	0	6	0	6	0	125,545	0	0	0	2,826	05/25/2039	1.A FE
00834K-AA-5	Affirm Inc AFFRM 2023-X1 A 7.110% 11/15/28		09/15/2024	Paydown		434,427	434,427	435,547	435,469	0	(1,042)	0	(1,042)	0	434,427	0	0	0	23,055	11/15/2028	1.A FE
01166V-AA-7	ALASKA AIRLINES 2020 TR 4.800% 08/15/27		08/15/2024	Redemption 100.0000		48,993	48,993	49,404	49,235	0	(37)	0	(37)	0	49,198	0	(205)	(205)	2,352	08/15/2027	1.G FE
01185*-AA-3	ALASKA VENTURES 4.670% 06/30/33		09/30/2024	Redemption 100.0000		106,992	106,992	106,992	106,992	0	0	0	0	0	106,992	0	0	0	3,747	06/30/2033	2.C PL
01748T-AC-5	ALLEGION US HOLDING CO 5.411% 07/01/32		07/23/2024	Western Asset		2,019,900	2,000,000	1,999,960	1,999,997	0	0	0	0	0	1,999,998	0	19,902	19,902	115,134	07/01/2032	2.B FE
02157J-AA-3	Alterna Funding LLC TAX 2024-1A A 6.260% 05/16/39		09/15/2024	Paydown		96,887	96,887	96,887	0	0	0	0	0	0	96,887	0	0	0	1,572	05/16/2039	1.A FE
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/30		08/15/2024	Redemption 100.0000		47,500	47,500	47,797	47,655	0	(15)	0	(15)	0	47,639	0	(139)	(139)	1,734	08/15/2030	1.E FE
02378W-AA-7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		08/15/2024	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	3,360	08/15/2026	3.A FE
02530W-AE-4	American Credit Acceptance Rec ACAR 2022-1 C 2.120% 03/13/28		08/13/2024	Paydown		53,152	53,152	52,444	52,460	0	692	0	692	0	53,152	0	0	0	691	03/13/2028	1.A FE
031162-DQ-0	Amgen Inc 5.250% 03/02/30		07/23/2024	Western Asset		376,109	370,000	378,833	377,994	0	(650)	0	(650)	0	377,344	0	(1,235)	(1,235)	17,375	03/02/2030	2.A FE
03464E-AA-0	Angel Oak Mortgage Trust SERIES 20214 CLASS A1 1.035% 01/20/65		09/01/2024	Paydown		55,327	55,327	44,798	44,826	0	10,501	0	10,501	0	55,327	0	0	0	381	01/20/2065	1.A
03464H-AA-3	Angel Oak Mortgage Trust Angel Oak Mortgage Trust 4.500% 05/25/67		09/01/2024	Paydown		71,216	71,216	69,455	69,458	0	1,758	0	1,758	0	71,216	0	0	0	2,130	05/25/2067	1.A FE
03464H-AC-9	Angel Oak Mortgage Trust AOMT 2022-5 A3 4.500% 05/25/67		09/01/2024	Paydown		7,596	7,596	7,330	0	0	266	0	266	0	7,596	0	0	0	56	05/25/2067	1.F FE
03464T-AA-7	Angel Oak Mortgage Trust SERIES 20223 CLASS A1 4.000% 01/25/67		09/01/2024	Paydown		8,542	8,542	7,923	7,924	0	619	0	619	0	8,542	0	0	0	217	01/25/2067	1.A FE
03465C-AA-3	Angel Oak Mortgage Trust AOMT 2021-1 A1 0.909% 01/25/66		09/01/2024	Paydown		38,716	38,716	32,655	32,671	0	6,045	0	6,045	0	38,716	0	0	0	232	01/25/2066	1.A FE
03465X-AB-5	Angel Oak Mortgage Trust AOMT 2024-1 A2 5.210% 08/25/68		09/01/2024	Paydown		227,771	227,771	221,828	0	0	5,943	0	5,943	0	227,771	0	0	0	3,898	08/25/2068	1.C FE
034942-AA-0	Angel Oak Mortgage Trust AOMT 2024-2 A1 5.985% 01/25/69		09/01/2024	Paydown		264,830	264,830	264,826	0	0	4	0	4	0	264,830	0	0	0	9,362	01/25/2069	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
034944-AC-2	Angel Oak Mortgage Trust AOMT 2024-6 A3 4.650% 11/25/67		09/01/2024	Paydown		14,081	14,081	13,384	0	0	698	0	698	0	14,081	0	0	0	101	11/25/2067	1.F FE
05553D-AB-7	Bankers Healthcare Group Secu SERIES 2022B CLASS B 4.840% 06/18/35		09/17/2024	Paydown		23,061	23,061	22,935	0	0	126	0	126	0	23,061	0	0	0	93	06/18/2035	1.D FE
05590#-AA-9	BP HOUSTON HQ 2017 CTL Pass Through Trust 3.540% 11/15/32		09/15/2024	Redemption 100.0000		14,601	14,601	14,601	14,601	0	0	0	0	0	14,601	0	0	0	345	11/15/2032	1.F
08861@-AA-7	Walgreen Company 6.043% 08/15/31		09/15/2024	Redemption 100.0000		42,512	42,512	42,512	42,512	0	0	0	0	0	42,512	0	0	0	1,717	08/15/2031	2.C FE
08861Y-AA-4	Bankers Healthcare Group Secu BHG 2021-A A 1.420% 11/17/33		09/17/2024	Paydown		86,160	86,160	82,229	0	0	3,931	0	3,931	0	86,160	0	0	0	503	11/17/2033	1.A FE
09531M-AA-8	Blue Bridge Funding LLC SERIES 20231A CLASS A 7.370% 11/15/30		09/15/2024	Paydown		477,895	477,895	478,583	478,576	0	(681)	0	(681)	0	477,895	0	0	0	22,948	11/15/2030	1.F FE
097023-CY-9	Boeing Co 5.150% 05/01/30		09/05/2024	Western Asset		1,504,500	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	4,500	4,500	65,448	05/01/2030	2.C FE
10569E-AA-9	BRAVO Residential Funding Tru SERIES 2021NQM2 CLASS A1 0.970% 03/25/60		09/01/2024	Paydown		70,366	70,366	65,273	65,346	0	5,020	0	5,020	0	70,366	0	0	0	457	03/25/2060	1.A FE
10569H-AA-2	BRAVO Residential Funding Tru SERIES 2023NQM7 CLASS A1 7.130% 09/25/63		09/01/2024	Paydown		77,246	77,246	77,246	77,247	0	(1)	0	(1)	0	77,246	0	0	0	3,771	09/25/2063	1.A FE
10569H-AC-8	BRAVO Residential Funding Tru SERIES 2023NQM7 CLASS A3 7.535% 09/25/63		09/01/2024	Paydown		37,078	37,078	37,611	0	0	(533)	0	(533)	0	37,078	0	0	0	516	09/25/2063	1.F FE
10569J-AC-4	BRAVO Residential Funding Tru BRAVO 2022-NQM3 A3 5.500% 07/25/62		09/01/2024	Paydown		1,116	1,116	1,094	0	0	21	0	21	0	1,116	0	0	0	8	07/25/2062	1.F FE
10637W-AA-7	Brean Asset Backed Securities BABS 2022-RM5 A 4.500% 09/25/62		09/25/2024	Paydown		22,134	22,134	20,275	0	0	1,859	0	1,859	0	22,134	0	0	0	245	09/25/2062	1.A FE
10637Y-AA-3	Brean Asset Backed Securities BABS 2024-RM8 A1 4.500% 05/25/64		09/25/2024	Paydown		1,819	1,819	1,678	0	0	141	0	141	0	1,819	0	0	0	18	05/25/2064	1.A FE
10638B-AA-2	Brean Asset Backed Securities SERIES 2023RM7 CLASS A1 4.500% 03/25/78		09/25/2024	Paydown		819,540	819,540	736,498	736,486	0	83,055	0	83,055	0	819,540	0	0	0	24,996	03/25/2078	1.A FE
10638C-AA-0	Brean Asset Backed Securities BABS 2021-RM1 A 1.400% 10/25/63		07/25/2024	Paydown		5,067	5,067	4,422	0	0	645	0	645	0	5,067	0	0	0	24	10/25/2063	1.A FE
10638M-AA-8	Brean Asset Backed Securities BABS 2021-RM2 A 1.750% 10/25/61		09/25/2024	Paydown		26,528	26,528	23,819	0	0	2,709	0	2,709	0	26,528	0	0	0	212	10/25/2061	1.A FE
109696-AB-0	BRINK'S CO/THE 5.500% 07/15/25		09/13/2024	Call 100.0000		1,000,000	1,000,000	981,780	988,050	0	5,317	0	5,317	0	993,366	0	6,634	6,634	63,861	07/15/2025	3.B FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/32		09/15/2024	Redemption 100.0000		23,391	23,391	24,402	24,072	0	(62)	0	(62)	0	24,010	0	(619)	(619)	579	12/15/2032	1.D FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC 6.375% 06/15/32		09/05/2024	PineBridge		1,025,000	1,000,000	995,000	995,629	0	272	0	272	0	995,901	0	29,099	29,099	46,219	06/15/2032	3.C FE
12510H-AS-9	Capital Automotive Reit SERIES 20231A CLASS A1 5.750% 09/15/53		09/15/2024	Paydown		5,000	5,000	4,867	4,874	0	126	0	126	0	5,000	0	0	0	192	09/15/2053	1.A FE
125523-CL-2	CIGNA GROUP/THE 2.400% 03/15/30		07/23/2024	Western Asset		289,282	330,000	285,485	289,669	0	3,179	0	3,179	0	292,848	0	(3,566)	(3,566)	6,798	03/15/2030	2.A FE
12595H-AJ-7	COMM MORTGAGE TRUST SERIES 2017PANW CLASS (CMBS) E 4.127% 10/10/29		08/01/2024	BMO Capital Markets		2,156,250	2,500,000	2,419,496	2,457,985	0	2,985	0	2,985	0	2,460,969	0	(304,719)	(304,719)	57,797	10/10/2029	3.B FE
12598W-AB-8	COLT Funding LLC SERIES 20234 CLASS A2 7.466% 10/25/68		09/01/2024	Paydown		43,927	43,927	44,408	0	0	(480)	0	(480)	0	43,927	0	0	0	1,123	10/25/2068	1.C FE
12647P-AA-6	CREDIT SUISSE MORTGAGE TRUST SERIES 20137 CLASS A1 3.000% 08/25/43		09/01/2024	Paydown		16,530	16,530	16,564	16,535	0	(5)	0	(5)	0	16,530	0	0	0	331	08/25/2043	1.A
12649R-BF-8	Credit Suisse Mortgage Trust Series 2015-2 3.500% 02/25/45		09/01/2024	Paydown		970	970	987	974	0	(5)	0	(5)	0	970	0	0	0	23	02/25/2045	1.A
12649X-BB-4	Credit Suisse Mortgage Trust CSMC 2015-3 B1 3.807% 03/25/45		09/01/2024	Paydown		1,467	1,467	1,379	0	0	88	0	88	0	1,467	0	0	0	14	03/25/2045	1.A
12655V-AB-0	Credit Suisse Mortgage Trust SERIES 2019NQM1 CLASS A2 3.860% 10/25/59		09/01/2024	Paydown		20,909	20,909	20,178	0	0	730	0	730	0	20,909	0	0	0	453	10/25/2059	1.A
12660B-AM-3	Credit Suisse Mortgage Trust CSMC 2022-ATH1 A1A 2.870% 01/25/67		09/01/2024	Paydown		87,259	87,259	80,527	80,589	0	6,670	0	6,670	0	87,259	0	0	0	1,667	01/25/2067	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
12663D-AC-8	Credit Suisse Mortgage Trust SERIES 2022NQM5 CLASS A1 5.169% 05/25/67		09/01/2024	Paydown		18,806	18,806	18,595	0	0	212	0	212	0	18,806	0	0	0	561	05/25/2067	1.A FE
126650-DT-4	CVS Health Corp 5.125% 02/21/30		07/23/2024	Western Asset		159,752	160,000	161,347	161,228	0	(100)	0	(100)	0	161,128	0	(1,376)	(1,376)	7,585	02/21/2030	2.B FE
12718@-AA-4	Costco Bayonne CTL 2019-16 3.330% 03/31/44		09/15/2024	Redemption 100.0000		5,925	5,925	5,925	5,925	0	0	0	0	0	5,925	0	0	0	132	03/31/2044	1.E
14155#-AA-8	Cardinals Ballpark LLC 5.770% 09/30/27		09/30/2024	Redemption 100.0000		264,423	264,423	264,423	264,423	0	0	0	0	0	264,423	0	0	0	15,257	09/30/2027	2.C FE
14310Q-AA-6	Carlyle GMS Finance MM CLO LLC SERIES 20151A CLASS A11R 7.091% 10/15/31		07/02/2024	Call 100.0000		1,682,272	1,682,272	1,671,800	1,674,683	0	1,599	0	1,599	0	1,676,282	0	5,990	5,990	86,971	10/15/2031	1.A FE
14310Q-AJ-7	Carlyle GMS Finance MM CLO LLC CGFM 2015-1A B 8.691% 10/15/31		07/02/2024	Call 100.0000		750,000	750,000	744,750	0	0	607	0	607	0	745,357	0	4,643	4,643	30,566	10/15/2031	1.F FE
153527-AN-6	Central Garden & Pet Company 4.125% 10/15/30		09/05/2024	PineBridge		1,381,875	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(118,125)	(118,125)	55,172	10/15/2030	3.B FE
16159H-AA-5	Chase Mortgage Finance Corpor CHASE 2024-3 A2 6.000% 02/25/55		09/01/2024	Paydown		236,947	236,947	236,096	0	0	852	0	852	0	236,947	0	0	0	6,165	02/25/2055	1.A FE
16159H-AU-1	Chase Mortgage Finance Corpor CHASE 2024-3 A9 6.000% 02/25/55		09/01/2024	Paydown		8,243	8,243	8,192	0	0	52	0	52	0	8,243	0	0	0	70	02/25/2055	1.A FE
16159N-AU-8	Chase Mortgage Finance Corpor CHASE 2024-4 A9 6.000% 03/25/55		09/01/2024	Paydown		21,298	21,298	20,816	0	0	483	0	483	0	21,298	0	0	0	440	03/25/2055	1.A FE
16159P-AD-1	Chase Mortgage Finance Corpor SERIES 20231 CLASS A2 6.000% 06/25/54		09/01/2024	Paydown		67,727	67,727	66,658	66,663	0	1,065	0	1,065	0	67,727	0	0	0	2,667	06/25/2054	1.A
16159P-AN-9	Chase Mortgage Finance Corpor CHASE 2023-1 A6 6.000% 06/25/54		09/01/2024	Paydown		5,002	5,002	4,984	0	0	18	0	18	0	5,002	0	0	0	25	06/25/2054	1.A
16159T-AK-7	Chase Mortgage Finance Corpor CHASE 2024-7 A9A 6.000% 06/25/55		09/01/2024	Paydown		48,759	48,759	48,188	0	0	571	0	571	0	48,759	0	0	0	385	06/25/2055	1.A FE
16160D-AA-1	Chase Mortgage Finance Corpora CHASE 2024-1 A2 6.500% 01/25/55		09/01/2024	Paydown		34,052	34,052	34,140	0	0	(88)	0	(88)	0	34,052	0	0	0	737	01/25/2055	1.A FE
16160D-AB-9	Chase Mortgage Finance Corpora CHASE 2024-1 A3 6.000% 01/25/55		09/01/2024	Paydown		141,885	141,885	141,397	0	0	488	0	488	0	141,885	0	0	0	4,963	01/25/2055	1.A FE
16160D-AK-9	Chase Mortgage Finance Corpora CHASE 2024-1 A6 6.500% 01/25/55		09/01/2024	Paydown		605	605	606	0	0	0	0	0	0	605	0	0	0	7	01/25/2055	1.A FE
161929-AA-2	Chase Mortgage Finance Corpor CHASE 2024-2 A2 6.500% 02/28/54		09/01/2024	Paydown		152,017	152,017	152,730	0	0	(713)	0	(713)	0	152,017	0	0	0	4,940	02/28/2054	1.A FE
161931-AJ-9	Chase Mortgage Finance Corpor CHASE 2024-6 A9 6.750% 05/25/55		09/01/2024	Paydown		108,661	108,661	108,950	0	0	(289)	0	(289)	0	108,661	0	0	0	1,126	05/25/2055	1.A FE
17315C-AM-9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-3 4A3 2.427 6.048% 02/10/51		09/01/2024	Paydown		17,552	17,552	17,190	17,308	0	243	0	243	0	17,552	0	0	0	690	02/10/2051	1.A FM
17332C-AY-2	Citigroup Mortgage Loan Trust CMLTI 2024-1 A4A 6.000% 07/25/54		09/01/2024	Paydown		21,879	21,879	21,607	0	0	272	0	272	0	21,879	0	0	0	180	07/25/2054	1.A FE
17332C-AZ-9	Citigroup Mortgage Loan Trust CMLTI 2024-1 A4B 6.500% 07/25/54		09/01/2024	Paydown		30,630	30,630	30,595	0	0	36	0	36	0	30,630	0	0	0	274	07/25/2054	1.A FE
184496-AQ-0	Clean Harbors Inc 6.375% 02/01/31		09/11/2024	PineBridge		1,526,250	1,500,000	1,505,850	1,505,442	0	(437)	0	(437)	0	1,505,006	0	21,244	21,244	106,516	02/01/2031	3.C FE
18682F-AA-1	ClickLease Equipment Receivab SERIES 20241 CLASS A 6.860% 02/15/30		09/15/2024	Paydown		513,610	513,610	515,075	0	0	(1,465)	0	(1,465)	0	513,610	0	0	0	2,936	02/15/2030	1.D FE
224092-AA-4	CP EF Asset Securitization LLC SERIES 20231A CLASS A 7.480% 03/15/32		09/15/2024	Paydown		780,149	780,149	777,594	777,822	0	2,327	0	2,327	0	780,149	0	0	0	38,965	03/15/2032	1.C FE
22757A-AA-4	Cross Mortgage Trust SERIES 2024H1 CLASS A1 6.085% 12/25/68		09/01/2024	Paydown		128,411	128,411	128,411	0	0	0	0	0	0	128,411	0	0	0	4,628	12/25/2068	1.A FE
22959#-AA-9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/38		09/30/2024	Redemption 100.0000		78,835	78,835	78,835	78,835	0	0	0	0	0	78,835	0	0	0	3,176	09/30/2038	2.A FE
233046-AF-8	DB Master Finance LLC SERIES 20171A CLASS A2I 4.030% 11/20/47		08/20/2024	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	227	11/20/2047	2.B FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
233046-AL-5	DB Master Finance LLC SERIES 20191A CLASS A23 4.352% 05/20/49		08/20/2024	Paydown		3,750	3,750	3,394	3,417	0	333	0	333	0	3,750	0	0	0	122	05/20/2049	2.B FE
233046-AS-0	DB Master Finance LLC SERIES 20211A CLASS A23 2.791% 11/20/51		08/20/2024	Paydown		3,125	3,125	2,500	2,550	0	575	0	575	0	3,125	0	0	0	65	11/20/2051	2.B FE
23317H-AD-4	DDR CORP 3.625% 02/01/25		08/23/2024	Call 100.0000		4,000,000	4,000,000	3,970,400	3,996,254	0	2,208	0	2,208	0	3,998,462	0	1,538	1,538	153,861	02/01/2025	2.C FE
23345R-AA-4	DT Auto Owner Trust SERIES 20223A CLASS A 6.050% 10/15/26		09/15/2024	Paydown		74,922	74,922	75,179	75,068	0	(147)	0	(147)	0	74,922	0	0	0	3,019	10/15/2026	1.A FE
255123-AA-9	Diversified ABS VIII LLC DEC 2024-1A A1 7.076% 05/30/44		09/30/2024	Paydown		23,863	23,863	23,863	0	0	0	0	0	0	23,863	0	0	0	445	05/30/2044	1.F FE
255387-AB-8	Dividend Solar Loans LLC DIV 2018-2 B 4.250% 12/20/38		09/20/2024	Paydown		11,070	11,070	9,803	0	0	1,267	0	1,267	0	11,070	0	0	0	121	12/20/2038	1.F FE
268434-AA-5	Ellington Financial Mortgage EFMT 2024-INV1 A1A 6.557% 03/25/69		09/01/2024	Paydown		3,783	3,783	3,783	0	0	0	0	0	0	3,783	0	0	0	84	03/25/2069	1.A FE
268434-AB-3	Ellington Financial Mortgage EFMT 2024-INV1 A2 6.850% 03/25/69		09/01/2024	Paydown		28,373	28,373	28,373	0	0	0	0	0	0	28,373	0	0	0	655	03/25/2069	1.D FE
29281L-AA-0	EnFin Residential Solar Recei ENFIN 2024-1A A 6.650% 02/20/55		09/23/2024	Paydown		333,293	333,293	331,395	0	0	1,898	0	1,898	0	333,293	0	0	0	7,813	02/20/2055	1.G FE
29977F-AA-2	EverBright Solar Trust EVBRT 2024-A A 6.430% 06/22/54		09/20/2024	Paydown		193,262	193,262	191,634	0	0	1,628	0	1,628	0	193,262	0	0	0	4,830	06/22/2054	1.G FE
30166A-AE-4	Exeter Automobile Receivables SERIES 20213A CLASS C 0.960% 10/15/26		09/15/2024	Paydown		424,045	424,045	414,753	415,305	0	8,740	0	8,740	0	424,045	0	0	0	2,716	10/15/2026	1.A FE
302455-AA-8	FIGRE Trust SERIES 2023HE1 CLASS A 5.850% 03/25/53		09/25/2024	Paydown		257,065	257,065	253,369	253,402	0	3,663	0	3,663	0	257,065	0	0	0	9,639	03/25/2053	1.A FE
30322J-AA-4	FHF Trust 2021-2 SERIES 20212A CLASS A 0.830% 12/15/26		09/15/2024	Paydown		63,974	63,974	62,592	0	0	1,382	0	1,382	0	63,974	0	0	0	133	12/15/2026	1.A FE
31739V-AA-2	Finance of America Structured FASST 2024-S2 A1 3.500% 04/25/74		09/25/2024	Paydown		13,214	13,214	12,263	0	0	951	0	951	0	13,214	0	0	0	131	04/25/2074	1.A FE
31739V-AB-0	Finance of America Structured FASST 2024-S2 A2 3.500% 04/25/74		09/25/2024	Paydown		18,500	18,500	17,087	0	0	1,413	0	1,413	0	18,500	0	0	0	183	04/25/2074	1.A FE
31740J-AA-6	Finance of America Structured FASST 2023-RMF1 A1 2.500% 02/25/53		09/25/2024	Paydown		26,920	26,920	25,499	0	0	1,422	0	1,422	0	26,920	0	0	0	71	02/25/2053	1.A FE
33843F-AG-3	Flagship Credit Auto Trust FCAT 2020-1 D 2.480% 03/16/26		09/15/2024	Paydown		100,237	100,237	98,213	0	0	2,024	0	2,024	0	100,237	0	0	0	1,455	03/16/2026	1.A FE
33843X-AB-5	Flagship Credit Auto Trust SERIES 20224 CLASS A2 6.150% 09/15/26		09/15/2024	Paydown		129,343	129,343	129,788	129,576	0	(233)	0	(233)	0	129,343	0	0	0	5,306	09/15/2026	1.A FE
33844X-AE-8	Flagship Credit Auto Trust SERIES 20222 CLASS A3 4.030% 12/15/26		09/15/2024	Paydown		328,626	328,626	325,506	325,546	0	3,079	0	3,079	0	328,626	0	0	0	8,834	12/15/2026	1.A FE
34417R-AC-0	Focus Brands Funding LLC SERIES 20232 CLASS A2 8.241% 10/30/53		07/30/2024	Paydown		11,250	11,250	11,331	11,329	0	(79)	0	(79)	0	11,250	0	0	0	621	10/30/2053	2.B FE
348609-AG-3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/50		09/15/2024	Redemption 100.0000		7,448	7,448	8,974	8,794	0	(33)	0	(33)	0	8,761	0	(1,314)	(1,314)	452	03/15/2050	1.C FE
35041L-AB-6	Foundation Finance Trust FFIN 2021-1A B 1.870% 05/15/41		09/15/2024	Paydown		56,808	56,808	51,096	0	0	5,712	0	5,712	0	56,808	0	0	0	446	05/15/2041	1.F FE
35137L-AK-1	FOX CORP 5.576% 01/25/49		09/05/2024	Western Asset		2,448,650	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(51,350)	(51,350)	155,276	01/25/2049	2.B FE
35633K-AC-0	Freed ABS Trust FREED 2022-1FP C 2.510% 03/19/29		08/18/2024	Paydown		333,370	333,370	329,958	0	0	3,412	0	3,412	0	333,370	0	0	0	4,388	03/19/2029	1.A FE
35634J-AB-4	Freedom Financial SERIES 20224FP CLASS B 7.580% 12/18/29		07/18/2024	Paydown		14,732	14,732	14,768	14,764	0	(32)	0	(32)	0	14,732	0	0	0	651	12/18/2029	1.A FE
35635C-AC-6	Freedom Financial SERIES 20212 CLASS C 1.940% 06/19/28		09/18/2024	Paydown		594,939	594,939	590,059	0	0	4,880	0	4,880	0	594,939	0	0	0	7,658	06/19/2028	1.A FE
36166R-AA-2	GCAT SERIES 2020NQM2 CLASS A1 2.555% 04/25/65		09/01/2024	Paydown		14,451	14,451	12,970	13,026	0	1,426	0	1,426	0	14,451	0	0	0	164	04/25/2065	1.A FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36168M-AA-1	GCAT SERIES 2022NQM3 CLASS A1 4.348% 04/25/67		09/01/2024	Paydown		27,590	27,590	26,503	26,507	0	1,082	0	1,082	0	27,590	0	0	0	817	04/25/2067	1.A FE
36169D-AA-0	GCAT SERIES 2023NQM2 CLASS A1 5.837% 11/25/67		09/01/2024	Paydown		92,410	92,410	90,922	91,035	0	1,375	0	1,375	0	92,410	0	0	0	3,501	11/25/2067	1.A
36169D-AB-8	GCAT GCAT 2023-NQM2 A2 6.243% 11/25/67		09/01/2024	Paydown		8,311	8,311	8,251	0	0	60	0	60	0	8,311	0	0	0	164	11/25/2067	1.A
36170H-AB-6	GCAT SERIES 2022NQM4 CLASS A2 5.730% 08/25/67		09/01/2024	Paydown		14,910	14,910	14,752	0	0	158	0	158	0	14,910	0	0	0	302	08/25/2067	1.E FE
36258W-BE-1	GS Mortgage-Backed Securities GSMBS 2020-PJ3 B1A 3.423% 10/25/50		09/01/2024	Paydown		2,693	2,693	2,225	0	0	468	0	468	0	2,693	0	0	0	31	10/25/2050	1.A
36263T-AF-9	GS Mortgage-Backed Securities SERIES 2021GR3 CLASS A6 2.500% 04/25/52		09/01/2024	Paydown		15,402	15,402	13,178	0	0	2,224	0	2,224	0	15,402	0	0	0	64	04/25/2052	1.A
36268A-AG-3	GS Mortgage-Backed Securities SERIES 2023PJ5 CLASS A4 6.500% 02/25/54		09/01/2024	Paydown		32,045	32,045	31,314	31,325	0	720	0	720	0	32,045	0	0	0	1,375	02/25/2054	1.A
36270C-BP-4	GS Mortgage-Backed Securities GSMBS 2024-PJ6 6.500% 10/25/54		09/01/2024	Paydown		9,994	9,994	10,005	0	0	(11)	0	(11)	0	9,994	0	0	0	108	10/25/2054	1.A FE
36270X-AD-6	GS Mortgage-Backed Securities SERIES 2023PJ4 CLASS A3 6.000% 01/25/54		09/01/2024	Paydown		148,942	148,942	146,033	146,085	0	2,857	0	2,857	0	148,942	0	0	0	5,681	01/25/2054	1.A
36270X-BP-8	GS Mortgage-Backed Securities GSMBS 2023-PJ4 A24 6.500% 01/25/54		09/01/2024	Paydown		1,431	1,431	1,434	0	0	(3)	0	(3)	0	1,431	0	0	0	11	01/25/2054	1.A
362924-AE-2	GS Mortgage-Backed Securities GSMBS 2022-PJ3 A4 2.500% 08/25/52		09/01/2024	Paydown		7,623	7,623	5,930	0	0	1,694	0	1,694	0	7,623	0	0	0	59	08/25/2052	1.A
38081E-AA-9	Golden Bear SERIES 20161A CLASS A 3.750% 09/20/47		09/22/2024	Paydown		104,932	104,932	104,932	104,932	0	0	0	0	0	104,932	0	0	0	3,935	09/20/2047	1.A FE
38217T-AB-1	Goodgreen Trust SERIES 20201A CLASS B 3.230% 04/15/55		09/15/2024	Paydown		5,355	5,355	5,352	5,352	0	2	0	2	0	5,355	0	0	0	116	04/15/2055	1.C FE
38217V-AA-8	Goodgreen Trust SERIES 20171A CLASS A 3.740% 10/15/52		09/15/2024	Paydown		15,693	15,693	15,702	15,702	0	(9)	0	(9)	0	15,693	0	0	0	389	10/15/2052	1.A FE
38237B-AA-8	GoodLeap Sustainable Home Solu GOOD 2024-1GS A 6.250% 06/20/57		09/20/2024	Paydown		25,763	25,763	25,756	0	0	7	0	7	0	25,763	0	0	0	239	06/20/2057	1.F FE
38237V-AA-4	GoodLeap Sustainable Home Imp GOOD 2023-1GS A 5.520% 02/22/55		09/20/2024	Paydown		18,064	18,064	17,582	0	0	481	0	481	0	18,064	0	0	0	575	02/22/2055	1.F FE
40417Q-AC-9	HERO Funding Trust SERIES 20164A CLASS A2 4.290% 09/20/47		09/20/2024	Paydown		87,461	87,461	89,624	89,443	0	(1,983)	0	(1,983)	0	87,461	0	0	0	2,746	09/20/2047	1.A FE
411707-AM-4	CKE Restaurants Holdings Inc SERIES 20241A CLASS A2 7.253% 03/20/54		09/20/2024	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	83	03/20/2054	2.B FE
42770L-AA-1	Hero Funding Trust SERIES 20151A CLASS A 3.840% 09/20/40		09/20/2024	Paydown		60,041	60,041	60,014	60,018	0	23	0	23	0	60,041	0	0	0	1,687	09/20/2040	1.A FE
42770V-AA-9	Hero Funding Trust SERIES 20161A CLASS A 4.050% 09/20/41		09/20/2024	Paydown		72,857	72,857	72,851	72,852	0	6	0	6	0	72,857	0	0	0	2,181	09/20/2041	1.A FE
42770W-AA-7	HERO Funding Trust SERIES 20162A CLASS A 3.750% 09/20/41		09/20/2024	Paydown		98,405	98,405	98,373	98,377	0	28	0	28	0	98,405	0	0	0	2,724	09/20/2041	1.A FE
42770X-AC-1	Hero Funding Trust SERIES 20163A CLASS A2 3.910% 09/20/42		09/22/2024	Paydown		28,275	28,275	28,981	28,896	0	(621)	0	(621)	0	28,275	0	0	0	813	09/20/2042	1.A FE
42771A-AB-2	HERO Funding Trust SERIES 20173A CLASS A2 3.950% 09/20/48		09/20/2024	Paydown		15,164	15,164	14,861	14,887	0	278	0	278	0	15,164	0	0	0	439	09/20/2048	1.A FE
42771L-AC-6	HERO Funding Trust SERIES 20172A CLASS A2 4.070% 09/20/48		09/20/2024	Paydown		33,576	33,576	34,412	34,341	0	(764)	0	(764)	0	33,576	0	0	0	999	09/20/2048	1.A FE
42771T-AA-3	Hero Funding Trust SERIES 20153A CLASS A 4.280% 09/20/41		09/20/2024	Paydown		33,042	33,042	33,040	33,040	0	2	0	2	0	33,042	0	0	0	1,035	09/20/2041	1.A FE
43722*-AA-5	Home Depot SWCTL 3.370% 10/15/40		09/15/2024	Redemption 100.0000		5,519	5,519	5,519	5,519	0	0	0	0	0	5,519	0	0	0	124	10/15/2040	1.F
44107T-AZ-9	HOST HOTELS & RESORTS LP 3.500% 09/15/30		07/23/2024	Western Asset		1,777,531	1,981,000	1,695,597	1,739,214	0	16,862	0	16,862	0	1,756,076	0	21,455	21,455	59,513	09/15/2030	2.C FE
443201-AA-6	HOWMET AEROSPACE INC 6.875% 05/01/25		08/23/2024	Call 100.8193		252,048	250,000	272,500	256,424	0	(3,253)	0	(3,253)	0	253,171	0	(3,171)	(3,171)	15,989	05/01/2025	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
460690-BR-0	Interpublic Group Co 4.750% 03/30/30		07/23/2024	Western Asset		1,473,600	1,500,000	1,491,270	1,494,074	0	462	0	462	0	1,494,536	0	(20,936)	(20,936)	58,188	03/30/2030	2.B FE
465988-AA-1	JP Morgan Mortgage Trust SERIES 20239 CLASS A2 6.000% 04/25/54		09/01/2024	Paydown		41,120	41,120	39,141	39,163	0	1,957	0	1,957	0	41,120	0	0	0	1,713	04/25/2054	1.A
465989-AB-7	JP Morgan Mortgage Trust SERIES 20236 CLASS A3 5.500% 12/25/53		09/01/2024	Paydown		371,766	371,766	361,744	361,869	0	9,897	0	9,897	0	371,766	0	0	0	13,939	12/25/2053	1.A
466365-AC-7	Jack in the Box Funding LLC SERIES 20191A CLASS A23 4.970% 08/25/49		08/25/2024	Paydown		14,925	14,925	13,768	13,759	0	1,166	0	1,166	0	14,925	0	0	0	556	08/25/2049	2.B FE
46640M-AA-8	JP MORGAN MORTGAGE TRUST SERIES 20133 CLASS A1 3.000% 07/25/43		09/01/2024	Paydown		5,296	5,296	5,284	5,284	0	12	0	12	0	5,296	0	0	0	106	07/25/2043	1.A
46647E-AH-4	JP Morgan Mortgage Trust SERIES 20163 CLASS 1A8 3.000% 10/25/46		09/01/2024	Paydown		20,366	20,366	19,144	19,288	0	1,078	0	1,078	0	20,366	0	0	0	435	10/25/2046	1.A
46648C-AH-7	JP Morgan Mortgage Trust SERIES 20171 CLASS A8 3.450% 01/25/47		09/01/2024	Paydown		20,952	20,952	20,402	20,462	0	490	0	490	0	20,952	0	0	0	493	01/25/2047	1.A
46653Q-AC-9	JP Morgan Mortgage Trust JPMMT 2021-14 A3 2.500% 05/25/52		09/01/2024	Paydown		2,645	2,645	2,202	0	0	443	0	443	0	2,645	0	0	0	6	05/25/2052	1.A
46656D-AF-8	JP Morgan Mortgage Trust JPMMT 2023-2 A2 5.500% 07/25/53		09/01/2024	Paydown		47,777	47,777	46,067	46,129	0	1,647	0	1,647	0	47,777	0	0	0	1,838	07/25/2053	1.A
46656R-AH-3	JP Morgan Mortgage Trust SERIES 20233 CLASS A3A 5.000% 10/25/53		09/01/2024	Paydown		74,520	74,520	70,363	70,511	0	4,009	0	4,009	0	74,520	0	0	0	2,420	10/25/2053	1.A
46657C-AA-0	JP Morgan Mortgage Trust SERIES 20238 CLASS A2 6.000% 02/25/54		09/01/2024	Paydown		38,758	38,758	38,852	0	0	(94)	0	(94)	0	38,758	0	0	0	1,413	02/25/2054	1.A
46657P-AA-1	JP Morgan Mortgage Trust JPMMT 2024-1 A2 6.000% 06/25/54		09/01/2024	Paydown		351,023	351,023	349,817	0	0	1,207	0	1,207	0	351,023	0	0	0	12,532	06/25/2054	1.A FE
46657P-AK-9	JP Morgan Mortgage Trust JPMMT 2024-1 A6 6.000% 06/25/54		09/01/2024	Paydown		15,107	15,107	15,008	0	0	100	0	100	0	15,107	0	0	0	162	06/25/2054	1.A FE
46657T-AA-3	JP Morgan Mortgage Trust JPMMT 2024-2 A2 6.500% 08/25/54		09/01/2024	Paydown		135,296	135,296	135,972	0	0	(676)	0	(676)	0	135,296	0	0	0	1,067	08/25/2054	1.A FE
46657W-AA-6	JP Morgan Mortgage Trust JPMMT 2024-4 A2 6.500% 10/25/54		09/01/2024	Paydown		260,291	260,291	261,145	0	0	(854)	0	(854)	0	260,291	0	0	0	5,639	10/25/2054	1.A FE
46657W-AU-2	JP Morgan Mortgage Trust JPMMT 2024-4 A9 6.500% 10/25/54		09/01/2024	Paydown		15,311	15,311	15,266	0	0	45	0	45	0	15,311	0	0	0	332	10/25/2054	1.B FE
46657Y-AJ-3	JP Morgan Mortgage Trust JPMMT 2024-6 A9 6.500% 12/25/54		09/01/2024	Paydown		35,931	35,931	35,970	0	0	(39)	0	(39)	0	35,931	0	0	0	258	12/25/2054	1.B FE
46658G-AT-9	JP Morgan Mortgage Trust JPMMT 2024-8 A9 6.000% 01/25/55		09/01/2024	Paydown		11,167	11,167	11,172	0	0	(5)	0	(5)	0	11,167	0	0	0	56	01/25/2055	1.B FE
46658R-AJ-7	JP Morgan Mortgage Trust SERIES 20245 CLASS A9 6.500% 11/25/54		09/01/2024	Paydown		15,107	15,107	15,166	0	0	(59)	0	(59)	0	15,107	0	0	0	184	11/25/2054	1.B FE
513075-BW-0	LAMAR MEDIA CORP 4.875% 01/15/29		09/05/2024	PineBridge		490,625	500,000	466,950	471,153	0	3,387	0	3,387	0	474,540	0	16,085	16,085	23,766	01/15/2029	3.C FE
513272-AE-4	LAMB WESTON HLD 4.375% 01/31/32		09/05/2024	PineBridge		626,520	681,000	584,979	595,025	0	5,689	0	5,689	0	600,714	0	25,806	25,806	32,773	01/31/2032	3.C FE
53948Q-AA-4	Loanpal Solar Loan Ltd. LPSLT 2021-2GS A 2.220% 03/20/48		09/20/2024	Paydown		4,749	4,749	3,448	3,452	0	1,297	0	1,297	0	4,749	0	0	0	71	03/20/2048	1.D FE
55286G-AC-7	MFRA Trust MFRA 2023-INV1 A3 6.600% 02/25/58		09/01/2024	Paydown		7,373	7,373	7,351	0	0	21	0	21	0	7,373	0	0	0	72	02/25/2058	1.F FE
55286L-AA-0	MFRA Trust SERIES 2023NQM4 CLASS A1 6.105% 12/25/68		09/01/2024	Paydown		63,866	63,866	63,866	63,866	0	1	0	1	0	63,866	0	0	0	2,504	12/25/2068	1.A FE
55286L-AB-8	MFRA Trust SERIES 2023NQM4 CLASS A2 6.531% 12/25/68		09/01/2024	Paydown		1,255	1,255	1,267	0	0	(12)	0	(12)	0	1,255	0	0	0	7	12/25/2068	1.C FE
55286V-AA-8	MFRA Trust MFRA 2024-NQM1 A1 6.579% 03/25/69		09/01/2024	Paydown		100,122	100,122	100,121	0	0	1	0	1	0	100,122	0	0	0	2,198	03/25/2069	1.A FE
56848M-AA-7	Mariner Finance Issuance Trust SERIES 2020AA CLASS A 2.190% 08/21/34		09/20/2024	Paydown		44,042	44,042	42,861	42,966	0	1,075	0	1,075	0	44,042	0	0	0	640	08/21/2034	1.B FE
57109K-AB-1	Marlette Funding Trust MFT 2022-1A B 2.340% 04/15/32		09/15/2024	Paydown		286,886	286,886	282,493	282,714	0	4,172	0	4,172	0	286,886	0	0	0	4,443	04/15/2032	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57109N-AA-7	Marlette Funding Trust MFT 2022-3A A 5.180% 11/15/32		07/15/2024	Paydown		7,705	7,705	7,673	7,675	0	30	0	30	0	7,705	0	0	0	233	11/15/2032	1.A FE
57109N-AB-5	Marlette Funding Trust MFT 2022-3A B 5.950% 11/15/32		09/15/2024	Paydown		2,144,983	2,144,983	2,133,085	2,133,628	0	11,355	0	11,355	0	2,144,983	0	0	0	85,062	11/15/2032	1.D FE
57110P-AA-9	Marlette Funding Trust SERIES 20231A CLASS A 6.070% 04/15/33		09/15/2024	Paydown		288,394	288,394	288,106	288,122	0	272	0	272	0	288,394	0	0	0	11,544	04/15/2033	1.A FE
571903-BE-2	Marriott International 4.625% 06/15/30		07/23/2024	Blackrock		980,260	1,000,000	993,790	995,700	0	325	0	325	0	996,024	0	(15,764)	(15,764)	28,135	06/15/2030	2.B FE
61775Q-AA-5	Morgan Stanley Residential Mo SERIES 20233 CLASS A1 6.500% 09/25/53		09/01/2024	Paydown		59,551	59,551	58,276	58,285	0	1,266	0	1,266	0	59,551	0	0	0	2,724	09/25/2053	1.A
61775V-AA-4	Morgan Stanley Residential Mo SERIES 2023NQM1 CLASS A1 7.279% 09/25/68		09/01/2024	Paydown		338,968	338,968	343,435	343,152	0	(4,185)	0	(4,185)	0	338,968	0	0	0	17,166	09/25/2068	1.A FE
61775Y-AA-8	Morgan Stanley Residential Mo MSRM 2024-1 A1 6.000% 12/25/53		09/01/2024	Paydown		162,498	162,498	162,015	0	0	482	0	482	0	162,498	0	0	0	5,961	12/25/2053	1.A FE
61776F-AA-8	Morgan Stanley Residential Mo MSRM 2024-2 A1 6.500% 03/25/54		09/25/2024	Paydown		64,072	64,072	64,202	0	0	(130)	0	(130)	0	64,072	0	0	0	1,398	03/25/2054	1.A FE
61776F-AC-4	Morgan Stanley Residential Mo MSRM 2024-2 A2 6.000% 03/25/54		09/25/2024	Paydown		32,036	32,036	31,586	0	0	451	0	451	0	32,036	0	0	0	646	03/25/2054	1.A FE
618933-AA-3	Mosaic Solar Loans LLC SERIES 20233A CLASS A 5.910% 11/20/53		09/20/2024	Paydown		271,799	271,799	266,018	266,095	0	5,704	0	5,704	0	271,799	0	0	0	10,554	11/20/2053	1.D FE
618934-AA-1	Mosaic Solar Loans LLC SERIES 20234A CLASS A 6.400% 05/20/53		09/20/2024	Paydown		48,044	48,044	48,033	48,033	0	11	0	11	0	48,044	0	0	0	2,034	05/20/2053	1.D FE
61945V-AA-9	Mosaic Solar Loans LLC SERIES 20231A CLASS A 5.320% 06/20/53		09/20/2024	Paydown		37,859	37,859	37,043	37,083	0	776	0	776	0	37,859	0	0	0	1,344	06/20/2053	1.D FE
61945W-AA-7	Mosaic Solar Loans LLC SERIES 20232A CLASS A 5.360% 09/22/53		09/20/2024	Paydown		47,379	47,379	45,226	45,285	0	2,094	0	2,094	0	47,379	0	0	0	1,662	09/22/2053	1.D FE
61946K-AA-2	Mosaic Solar Loans LLC SERIES 20223A CLASS A 6.100% 06/20/53		09/20/2024	Paydown		4,688	4,688	4,653	4,654	0	34	0	34	0	4,688	0	0	0	194	06/20/2053	1.D FE
61946Q-AA-9	Mosaic Solar Loans LLC MSAIC 2022-1A A 2.640% 01/20/53		09/20/2024	Paydown		106,090	106,090	87,410	87,696	0	18,394	0	18,394	0	106,090	0	0	0	1,853	01/20/2053	1.D FE
61946U-AA-0	Mosaic Solar Loans LLC MSAIC 2022-2A A 4.380% 01/21/53		09/20/2024	Paydown		33,015	33,015	30,455	27,500	0	2,506	0	2,506	0	33,015	0	0	0	882	01/21/2053	1.D FE
61947B-AA-1	Mosaic Solar Loans LLC SERIES 20242A CLASS A 5.600% 04/22/52		09/20/2024	Paydown		7,161	7,161	6,982	0	0	179	0	179	0	7,161	0	0	0	83	04/22/2052	1.D FE
61947B-AB-9	Mosaic Solar Loans LLC MSAIC 2024-2A B 6.300% 04/22/52		09/20/2024	Paydown		25,477	25,477	25,022	0	0	454	0	454	0	25,477	0	0	0	334	04/22/2052	1.G FE
629377-CS-9	NRG Energy Inc 3.875% 02/15/32		09/05/2024	PineBridge		448,750	500,000	402,500	412,498	0	5,678	0	5,678	0	418,176	0	30,574	30,574	20,505	02/15/2032	3.B FE
629863-AA-9	Newtek Alternative Loan Progr NALP 2024-1 A 6.490% 12/27/49		09/25/2024	Paydown		481,104	481,104	480,999	0	0	105	0	105	0	481,104	0	0	0	3,246	12/27/2049	1.F FE
629863-AB-7	Newtek Alternative Loan Progr NALP 2024-1 B 7.710% 12/27/49		09/25/2024	Paydown		49,614	49,614	49,614	0	0	0	0	0	0	49,614	0	0	0	398	12/27/2049	2.A FE
64079*-AB-8	Neptune Regional Transmission 6.210% 06/30/27		09/30/2024	Redemption 100.0000		80,535	80,535	80,535	80,535	0	0	0	0	0	80,535	0	0	0	3,751	06/30/2027	1.F PL
64758#-AA-4	NEW ORGANIC 6.250% 09/15/38		09/15/2024	Various		77,353	77,353	38,702	30,941	9,686	1,404	0	11,090	0	42,032	0	35,321	35,321	3,224	09/15/2038	6. FE
64831H-AB-9	New Residential Mortgage Loan SERIES 2023NQM1 CLASS A2 7.319% 10/25/63		09/01/2024	Paydown		28,216	28,216	28,472	0	0	(256)	0	(256)	0	28,216	0	0	0	717	10/25/2063	1.D FE
64831H-AM-5	New Residential Mortgage Loan SERIES 2023NQM1 CLASS A1A 6.864% 10/25/63		09/01/2024	Paydown		40,963	40,963	40,963	40,956	0	7	0	7	0	40,963	0	0	0	1,913	10/25/2063	1.A FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/50		09/01/2024	Redemption 100.0000		10,019	10,019	10,609	10,525	0	(10)	0	(10)	0	10,515	0	(496)	(496)	547	09/01/2050	1.G FE
67117V-AA-8	Onslow Bay Financial LLC SERIES 2023NQM6 CLASS A1 6.520% 07/25/63		09/01/2024	Paydown		119,476	119,476	119,140	119,126	0	350	0	350	0	119,476	0	0	0	5,247	07/25/2063	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67118C-AA-9	Onslow Bay Financial LLC SERIES 2023NQM8 CLASS A1 7.045% 09/25/63		09/01/2024	Paydown		135,296	135,296	135,294	135,269	0	27	0	27	0	135,296	0	0	0	6,354	09/25/2063	1.A FE
673919-AL-0	Onslow Bay Financial LLC SERIES 2023NQM5 CLASS A1A 6.567% 06/25/63		09/01/2024	Paydown		314,271	314,271	316,726	316,635	0	(2,364)	0	(2,364)	0	314,271	0	0	0	14,037	06/25/2063	1.A FE
673921-AB-8	Onslow Bay Financial LLC SERIES 2023NQM9 CLASS A2 7.513% 10/25/63		09/01/2024	Paydown		104,565	104,565	106,264	0	0	(1,699)	0	(1,699)	0	104,565	0	0	0	2,593	10/25/2063	1.C FE
68269C-AA-4	OneMain Financial Issuance Tr SERIES 20182A CLASS A 3.570% 03/14/33		09/14/2024	Call 100.0000		105,971	105,971	104,961	105,020	0	942	0	942	0	105,962	0	9	9	2,837	03/14/2033	1.A FE
68269C-AA-4	OneMain Financial Issuance Tr SERIES 20182A CLASS A 3.570% 03/14/33		08/14/2024	Paydown		354,759	354,759	351,378	351,576	0	3,183	0	3,183	0	354,759	0	0	0	7,897	03/14/2033	1.A FE
68377B-AB-3	Oportun Funding LLC OPTN 2021-A B 1.760% 03/08/28		09/08/2024	Paydown		30,829	30,829	29,946	0	0	883	0	883	0	30,829	0	0	0	88	03/08/2028	1.G FE
68377J-AA-8	Oportun Funding LLC OPTN 2024-1A A 6.334% 04/08/31		09/08/2024	Paydown		226,050	226,050	226,049	0	0	1	0	1	0	226,050	0	0	0	6,843	04/08/2031	1.D FE
69354N-AC-0	PRA Group Inc 7.375% 09/01/25		09/03/2024	Call 100.0000		1,500,000	1,500,000	1,549,250	1,509,032	0	(9,032)	0	(9,032)	0	1,500,000	0	0	0	111,240	09/01/2025	3.B FE
69359D-AE-3	PRMI Securitization Trust PRMI 2021-1 A2 2.500% 04/25/51		09/01/2024	Paydown		4,084	4,084	3,173	0	0	911	0	911	0	4,084	0	0	0	35	04/25/2051	1.A
69359D-AL-7	PRMI Securitization Trust PRMI 2021-1 A3B 2.000% 04/25/51		09/01/2024	Paydown		32,560	32,560	27,296	0	0	5,265	0	5,265	0	32,560	0	0	0	208	04/25/2051	1.A
69373V-AA-3	Pacefunding SERIES 20181A CLASS AA 4.540% 09/20/49		09/20/2024	Paydown		146,996	146,996	146,996	146,996	0	0	0	0	0	146,996	0	0	0	5,005	09/20/2049	1.A FE
69373V-AB-1	Pacefunding SERIES 20181A CLASS AB 4.540% 09/20/49		09/20/2024	Paydown		158,393	158,393	158,393	158,393	0	0	0	0	0	158,393	0	0	0	5,393	09/20/2049	1.A FE
69375P-AA-4	Pacefunding SERIES 20182A CLASS AA 4.890% 09/22/53		09/19/2024	Paydown		246,553	246,553	246,553	246,553	0	0	0	0	0	246,553	0	0	0	10,888	09/22/2053	1.A FE
69375P-AC-0	Pacefunding SERIES 20182A CLASS BA 4.890% 09/22/53		09/19/2024	Paydown		165,407	165,407	165,407	165,407	0	0	0	0	0	165,407	0	0	0	7,414	09/22/2053	1.A FE
69378K-AC-8	PRP Advisors, LLC PRPM 2022-NQM1 A3 5.500% 08/25/67		09/01/2024	Paydown		35,520	35,520	34,877	0	0	644	0	644	0	35,520	0	0	0	214	08/25/2067	1.F FE
69380G-AC-3	PRKCM Trust PRKCM 2023-AFC4 A3 7.778% 11/25/58		09/01/2024	Paydown		116,199	116,199	118,360	0	0	(2,161)	0	(2,161)	0	116,199	0	0	0	2,952	11/25/2058	1.F FE
69380W-AB-0	PRKCM Trust SERIES 2024AFC1 CLASS A2 6.636% 03/25/59		09/01/2024	Paydown		85,990	85,990	85,934	0	0	55	0	55	0	85,990	0	0	0	1,846	03/25/2059	1.C FE
69391X-AC-3	PRKCM Trust PRKCM 2024-HOME1 A3 6.785% 05/25/59		09/01/2024	Paydown		3,382	3,382	3,399	0	0	(17)	0	(17)	0	3,382	0	0	0	44	05/25/2059	1.F FE
693984-AC-0	PRKCM Trust PRKCM 2023-AFC3 A3 7.088% 09/25/58		09/01/2024	Paydown		5,696	5,696	5,731	0	0	(35)	0	(35)	0	5,696	0	0	0	68	09/25/2058	1.G FE
69546N-AD-7	Pagaya AI Debt Selection Trust PAID 2022-6 A1 6.159% 05/15/30		07/15/2024	Paydown		138,626	138,626	138,583	138,587	0	39	0	39	0	138,626	0	0	0	4,981	05/15/2030	1.D FE
69546P-AA-8	Pagaya AI Debt Selection Trust PAID 2023-5 A 7.179% 04/15/31		09/15/2024	Paydown		343,045	343,045	344,171	344,089	0	(1,044)	0	(1,044)	0	343,045	0	0	0	18,470	04/15/2031	1.A FE
69546P-AA-8	Pagaya AI Debt Selection Trust PAID 2023-5 A 7.179% 04/15/31		08/15/2024	Paydown		699,407	699,407	701,702	701,534	0	(2,128)	0	(2,128)	0	699,407	0	0	0	31,407	04/15/2031	1.D FE
69546V-AA-5	Pagaya AI Debt Selection Trust 22-2 A 4.970% 01/15/30		09/15/2024	Paydown		61,462	61,462	61,028	61,048	0	415	0	415	0	61,462	0	0	0	2,291	01/15/2030	1.A FE
69546V-AA-5	Pagaya AI Debt Selection Trust 22-2 A 4.970% 01/15/30		08/15/2024	Paydown		129,506	129,506	128,590	128,632	0	874	0	874	0	129,506	0	0	0	4,018	01/15/2030	1.F FE
69547M-AA-4	Pagaya AI Debt Selection Trus SERIES 20223 CLASS A 6.060% 03/15/30		09/15/2024	Paydown		45,461	45,461	45,367	45,368	0	93	0	93	0	45,461	0	0	0	2,066	03/15/2030	1.A FE
69547M-AA-4	Pagaya AI Debt Selection Trus SERIES 20223 CLASS A 6.060% 03/15/30		08/15/2024	Paydown		94,661	94,661	94,465	94,467	0	194	0	194	0	94,661	0	0	0	3,584	03/15/2030	1.E FE
69548A-AA-9	Pagaya AI Debt Selection Trus PAID 2024-1 A 6.660% 07/15/31		09/15/2024	Paydown		477,124	477,124	477,745	0	0	(621)	0	(621)	0	477,124	0	0	0	17,576	07/15/2031	1.C FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69548B-AA-7	Pagaya AI Debt Selection Trust PAID 2023-3 A 7.600% 12/16/30		09/15/2024	Paydown		102,333	102,333	102,808	102,770	0	(437)	0	(437)	0	102,333	0	0	0	5,833	12/16/2030	1.F FE
69548B-AA-7	Pagaya AI Debt Selection Trust PAID 2023-3 A 7.600% 12/16/30		08/15/2024	Paydown		216,484	216,484	217,490	217,408	0	(925)	0	(925)	0	216,484	0	0	0	10,283	12/16/2030	1.G FE
69548H-AA-4	Pagaya AI Debt Selection Trust PAID 2022-5 A 8.096% 06/17/30		09/15/2024	Paydown		277,349	277,349	280,815	280,623	0	(3,274)	0	(3,274)	0	277,349	0	0	0	16,841	06/17/2030	1.F FE
69548H-AA-4	Pagaya AI Debt Selection Trust PAID 2022-5 A 8.096% 06/17/30		08/15/2024	Paydown		595,651	595,651	603,097	602,683	0	(7,032)	0	(7,032)	0	595,651	0	0	0	30,081	06/17/2030	1.G FE
69548J-AA-0	Pagaya AI Debt Selection Trust PAID 2023-1 A 7.556% 07/15/30		09/15/2024	Paydown		22,375	22,375	22,478	0	0	(103)	0	(103)	0	22,375	0	0	0	1,127	07/15/2030	1.D FE
69548J-AA-0	Pagaya AI Debt Selection Trust PAID 2023-1 A 7.556% 07/15/30		08/15/2024	Paydown		45,106	45,106	45,314	0	0	(208)	0	(208)	0	45,106	0	0	0	1,846	07/15/2030	1.G FE
69548R-AA-2	Pagaya AI Debt Selection Trus SERIES 20237 CLASS A 7.228% 07/15/31		09/15/2024	Paydown		721,844	721,844	724,832	0	0	(2,989)	0	(2,989)	0	721,844	0	0	0	34,783	07/15/2031	1.A FE
69548R-AA-2	Pagaya AI Debt Selection Trus SERIES 20237 CLASS A 7.228% 07/15/31		08/15/2024	Paydown		1,425,601	1,425,601	1,431,504	0	0	(5,903)	0	(5,903)	0	1,425,601	0	0	0	55,895	07/15/2031	1.C FE
71270Q-EB-8	PEOPLES UNITED BANK 4.000% 07/15/24		07/15/2024	Maturity		2,500,000	2,500,000	2,485,225	2,499,053	0	947	0	947	0	2,500,000	0	0	0	100,000	07/15/2024	2.A FE
73179P-AM-8	POLYONE CORP 5.750% 05/15/25		09/20/2024	Call 100.0000		250,000	250,000	251,288	250,448	0	(448)	0	(448)	0	250,000	0	0	0	12,179	05/15/2025	3.C FE
73934R-AA-6	PowerPay Issuance Trust SERIES 20241A CLASS A 6.530% 02/18/39		09/18/2024	Paydown		67,836	67,836	67,836	0	0	1	0	1	0	67,836	0	0	0	1,714	02/18/2039	1.G FE
748956-AA-7	Woodward Capital Management RCKT 2023-CES2 A1A 6.808% 09/25/43		09/01/2024	Paydown		73,193	73,193	73,902	0	0	(709)	0	(709)	0	73,193	0	0	0	620	09/25/2043	1.A FE
74938Q-AB-0	Woodward Capital Management RCKT 2024-INV1 A2 6.000% 06/25/54		09/01/2024	Paydown		7,541	7,541	7,468	0	0	73	0	73	0	7,541	0	0	0	54	06/25/2054	1.A FE
749407-AA-0	RCKT Mortgage Trust SERIES 2023CES3 CLASS A1A 7.113% 11/25/43		09/01/2024	Paydown		671,749	671,749	673,277	672,962	0	(1,213)	0	(1,213)	0	671,749	0	0	0	32,496	11/25/2043	1.A FE
749424-AB-3	Woodward Capital Management RCKT 2024-CES1 A1B 6.325% 02/25/44		09/01/2024	Paydown		109,044	109,044	109,041	0	0	3	0	3	0	109,044	0	0	0	3,489	02/25/2044	1.A FE
74942A-AA-1	Woodward Capital Management RCKT 2024-CES3 A1A 6.591% 05/25/44		09/01/2024	Paydown		27,690	27,690	27,690	0	0	0	0	0	0	27,690	0	0	0	621	05/25/2044	1.A FE
750731-AA-9	Raiders FC CTL 3.744% 02/10/49		09/10/2024	Redemption 100.0000		7,868	7,868	7,868	7,868	0	0	0	0	0	7,868	0	0	0	196	02/10/2049	2.A
753917-AU-7	Rate Mortgage Trust RATE 2024-J2 A19 6.000% 07/25/54		09/25/2024	Paydown		24,825	24,825	24,670	0	0	155	0	155	0	24,825	0	0	0	187	07/25/2054	1.B FE
75410P-AA-8	Rate Mortgage Trust RATE 2024-J1 A1 6.000% 07/25/54		09/01/2024	Paydown		9,069	9,069	8,984	0	0	85	0	85	0	9,069	0	0	0	106	07/25/2054	1.A FE
75973H-AA-5	Renew Financial RENEW 2023-1A A 5.900% 11/20/58		09/20/2024	Paydown		5,667	5,667	5,833	0	0	(166)	0	(166)	0	5,667	0	0	0	28	11/20/2058	1.A FE
78512*-AA-5	S&E REPLACEMENT POWER 4.120% 05/31/29		09/30/2024	Various		87,656	87,656	87,656	87,656	0	0	0	0	0	87,656	0	0	0	2,408	05/31/2029	1.D PL
80285W-AG-2	Santander Drive Auto Receivabl Santander Drive Auto Receivab 1.640% 11/16/26		09/15/2024	Paydown		741,888	741,888	728,239	730,180	0	11,708	0	11,708	0	741,888	0	0	0	8,111	11/16/2026	1.A FE
816943-BF-0	Sequoia Mortgage Trust SEMT 2023-3 A1 6.000% 09/25/53		09/01/2024	Paydown		1,427	1,427	1,436	0	0	(8)	0	(8)	0	1,427	0	0	0	7	09/25/2053	1.A
816943-BZ-6	Sequoia Mortgage Trust SEMT 2023-3 A19 6.000% 09/25/53		09/01/2024	Paydown		1,017	1,017	1,010	0	0	7	0	7	0	1,017	0	0	0	9	09/25/2053	1.A
81743B-AD-9	Sequoia Mortgage Trust SERIES 20244 CLASS A4 6.000% 05/25/54		09/01/2024	Paydown		660,811	660,811	660,964	0	0	(153)	0	(153)	0	660,811	0	0	0	18,166	05/25/2054	1.A FE
81743C-AB-1	Sequoia Mortgage Trust SEMT 2024-5 A2 6.000% 06/25/54		09/01/2024	Paydown		54,557	54,557	53,994	0	0	563	0	563	0	54,557	0	0	0	445	06/25/2054	1.A FE
81743C-AV-7	Sequoia Mortgage Trust SEMT 2024-5 A20 6.000% 06/25/54		09/01/2024	Paydown		26,608	26,608	26,267	0	0	341	0	341	0	26,608	0	0	0	414	06/25/2054	1.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81743J-AA-8	Sequoia Mortgage Trust SEMT 2023-4 A1 6.000% 11/25/53		09/01/2024	Paydown		170,565	170,565	170,619	0	0	(54)	0	(54)	0	170,565	0	0	0	6,212	11/25/2053	1.A
81744F-HK-6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLASS A1 5.475% 05/20/35		09/20/2024	Paydown		18,253	18,253	16,559	17,024	0	1,230	0	1,230	0	18,253	0	0	0	697	05/20/2035	1.A FM
81748E-AV-8	Sequoia Mortgage Trust SEMT 2024-7 A20 6.000% 08/25/54		09/01/2024	Paydown		70,924	70,924	69,982	0	0	942	0	942	0	70,924	0	0	0	568	08/25/2054	1.A FE
81748J-AA-3	Sequoia Mortgage Trust SERIES 20194 CLASS A1 3.500% 11/25/49		09/01/2024	Paydown		23,570	23,570	19,386	19,458	0	4,112	0	4,112	0	23,570	0	0	0	550	11/25/2049	1.A
81749F-AA-0	Sequoia Mortgage Trust SERIES 20235 CLASS A1 6.000% 12/25/53		09/01/2024	Paydown		216,711	216,711	216,446	0	0	265	0	265	0	216,711	0	0	0	7,897	12/25/2053	1.A
81749F-AK-8	Sequoia Mortgage Trust SEMT 2023-5 A10 6.000% 12/25/53		09/01/2024	Paydown		35,233	35,233	35,046	0	0	187	0	187	0	35,233	0	0	0	290	12/25/2053	1.A
81749G-AA-8	Sequoia Mortgage Trust SERIES 20241 CLASS A1 6.000% 01/25/54		09/01/2024	Paydown		261,658	261,658	260,758	0	0	899	0	899	0	261,658	0	0	0	9,202	01/25/2054	1.A FE
81749H-AA-6	Sequoia Mortgage Trust SEMT 2024-2 A1 6.000% 12/25/53		09/01/2024	Paydown		134,470	134,470	133,734	0	0	735	0	735	0	134,470	0	0	0	3,425	12/25/2053	1.A FE
81749H-AD-0	Sequoia Mortgage Trust SERIES 20242 CLASS A4 6.000% 12/25/53		09/01/2024	Paydown		134,470	134,470	134,139	0	0	331	0	331	0	134,470	0	0	0	3,425	12/25/2053	1.A FE
81749J-AA-2	Sequoia Mortgage Trust SEMT 2024-3 A1 6.000% 04/25/54		09/01/2024	Paydown		319,623	319,623	318,843	0	0	780	0	780	0	319,623	0	0	0	7,861	04/25/2054	1.A FE
81758F-AA-8	Service Experts Issuer SE 2024-1A A 6.390% 11/20/35		09/20/2024	Paydown		37,472	37,472	37,469	0	0	3	0	3	0	37,472	0	0	0	495	11/20/2035	1.G FE
82280R-AG-4	Shellpoint Co-Originator Trus SERIES 20171 CLASS A7 3.500% 04/25/47		09/01/2024	Paydown		18,017	18,017	17,248	17,331	0	686	0	686	0	18,017	0	0	0	451	04/25/2047	1.A
82667C-AC-9	Signal Rail I LLC SRL 2024-1A A 5.670% 05/17/54		09/17/2024	Paydown		614	614	614	0	0	0	0	0	0	614	0	0	0	8	05/17/2054	1.C FE
82667C-AD-7	Signal Rail I LLC SRL 2024-1A B 6.110% 05/17/54		09/17/2024	Paydown		327	327	327	0	0	0	0	0	0	327	0	0	0	5	05/17/2054	1.F FE
833794-AB-6	SODEXO INC 2.718% 04/16/31		07/23/2024	Western Asset		468,580	545,000	445,020	455,345	0	5,707	0	5,707	0	461,052	0	7,528	7,528	11,439	04/16/2031	2.A FE
83546D-AJ-7	Sonic Capital LLC SERIES 20201A CLASS A2I 4.336% 01/20/50		09/20/2024	Paydown		2,500	2,500	2,440	2,446	0	54	0	54	0	2,500	0	0	0	72	01/20/2050	2.B FE
83616Q-AA-2	SOUP 7(a) TRUST 2024-FBC1 SERIES 2024FBC1 CLASS A 8.680% 03/29/29		07/25/2024	Paydown		34,604	34,604	34,604	0	0	0	0	0	0	34,604	0	0	0	352	03/29/2029	2.A FE
83616Q-AA-2	SOUP 7(a) TRUST 2024-FBC1 SERIES 2024FBC1 CLASS A 8.680% 03/29/29		09/25/2024	Paydown		82,028	82,028	82,028	0	0	0	0	0	0	82,028	0	0	0	1,742	03/29/2029	2.A PL
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/30		08/15/2024	Redemption 100.0000		14,258	14,258	14,753	14,598	0	(30)	0	(30)	0	14,568	0	(310)	(310)	481	02/15/2030	2.C FE
84860*-AB-9	Spirits of St. Louis BB Club No. R-22 3.850% 06/30/36		09/30/2024	Redemption 100.0000		26,311	26,311	26,311	26,311	0	0	0	0	0	26,311	0	0	0	760	06/30/2036	2.C PL
85573M-AA-7	Starwood Mortgage Residential STAR 2020-3 A1 1.486% 04/25/65		09/01/2024	Paydown		21,422	21,422	20,204	0	0	1,218	0	1,218	0	21,422	0	0	0	55	04/25/2065	1.A FE
860630-AD-4	Stifel Financial Corp 4.250% 07/18/24		07/18/2024	Maturity		1,000,000	1,000,000	992,570	999,386	0	614	0	614	0	1,000,000	0	0	0	42,500	07/18/2024	2.B FE
86212V-AG-9	STORE Master Funding LLC SERIES 20181A CLASS A4 4.740% 10/20/48		09/20/2024	Paydown		75	75	71	0	0	4	0	4	0	75	0	0	0	1	10/20/2048	1.C FE
86212X-AF-7	STORE Master Funding LLC STR 2023-1A A1 6.190% 06/20/53		09/20/2024	Paydown		120	120	120	0	0	0	0	0	0	120	0	0	0	1	06/20/2053	1.A FE
86213C-AB-1	STORE Master Funding LLC SERIES 20151A CLASS A2 4.170% 04/20/45		09/20/2024	Paydown		382	382	377	0	0	5	0	5	0	382	0	0	0	2	04/20/2045	1.C FE
86324C-AA-9	STREAM INNOVATIONS ISSUER TRST STRE 2024-1A A 6.270% 07/15/44		09/15/2024	Paydown		170,227	170,227	170,197	0	0	30	0	30	0	170,227	0	0	0	1,245	07/15/2044	1.G FE
866974-AA-6	Helios Issuer, LLC SNVA 2024-B A 6.150% 05/22/51		09/20/2024	Paydown		22,266	22,266	21,785	0	0	481	0	481	0	22,266	0	0	0	184	05/22/2051	1.D 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
866974-AB-4	Helios Issuer, LLC SNVA 2024-B B 7.000% 05/22/51		09/20/2024	Paydown		66,798	66,798	65,715	0	0	1,083	0	1,083	0	66,798	0	0	0	627	05/22/2051	1.G FE
86744T-AA-4	Helios Issuer VI, LLC SNVA 2021-B A 1.620% 07/20/48		09/20/2024	Paydown		8,201	8,201	6,666	5,813	0	1,481	0	1,481	0	8,201	0	0	0	84	07/20/2048	1.C FE
86744W-AA-7	Helios Issuer, LLC SERIES 2022C CLASS A 5.300% 11/22/49		09/20/2024	Paydown		46,432	46,432	45,793	0	0	638	0	638	0	46,432	0	0	0	1,644	11/22/2049	1.D FE
86744Y-AA-3	Sunnova SOL VI Issuer, LLC SNVA 2024-1A A 5.650% 01/30/59		07/30/2024	Paydown		17,080	17,080	16,328	0	0	752	0	752	0	17,080	0	0	0	448	01/30/2059	1.G FE
86745A-AA-4	Helios Issuer, LLC SNVA 2022-A A 2.790% 02/22/49		09/20/2024	Paydown		12,190	12,190	10,373	0	0	1,817	0	1,817	0	12,190	0	0	0	86	02/22/2049	1.D FE
86745C-AA-0	Helios Issuer, LLC SNVA 2024-A A 5.300% 02/20/51		09/20/2024	Paydown		6,730	6,730	6,463	0	0	267	0	267	0	6,730	0	0	0	149	02/20/2051	1.D FE
86745N-AA-6	Sunnova Sol Issuer LLC SNVA 2020-1A A 3.350% 02/01/55		07/30/2024	Paydown		28,259	28,259	23,810	16,376	0	4,341	0	4,341	0	28,259	0	0	0	637	02/01/2055	1.G FE
86745P-AA-1	Sunnova Sol Issuer,LLC SNVA 2020-2A A 2.730% 11/01/55		07/30/2024	Paydown		1,436	1,436	1,064	1,069	0	367	0	367	0	1,436	0	0	0	29	11/01/2055	1.G FE
86745Q-AA-9	Sunnova Sol III Issuer LLC SNVA 2021-1 A 2.580% 04/28/56		07/30/2024	Paydown		6,180	6,180	4,994	0	0	1,186	0	1,186	0	6,180	0	0	0	80	04/28/2056	1.G FE
86745X-AA-4	Sunnova Sol V Issuer, LLC SERIES 20231A CLASS A 5.400% 04/30/58		07/30/2024	Paydown		7,998	7,998	7,711	0	0	287	0	287	0	7,998	0	0	0	216	04/30/2058	1.G FE
86745Y-AA-2	Helios Issuer, LLC SERIES 2023B CLASS A 5.300% 08/22/50		09/20/2024	Paydown		112,593	112,593	107,977	108,321	0	4,272	0	4,272	0	112,593	0	0	0	4,083	08/22/2050	1.D FE
86746A-AA-3	Helios Issuer, LLC SERIES 2023A CLASS A 5.300% 05/20/50		09/20/2024	Paydown		63,866	63,866	61,188	61,336	0	2,529	0	2,529	0	63,866	0	0	0	2,216	05/20/2050	1.D FE
86746C-AA-9	Helios Issuer, LLC SERIES 2020AA CLASS A 2.980% 06/20/47		09/20/2024	Paydown		21,119	21,119	18,979	19,044	0	2,075	0	2,075	0	21,119	0	0	0	419	06/20/2047	1.G FE
86746E-AA-5	Helios Issuer, LLC SNVA 2021-A A 1.800% 02/20/48		09/20/2024	Paydown		1,694	1,694	1,355	0	0	339	0	339	0	1,694	0	0	0	8	02/20/2048	1.G FE
86771B-AA-9	SUNRUN CALLISTO ISSUER LLC SUNRN 2024-2A A1 6.250% 07/30/31		07/30/2024	Paydown		22,544	22,544	22,441	0	0	103	0	103	0	22,544	0	0	0	192	07/30/2031	1.E FE
86772D-AA-4	SUNRUN CALLISTO ISSUER LLC SERIES 20181 CLASS A 5.310% 04/30/49		07/30/2024	Paydown		133,432	133,432	131,464	131,689	0	1,743	0	1,743	0	133,432	0	0	0	5,314	04/30/2049	1.E FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019-2 A 3.610% 01/30/55		07/30/2024	Paydown		27,352	27,352	24,558	9,341	0	2,756	0	2,756	0	27,352	0	0	0	451	01/30/2055	1.F FE
86772H-AA-5	Sunrun Demeter Issuer LLC SUNRN 2021-2A A 2.270% 01/30/57		07/30/2024	Paydown		18,304	18,304	15,009	0	0	3,295	0	3,295	0	18,304	0	0	0	208	01/30/2057	1.F FE
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUNRN 2023-2A A1 6.600% 01/30/59		07/26/2024	Paydown		9,974	9,974	9,859	6,273	0	115	0	115	0	9,974	0	0	0	373	01/30/2059	1.G FE
86772R-AA-3	SUNRUN JUPITER ISSUER 2022-1, SERIES 20221A CLASS A 4.750% 07/30/57		07/30/2024	Paydown		4,505	4,505	4,235	0	0	270	0	270	0	4,505	0	0	0	161	07/30/2057	1.G FE
86773C-AA-5	Sunrun Neptune Issuer 2024-1, SERIES 20241A CLASS A 6.270% 02/01/55		07/30/2024	Paydown		36,352	36,352	36,336	0	0	16	0	16	0	36,352	0	0	0	652	02/01/2055	1.F FE
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SERIES 20211A CLASS A 2.460% 01/30/52		07/30/2024	Paydown		72,211	72,211	56,250	56,855	0	15,356	0	15,356	0	72,211	0	0	0	1,776	01/30/2052	1.F FE
86803N-AA-5	SunStrong 2018-1 Issuer LLC SERIES 20181 CLASS A 5.680% 11/20/48		08/20/2024	Paydown		209,824	209,824	209,764	209,764	0	60	0	60	0	209,824	0	0	0	8,939	11/20/2048	1.F FE
87168*-AA-3	HIGHLAND DALLAS Ground Lease Tr-18 9 4.961% 10/10/53		09/10/2024	Redemption 100.0000		2,224	2,224	2,224	2,224	0	0	0	0	0	2,224	0	0	0	74	10/10/2053	1.E FE
87252D-AA-1	TIC Home Improvement Trust TIC 2024-A A 6.670% 10/15/46		09/15/2024	Paydown		164,945	164,945	164,924	0	0	21	0	21	0	164,945	0	0	0	5,223	10/15/2046	1.F FE
89182F-AA-7	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1A 7.294% 10/25/63		09/01/2024	Paydown		327,987	327,987	327,984	328,005	0	(18)	0	(18)	0	327,987	0	0	0	15,993	10/25/2063	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89182F-AB-5	Towd Point Mortgage Trust SERIES 2023CES2 CLASS A1B 7.600% 10/25/63		09/01/2024	Paydown		32,799	32,799	33,045	33,018	0	(219)	0	(219)	0	32,799	0	0	0	1,666	10/25/2063	1.A FE
89182J-AB-7	Towd Point Mortgage Trust TPMT 2024-CES2 A1B 6.350% 02/25/64		09/01/2024	Paydown		100,283	100,283	100,092	0	0	191	0	191	0	100,283	0	0	0	3,217	02/25/2064	1.A FE
89183C-AA-3	Towd Point Mortgage Trust SERIES 2024CES1 CLASS A1A 5.848% 01/25/64		09/01/2024	Paydown		56,571	56,571	56,570	0	0	1	0	1	0	56,571	0	0	0	1,960	01/25/2064	1.A FE
89255#-AA-9	VU TRADEMARK 4.920% 07/01/48		09/01/2024	Redemption 100.0000		5,133	5,133	5,133	5,133	0	0	0	0	0	5,133	0	0	0	172	07/01/2048	1.F PL
896288-AA-5	TRINET GROUP INC 3.500% 03/01/29		09/05/2024	PineBridge		920,000	1,000,000	838,450	865,527	0	15,169	0	15,169	0	880,696	0	39,304	39,304	35,486	03/01/2029	3.B FE
90363@-AB-6	USTA NATL TENNIS Series B No. 38 4.080% 09/08/39		07/08/2024	Redemption 100.0000		117,715	117,715	117,715	117,715	0	0	0	0	0	117,715	0	0	0	4,803	09/08/2039	1.G FE
909318-AA-5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/30		09/01/2024	Redemption 100.0000		57,000	57,000	54,786	55,574	0	143	0	143	0	55,717	0	1,283	1,283	1,995	03/01/2030	1.E FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/31		08/25/2024	Redemption 100.0000		69,374	69,374	70,439	70,095	0	(49)	0	(49)	0	70,046	0	(672)	(672)	2,879	08/25/2031	1.E FE
90931M-AA-4	UNITED AIR 2016-1 A PTT 3.450% 01/07/30		07/07/2024	Redemption 100.0000		79,149	79,149	79,149	79,149	0	0	0	0	0	79,149	0	0	0	2,731	01/07/2030	2.C FE
918204-AT-5	VF Corp 6.450% 11/01/37		07/23/2024	Blackrock		190,520	200,000	191,958	194,310	0	143	0	143	0	194,454	0	(3,934)	(3,934)	9,424	11/01/2037	2.C FE
91854*-AA-4	Verizon Irving TX CTL Cert No 24 3.620% 08/15/36		09/15/2024	Redemption 100.0000		49,051	49,051	49,051	49,051	0	0	0	0	0	49,051	0	0	0	1,186	08/15/2036	2.A
92047W-AG-6	VALVOLINE INC 3.625% 06/15/31		09/05/2024	PineBridge		221,768	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(28,233)	(28,233)	10,346	06/15/2031	4.A FE
92259P-AA-7	Velocity Commercial Capital L Velocity Commercial Capital L 6.580% 04/25/54		09/25/2024	Paydown		105,091	105,091	105,065	0	0	26	0	26	0	105,091	0	0	0	2,646	04/25/2054	1.A FE
92259Q-AA-5	Velocity Commercial Capital L SERIES 20243 CLASS A 6.650% 06/25/54		09/25/2024	Paydown		61,526	61,526	61,524	0	0	2	0	2	0	61,526	0	0	0	1,181	06/25/2054	1.A FE
92259W-AA-2	Velocity Commercial Capital L VCC 2024-4 A 6.030% 08/25/54		09/01/2024	Paydown		18,008	18,008	18,007	0	0	1	0	1	0	18,008	0	0	0	155	08/25/2054	1.A FE
92261C-AA-2	Velocity Commercial Capital L VCC 2024-1 A 6.550% 01/25/54		09/01/2024	Paydown		7,978	7,978	7,974	0	0	4	0	4	0	7,978	0	0	0	90	01/25/2054	1.A FE
92538H-AC-4	Verus Securitization Trust SERIES 20214 CLASS A3 1.350% 07/25/66		09/01/2024	Paydown		97,437	97,437	80,751	0	0	16,686	0	16,686	0	97,437	0	0	0	796	07/25/2066	1.F FE
92539G-AB-7	Verus Securitization Trust SERIES 20233 CLASS A2 6.438% 03/25/68		09/01/2024	Paydown		23,050	23,050	23,050	0	0	0	0	0	0	23,050	0	0	0	533	03/25/2068	1.C FE
92539X-AA-2	Verus Securitization Trust SERIES 20236 CLASS A1 6.665% 09/25/68		09/01/2024	Paydown		273,140	273,140	272,332	272,309	0	831	0	831	0	273,140	0	0	0	12,244	09/25/2068	1.A FE
92539Y-AA-0	Verus Securitization Trust SERIES 20237 CLASS A1 7.070% 10/25/68		09/01/2024	Paydown		152,710	152,710	152,709	152,671	0	38	0	38	0	152,710	0	0	0	7,129	10/25/2068	1.A FE
92540D-AB-1	Verus Securitization Trust SERIES 20238 CLASS A2 6.664% 12/25/68		09/01/2024	Paydown		19,506	19,506	19,546	0	0	(40)	0	(40)	0	19,506	0	0	0	454	12/25/2068	1.C FE
92540F-AC-4	Verus Securitization Trust VERUS 2024-INV1 A3 6.470% 03/25/69		09/01/2024	Paydown		2,819	2,819	2,815	0	0	3	0	3	0	2,819	0	0	0	44	03/25/2069	1.F FE
92540H-AC-0	Verus Securitization Trust VERUS 2024-5 A3 6.648% 06/25/69		09/01/2024	Paydown		5,161	5,161	5,177	0	0	(16)	0	(16)	0	5,161	0	0	0	64	06/25/2069	1.F FE
92540M-AC-9	Verus Securitization Trust VERUS 2024-3 A3 6.845% 04/25/69		09/01/2024	Paydown		30,678	30,678	30,731	0	0	(53)	0	(53)	0	30,678	0	0	0	730	04/25/2069	1.F FE
925524-AH-3	PARAMOUNT GLOBAL 7.875% 07/30/30		07/23/2024	Various		6,416,306	6,098,339	6,393,242	6,225,667	0	(8,633)	0	(8,633)	0	6,217,033	0	199,273	199,273	472,240	07/30/2030	2.C FE
925524-AX-8	Viacom Intl 6.875% 04/30/36		07/30/2024	Various		4,827,325	5,000,000	4,947,050	4,966,226	0	1,016	0	1,016	0	4,967,242	0	(139,917)	(139,917)	254,948	04/30/2036	2.C FE
92839H-AA-4	Vista Point Securitization Tr VSTA 2024-CES1 A1 6.676% 05/25/54		09/01/2024	Paydown		7,599	7,599	7,598	0	0	0	0	0	0	7,599	0	0	0	204	05/25/2054	1.A FE
92840V-AE-2	VISTRA OPERATIONS CO LLC 4.300% 07/15/29		07/23/2024	Western Asset		1,909,160	2,000,000	1,866,340	1,891,690	0	9,588	0	9,588	0	1,901,277	0	7,883	7,883	88,150	07/15/2029	2.C FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
92841E-AA-7	Vistajet Malta 2021-1A 3.875% 02/15/30		08/15/2024	Redemption 100.0000		1,070,963	1,070,963	1,070,963	1,070,963	0	0	0	0	0	1,070,963	0	0	0	41,500	02/15/2030	2.A PL
92855H-AA-3	Vivint Solar Financing LLC SERIES 20201A CLASS A 2.210% 07/31/51		07/30/2024	Paydown		29,827	29,827	24,738	0	0	5,089	0	5,089	0	29,827	0	0	0	659	07/31/2051	1.G FE
95002V-AB-5	Wells Fargo Mortgage Backed S SERIES 20204 CLASS A2 2.500% 07/25/50		09/01/2024	Paydown		4,311	4,311	3,438	3,450	0	861	0	861	0	4,311	0	0	0	76	07/25/2050	1.A
95058X-AE-8	WENDYS FUNDING LLC SERIES 20181A CLASS A2I 3.884% 03/15/48		09/15/2024	Paydown		3,479	3,479	3,153	3,163	0	316	0	316	0	3,479	0	0	0	101	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 20211A CLASS A2II 2.775% 06/15/51		09/15/2024	Paydown		4,627	4,627	3,743	3,817	0	810	0	810	0	4,627	0	0	0	96	06/15/2051	2.B FE
95829T-AA-3	WESTERN GROUP HOUSING LP 6.750% 03/15/57		09/15/2024	Redemption 100.0000		12,179	12,179	16,753	16,143	0	(67)	0	(67)	0	16,076	0	(3,897)	(3,897)	822	03/15/2057	1.C FE
96042Q-AL-4	Westlake Automobile Receivable WLAKE 2020-3A D 1.650% 02/17/26		09/16/2024	Call 100.0000		261,086	261,086	255,619	256,125	0	4,391	0	4,391	0	260,516	0	569	569	3,231	02/17/2026	1.A FE
96042Q-AL-4	Westlake Automobile Receivable WLAKE 2020-3A D 1.650% 02/17/26		08/20/2024	Paydown		314,187	314,187	307,609	308,218	0	5,969	0	5,969	0	314,187	0	0	0	3,233	02/17/2026	1.A FE
96043J-AJ-4	Westlake Automobile Receivabl WLAKE 2021-3A C 1.580% 01/15/27		09/15/2024	Paydown		301,038	301,038	292,901	0	0	8,137	0	8,137	0	301,038	0	0	0	3,171	01/15/2027	1.A FE
96043J-AJ-4	Westlake Automobile Receivabl WLAKE 2021-3A C 1.580% 01/15/27		08/15/2024	Paydown		585,449	585,449	569,624	0	0	15,825	0	15,825	0	585,449	0	0	0	5,005	01/15/2027	1.B FE
97652P-AA-9	Winwater Mortgage Loan Trust SERIES 20141 CLASS A1 3.927% 06/20/44		09/01/2024	Paydown		21,816	21,816	22,586	22,344	0	(528)	0	(528)	0	21,816	0	0	0	570	06/20/2044	1.A
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A	07/15/2024	Redemption 100.0000		9,267	9,267	8,787	8,960	0	22	0	22	0	8,982	0	285	285	306	01/15/2030	1.C FE
66977W-AP-4	NOVA CHEMICALS CORP 5.000% 05/01/25	A	07/23/2024	PineBridge		992,500	1,000,000	982,500	996,679	0	1,372	0	1,372	0	998,050	0	(5,550)	(5,550)	36,528	05/01/2025	3.C FE
68245X-AP-4	1011778 BC / NEW RED FIN 3.500% 02/15/29	A	09/05/2024	PineBridge		233,308	250,000	214,053	218,316	0	3,647	0	3,647	0	221,962	0	11,345	11,345	9,260	02/15/2029	3.B FE
01750T-AG-1	Allegro CLO Ltd SERIES 20201A CLASS B 7.246% 01/21/32	D	07/21/2024	Paydown		225,000	225,000	221,063	221,252	0	3,748	0	3,748	0	225,000	0	0	0	12,482	01/21/2032	1.C FE
03755H-AE-3	Apex Credit CLO LLC SERIES 20181A CLASS A2 6.576% 04/25/31	D	07/25/2024	Paydown		70,094	70,094	69,428	69,462	0	633	0	633	0	70,094	0	0	0	3,539	04/25/2031	1.A FE
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1 6.433% 01/15/29	D	09/13/2024	Call 100.0000		594,204	594,204	594,204	594,204	0	0	0	0	0	594,204	0	0	0	35,559	01/15/2029	1.A FE
04016G-BB-3	ARES CLO Ltd SERIES 201640A CLASS A1 6.433% 01/15/29	D	07/15/2024	Paydown		1,435,681	1,435,681	1,435,681	1,435,681	0	0	0	0	0	1,435,681	0	0	0	70,524	01/15/2029	1.A FE
04016G-BH-0	ARES CLO Ltd SERIES 201640A CLASS BRR 7.363% 01/15/29	D	09/13/2024	Call 100.0000		3,934,000	3,934,000	3,894,660	3,895,794	0	7,271	0	7,271	0	3,903,065	0	30,935	30,935	269,259	01/15/2029	1.C FE
04942V-AW-4	Atlas Senior Loan Fund LTD SERIES 201913A CLASS A1NR 6.621% 04/22/31	D	07/23/2024	Paydown		147,412	147,412	144,965	145,559	0	1,853	0	1,853	0	147,412	0	0	0	7,482	04/22/2031	1.A FE
06761T-AC-6	Barings Middle Market CLO Ltd SERIES 2019IA CLASS A1B 6.941% 10/15/31	D	09/05/2024	Call 100.0000		521,619	521,619	519,377	519,554	0	577	0	577	0	520,132	0	1,488	1,488	32,964	10/15/2031	1.A FE
06761T-AC-6	Barings Middle Market CLO Ltd SERIES 2019IA CLASS A1B 6.941% 10/15/31	D	07/16/2024	Paydown		138,635	138,635	138,039	138,086	0	549	0	549	0	138,635	0	0	0	7,367	10/15/2031	1.A FE
07133M-AJ-5	Battalion CLO LTD BATLN 2019-16A DR 8.794% 12/19/32	D	07/25/2024	Nikko Securities America		1,999,000	2,000,000	1,975,857	0	0	626	0	626	0	1,976,483	0	22,517	22,517	46,626	12/19/2032	2.A FE
07135L-AG-1	Battalion CLO LTD SERIES 202223A CLASS C 7.951% 05/19/36	D	09/06/2024	Call 100.0000		4,000,000	4,000,000	3,938,550	3,941,567	0	7,039	0	7,039	0	3,948,606	0	51,394	51,394	289,364	05/19/2036	1.F FE
12481Q-AC-9	CBAM CLO Management SERIES 20185A CLASS A 6.568% 04/17/31	D	07/17/2024	Paydown		158,073	158,073	156,018	156,449	0	1,624	0	1,624	0	158,073	0	0	0	7,974	04/17/2031	1.A FE
143122-AE-9	Carlyle Global Market Strateg CGMS 2021-11A C 7.575% 01/25/33	D	07/10/2024	Call 100.0000		206,250	206,250	206,250	0	0	0	0	0	0	206,250	0	0	0	3,325	01/25/2033	1.F
14314F-AS-7	Carlyle Global Market Strateg SERIES 20173A CLASS BR 7.545% 07/20/29	D	09/05/2024	Call 100.0000		2,000,000	2,000,000	1,881,000	1,896,244	0	14,820	0	14,820	0	1,911,064	0	88,936	88,936	135,614	07/20/2029	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17275G-AA-4	Cirrus Funding 2018-1 Ltd SERIES 20181A CLASS A 4.800% 01/25/37	D	07/25/2024	Paydown		402,358	402,358	402,358	402,358	0	0	0	0	0	402,358	0	0	0	19,313	01/25/2037	1.A FE
26253B-AJ-3	Dryden Senior Loan Fund SERIES 2022104A CLASS C 9.152% 08/20/34	D	09/09/2024	Call 100.0000		1,000,000	1,000,000	1,013,500	1,009,039	0	(7,003)	0	(7,003)	0	1,002,036	0	(2,036)	(2,036)	76,550	08/20/2034	1.F FE
26253M-AG-5	Dryden Senior Loan Fund SERIES 2022108A CLASS C 8.382% 07/18/35	D	07/29/2024	Call 100.0000		1,250,000	1,250,000	1,248,438	1,248,533	0	88	0	88	0	1,248,621	0	1,379	1,379	83,492	07/18/2035	1.F FE
28622X-AC-0	Elevation CLO Ltd SERIES 20189A CLASS B 7.291% 07/15/31	D	07/31/2024	Call 100.0000		500,000	500,000	494,250	494,835	0	527	0	527	0	495,362	0	4,638	4,638	29,520	07/15/2031	1.B FE
30259A-AA-0	FDF Limited SERIES 20173A CLASS A1 3.900% 01/25/36	D	07/25/2024	Paydown		2,314,494	2,314,494	2,314,494	2,314,494	0	0	0	0	0	2,314,494	0	0	0	90,265	01/25/2036	1.A FE
33882G-AJ-7	Flatiron CLO Ltd SERIES 20171A CLASS CR 7.290% 05/15/30	D	08/15/2024	Paydown		400,000	400,000	394,400	394,664	0	5,336	0	5,336	0	400,000	0	0	0	22,163	05/15/2030	1.D FE
390578-AL-6	Great Lakes CLO Ltd SERIES 20191A CLASS AR 7.101% 07/15/31	D	07/15/2024	Paydown		58,552	58,552	57,967	58,250	0	302	0	302	0	58,552	0	0	0	3,182	07/15/2031	1.A FE
40049J-BB-2	Grupo Televisa SA ADR 4.625% 01/30/26	D	09/05/2024	Blackrock		992,100	1,000,000	1,005,050	1,001,273	0	(440)	0	(440)	0	1,000,833	0	(8,733)	(8,733)	50,875	01/30/2026	2.B FE
42772G-AB-8	HERO Funding Trust SERIES 20181A CLASS A2 4.670% 09/20/48	D	09/20/2024	Paydown		56,752	56,752	56,610	56,620	0	132	0	132	0	56,752	0	0	0	1,949	09/20/2048	1.A FE
449250-AA-7	ICG US CLO Ltd SERIES 20212A CLASS A 6.656% 04/23/34	D	07/03/2024	Call 100.0000		500,000	500,000	485,500	487,285	0	1,396	0	1,396	0	488,681	0	11,319	11,319	23,801	04/23/2034	1.A FE
47047R-AG-1	Jamestown CLO Ltd SERIES 202218A CLASS B2 4.970% 07/25/35	D	09/11/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	436,291	07/25/2035	1.C FE
48206K-AE-6	Juniper Valley Park CLO, Ltd SERIES 20231A CLASS B 7.833% 07/20/35	D	07/20/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	90,882	07/20/2035	1.C FE
50184V-AR-5	LCM Ltd Partnership SERIES 14A CLASS AR 6.585% 07/20/31	D	07/20/2024	Paydown		89,994	89,994	88,532	88,850	0	1,144	0	1,144	0	89,994	0	0	0	4,592	07/20/2031	1.A FE
55822G-AL-8	Madison Park Funding Ltd SERIES 202257A CLASS C2 5.312% 07/27/34	D	08/08/2024	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	186,584	07/27/2034	1.E FE
55954H-AN-2	Magnetite CLO Ltd SERIES 201922A CLASS BR 7.141% 04/15/31	D	07/31/2024	Call 100.0000		1,500,000	1,500,000	1,467,750	1,471,714	0	3,811	0	3,811	0	1,475,525	0	24,475	24,475	86,753	04/15/2031	1.C FE
60162P-AE-2	Milos CLO LTD SERIES 20171A CLASS AR 6.615% 10/20/30	D	07/20/2024	Paydown		187,322	187,322	166,436	172,468	0	14,854	0	14,854	0	187,322	0	0	0	9,601	10/20/2030	1.A FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	07/26/2024	Call 100.0000		46,631	46,631	41,502	43,309	0	677	0	677	0	43,987	0	2,645	2,645	1,225	06/30/2026	4.B FE
62877C-AA-1	NAC Aviation 29 DAC 4.750% 06/30/26	D	09/23/2024	Redemption 100.0000		310,860	310,860	276,665	288,716	0	5,972	0	5,972	0	294,687	0	16,173	16,173	10,671	06/30/2026	4.B FE
63152P-AA-6	Nassau 2018-II, LTD SERIES 2018IIA CLASS A 7.105% 10/15/31	D	07/15/2024	Paydown		77,218	77,218	75,480	75,994	0	1,223	0	1,223	0	77,218	0	0	0	4,033	10/15/2031	1.A FE
67401R-AL-8	Oaktree CLO Ltd SERIES 20223A CLASS B2 5.590% 07/15/35	D	09/10/2024	Call 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	139,631	07/15/2035	1.C FE
69702B-AA-9	Palmer Square Loan Funding Ltd SERIES 20213A CLASS A1 6.345% 07/20/29	D	07/20/2024	Paydown		39,372	39,372	39,400	39,397	0	(25)	0	(25)	0	39,372	0	0	0	1,936	07/20/2029	1.A FE
69702H-AA-6	Palmer Square Loan Funding Lt SERIES 20214A CLASS A1 6.363% 10/15/29	D	07/15/2024	Paydown		1,483,353	1,483,353	1,483,353	1,483,353	0	0	0	0	0	1,483,353	0	0	0	72,077	10/15/2029	1.A FE
70018C-AG-1	Park Blue CLO Ltd SERIES 20222A CLASS B2 6.466% 01/20/35	D	07/20/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	96,990	01/20/2035	1.C FE
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4.375% 03/15/26	D	09/05/2024	PineBridge		490,000	500,000	507,920	502,039	0	(680)	0	(680)	0	501,359	0	(11,359)	(11,359)	21,328	03/15/2026	3.C FE
77587A-AC-0	Romark CLO Ltd SERIES 20181A CLASS A1 6.575% 04/20/31	D	07/20/2024	Paydown		127,022	127,022	124,990	125,503	0	1,520	0	1,520	0	127,022	0	0	0	6,471	04/20/2031	1.A FE
81180W-AL-5	SEAGATE HDD CAYMAN 4.750% 01/01/25	D	09/05/2024	PineBridge		3,980,000	4,000,000	3,945,000	3,993,538	0	4,383	0	4,383	0	3,997,920	0	(17,920)	(17,920)	224,306	01/01/2025	3.C FE
81883D-AK-9	Shackleton CLO LTD SERIES 201710A CLASS BR 7.094% 04/20/29	D	07/10/2024	Call 100.0000		1,000,000	1,000,000	964,000	973,683	0	5,554	0	5,554	0	979,237	0	20,763	20,763	52,950	04/20/2029	1.A FE
81883D-AS-2	Shackleton CLO LTD SERIES 201710A CLASS AR 6.434% 04/20/29	D	07/12/2024	Call 100.0000		2,133,803	2,133,803	2,133,803	2,133,803	0	0	0	0	0	2,133,803	0	0	0	102,578	04/20/2029	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83609R-AN-1	Sound Point CLO LTD SERIES 20171A CLASS BR 7.045% 01/23/29	D	07/23/2024	Paydown		120,585	120,585	119,801	120,079	0	507	0	507	0	120,585	0	0	0	6,529	01/23/2029	1.A FE
87241E-AW-5	TCW CLO 2019-1 AMR, LTD. TCW 2019-1A BR 7.113% 08/16/34	D	08/07/2024	Call 100.0000		10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	566,727	08/16/2034	1.C FE
89289E-BC-7	Tralee CLO Ltd TRAL 2019-6A B1R 7.375% 10/25/32	D	07/25/2024	Call 100.0000		2,500,000	2,500,000	2,501,250	0	0	(457)	0	(457)	0	2,500,793	0	(793)	(793)	46,986	10/25/2032	1.C FE
89289E-BG-8	Tralee CLO Ltd TRAL 2019-6A CR 8.375% 10/25/32	D	07/25/2024	Call 100.0000		250,000	250,000	250,000	0	0	0	0	0	0	250,000	0	0	0	5,331	10/25/2032	1.F FE
92328G-BB-1	Venture CDO Ltd SERIES 201314A CLASS BR 6.873% 08/28/29	D	08/28/2024	Paydown		5,725,868	5,725,868	5,535,694	5,599,947	0	125,920	0	125,920	0	5,725,868	0	0	0	312,265	08/28/2029	1.A FE
92916X-AJ-6	Voya CLO Ltd SERIES 20133A CLASS A1RR 6.690% 10/18/31	D	07/18/2024	Paydown		230,679	230,679	229,711	229,853	0	826	0	826	0	230,679	0	0	0	11,854	10/18/2031	1.A FE
92917N-AJ-7	Voya CLO Ltd SERIES 20191A CLASS AR 6.623% 04/15/31	D	07/15/2024	Paydown		43,836	43,836	43,310	43,411	0	426	0	426	0	43,836	0	0	0	2,216	04/15/2031	1.A FE
92917W-BA-5	Voya CLO Ltd SERIES 20184A CLASS CR 7.841% 01/15/32	D	09/04/2024	Call 100.0000		1,000,000	1,000,000	989,500	989,732	0	1,317	0	1,317	0	991,049	0	8,951	8,951	71,102	01/15/2032	1.F FE
948214-AS-0	Webster Park CLO Ltd SERIES 20151A CLASS A2R 7.145% 07/20/30	D	07/20/2024	Paydown		2,250,000	2,250,000	2,192,675	2,200,813	0	49,187	0	49,187	0	2,250,000	0	0	0	124,450	07/20/2030	1.C FE
949496-BJ-1	Wellfleet CLO Ltd SERIES 20151A CLASS AR4 6.434% 07/20/29	D	07/20/2024	Paydown		53,509	53,509	53,547	53,536	0	(27)	0	(27)	0	53,509	0	0	0	2,669	07/20/2029	1.A FE
94949L-AN-0	Wellfleet CLO Ltd SERIES 20162A CLASS A2R 7.124% 10/20/28	D	07/20/2024	Paydown		205,382	205,382	202,044	203,722	0	1,660	0	1,660	0	205,382	0	0	0	11,325	10/20/2028	1.A FE
97314C-AA-8	Wind River CLO Ltd SERIES 20132A CLASS AR2 6.541% 10/18/30	D	07/18/2024	Paydown		377,626	377,626	377,626	377,626	0	0	0	0	0	377,626	0	0	0	18,976	10/18/2030	1.A FE
98877G-AQ-1	Z CAPITAL CREDIT PARTNERS CLO SERIES 20191A CLASS A1R 7.051% 07/16/31	D	07/16/2024	Paydown		570,666	570,666	570,666	570,666	0	0	0	0	0	570,666	0	0	0	30,910	07/16/2031	1.A FE
Q3917#-AA-2	FLINDERS PORTS Seeries A No. A-29 4.170% 09/18/24	D	09/18/2024	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,700	09/18/2024	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						163,251,733	164,342,868	162,314,578	141,867,087	9,686	681,948	0	691,634	0	163,223,896	0	25,787	25,787	7,651,553	XXX	XXX
51932*-AB-2	LAV GEAR 4Wall Entertain 11.126% 10/31/24		06/28/2024	Redemption 100.0000		5,931	5,931	5,822	5,908	0	13	0	13	0	5,922	0	10	10	311	10/31/2024	4.B PL
51932*-AC-0	LAV GEAR 4Wall Entertain 10.872% 10/31/24		06/28/2024	Redemption 100.0000		1,325	1,325	1,306	1,321	0	2	0	2	0	1,323	0	2	2	43	10/31/2024	4.B PL
88583#-AA-4	3Si 10.503% 12/16/26		06/28/2024	Redemption 100.0000		12,126	12,126	11,884	12,037	0	13	0	13	0	12,049	0	77	77	730	12/16/2026	3.C PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						19,382	19,382	19,012	19,266	0	28	0	28	0	19,294	0	89	89	1,084	XXX	XXX
2509999997. Total - Bonds - Part 4						181,843,017	182,934,152	180,886,728	159,913,654	9,686	726,474	0	736,160	0	181,834,813	0	6,156	6,156	8,268,193	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						181,843,017	182,934,152	180,886,728	159,913,654	9,686	726,474	0	736,160	0	181,834,813	0	6,156	6,156	8,268,193	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
024071-81-3	American Funds American Balance		09/04/2024	Principal	10.000	349		276	321	(45)	0	0	(45)	0	276	0	73	73	0		
06828M-87-6	Baron Funds Emerging Markets Institutional		09/16/2024	Principal	10,786.000	165,270		140,577	151,223	(10,646)	0	0	(10,646)	0	140,577	0	24,693	24,693	0		
277907-70-5	Eaton Vance Inc Inc Fd Bostn-R6		09/16/2024	Principal	236.000	1,218		1,173	1,211	(38)	0	0	(38)	0	1,173	0	45	45	0		
298706-82-1	American Funds Europacific growth fund		09/16/2024	Principal	3,038.000	177,464		153,567	166,204	(12,637)	0	0	(12,637)	0	153,567	0	23,897	23,897	0		
315911-74-3	Fidelity Advisors Fidelity Extended Market Index		09/16/2024	Principal	2,222.000	189,108		139,301	173,463	(34,162)	0	0	(34,162)	0	139,301	0	49,807	49,807	0		
315911-75-0	Fidelity Advisors Fidelity 500 Index Fund		09/16/2024	Principal	952.000	186,661		126,020	157,468	(31,448)	0	0	(31,448)	0	126,020	0	60,641	60,641	0		

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
316146-35-6	Fidelity Advisors Fidelity US Bond Index Fund		09/16/2024	Principal	70,624.000	740,124		720,559	736,605	(16,045)	0	0	(16,045)	0	720,559	0	19,565	19,565	0		
31635V-63-8	Fidelity Advisors Fidelity Total Intern. Index		09/16/2024	Principal	10,782.000	155,764		125,522	141,780	(16,258)	0	0	(16,258)	0	125,522	0	30,242	30,242	0		
411512-52-8	Harbor Funds Capital Appreciation		09/16/2024	Principal	2,196.000	256,481		138,584	212,445	(73,861)	0	0	(73,861)	0	138,584	0	117,897	117,897	0		
55273H-35-3	MFS Value Fund R6		09/16/2024	Principal	3,605.000	193,465		168,666	170,264	(1,598)	0	0	(1,598)	0	168,666	0	24,799	24,799	0		
89154Q-27-3	Touchstone Funds Large Cap Focused Fund Class I		09/16/2024	Principal	3,510.000	239,359		166,741	208,064	(41,323)	0	0	(41,323)	0	166,741	0	72,618	72,618	0		
957663-66-9	Western Asset Funds Core Plus Bond I		09/16/2024	Principal	1,366.000	12,629		13,669	13,083	586	0	0	586	0	13,669	0	(1,038)	(1,038)	0		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,317,892	XXX	1,894,655	2,132,131	(237,475)	0	0	(237,475)	0	1,894,655	0	423,239	423,239	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,317,892	XXX	1,894,655	2,132,131	(237,475)	0	0	(237,475)	0	1,894,655	0	423,239	423,239	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						2,317,892	XXX	1,894,655	2,132,131	(237,475)	0	0	(237,475)	0	1,894,655	0	423,239	423,239	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,317,892	XXX	1,894,655	2,132,131	(237,475)	0	0	(237,475)	0	1,894,655	0	423,239	423,239	0	XXX	XXX
6009999999 - Totals						184,160,909	XXX	182,781,383	162,045,785	(227,789)	726,474	0	498,685	0	183,729,468	0	429,395	429,395	8,268,193	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Suisse Balanced Trend 5 9CUBS0BI ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	06/14/2024	06/13/2025	1,031	269,792	261.68	0	5,810	0	7,209		7,209	1,399	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BP ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	08/14/2024	08/14/2025	46,803	12,255,834	261.86	0	281,754	0	344,179		344,179	62,425	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0KA ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	11/14/2023	11/14/2024	1,713	437,140	255.19	9,419	0	0	17,709		17,709	4,597	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BV ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/13/2024	09/12/2025	1,029	273,416	265.71	0	5,955	0	5,788		5,788	(167)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BK ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/12/2024	07/14/2025	40,852	10,800,860	264.39	0	248,380	0	236,752		236,752	(11,629)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BG ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	06/14/2024	06/13/2025	1,970	515,510	261.68	0	11,101	0	13,775		13,775	2,674	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BL ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/12/2024	07/14/2025	2,035	538,034	264.39	0	11,658	0	11,794		11,794	135	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0KC ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	11/14/2023	11/14/2024	1,069	272,798	255.19	5,878	0	0	11,051		11,051	2,869	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0JS ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/13/2023	10/14/2024	79,471	20,180,071	253.93	462,124	0	0	924,750		924,750	272,278	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AA ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	01/12/2024	01/14/2025	45,606	11,850,719	259.85	0	272,724	0	309,563		309,563	36,840	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AI ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	02/14/2024	02/14/2025	2,009	519,648	258.66	0	11,214	0	15,973		15,973	4,759	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BU ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/13/2024	09/12/2025	60,848	16,167,922	265.71	0	373,607	0	342,268		342,268	(31,339)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0KF ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	12/14/2023	12/13/2024	1,949	504,245	258.72	11,542	0	0	14,283		14,283	2,599	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AN ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/14/2024	03/14/2025	2,101	547,920	260.79	0	11,810	0	14,156		14,156	2,347	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0JX ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/13/2023	10/14/2024	4,896	1,243,241	253.93	26,789	0	0	56,971		56,971	16,774	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0JV ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/13/2023	10/14/2024	1,568	398,162	253.93	8,579	0	0	18,246		18,246	5,372	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BQ ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	08/14/2024	08/14/2025	1,940	508,008	261.86	0	11,030	0	14,266		14,266	3,236	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AF ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	02/14/2024	02/14/2025	48,569	12,562,858	258.66	0	287,528	0	386,163		386,163	98,634	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AM ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/14/2024	03/14/2025	51,025	13,306,810	260.79	0	304,619	0	343,797		343,797	39,177	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AP ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/14/2024	03/14/2025	3,742	975,876	260.79	0	21,033	0	25,213		25,213	4,179	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0KE ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	12/14/2023	12/13/2024	59,587	15,416,349	258.72	352,867	0	0	436,679		436,679	79,473	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BN ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/12/2024	07/14/2025	715	189,039	264.39	0	4,096	0	4,144		4,144	48	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BB ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2024	05/14/2025	768	199,941	260.34	0	4,304	0	5,805		5,805	1,500	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AK ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	02/14/2024	02/14/2025	1,708	441,791	258.66	0	9,534	0	13,580		13,580	4,046	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0BX ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/13/2024	09/12/2025	1,474	391,657	265.71	0	8,530	0	8,291		8,291	(239)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AS ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	04/12/2024	04/14/2025	1,963	510,164	259.89	0	11,015	0	14,927		14,927	3,912	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AR ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	04/12/2024	04/14/2025	41,629	10,818,961	259.89	0	247,693	0	316,557		316,557	68,864	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AX ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2024	05/14/2025	63	16,401	260.34	0	353	0	476		476	123	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBS0AD ...	Fixed Annuity Hedge .	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	01/12/2024	01/14/2025	1,337	347,419	259.85	0	7,995	0	9,075		9,075	1,080	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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)
Credit Suisse Balanced Trend 5 9CUBSOAU	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	04/12/2024	04/14/2025	955	248,195	259.89	0	5,359	0	7,262		7,262	1,903	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOJZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	11/14/2023	11/14/2024	52,605	13,424,270	255.19	307,413	0	0	543,826		543,826	141,160	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2024	05/14/2025	49,816	12,969,097	260.34	0	296,903	0	376,517		376,517	79,614	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOKH	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	12/14/2023	12/13/2024	4,595	1,188,818	258.72	27,211	0	0	33,674		33,674	6,129	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	01/12/2024	01/14/2025	2,082	541,008	259.85	0	12,450	0	14,132		14,132	1,682	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2024	05/14/2025	1,937	504,279	260.34	0	10,856	0	14,640		14,640	3,784	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBS	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	08/14/2024	08/14/2025	707	185,135	261.86	0	4,020	0	5,199		5,199	1,179	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	06/14/2024	06/13/2025	43,787	11,458,182	261.68	0	262,284	0	306,166		306,166	43,882	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	9	9,958	1106	0	73,141	0	117,850		117,850	44,709	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2024	06/20/2025	9	9,783	1087	0	80,429	0	120,235		120,235	39,806	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/21/2025	7	7,627	1090	0	62,640	0	94,908		94,908	32,268	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	9	8,330	925.58	73,305	0	0	221,943		221,943	99,244	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	8	7,767	970.91	0	60,696	0	170,413		170,413	109,717	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	9	8,896	988.47	72,234	0	0	169,225		169,225	82,034	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	9	9,186	1021	0	74,124	0	154,616		154,616	80,492	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/21/2024	08/21/2025	672	739,798	1101	0	58,101	0	88,275		88,275	30,174	0	0	0	0		0001
MSCI Emerging Markets 9MUBSOAA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/21/2024	03/21/2025	839	879,557	1048	0	68,292	0	127,431		127,431	59,139	0	0	0	0		0001
MSCI Emerging Markets 9MUBSOAC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	04/19/2024	04/21/2025	825	828,440	1004	0	69,137	0	159,918		159,918	90,781	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2024	05/21/2025	1,079	1,179,757	1093	0	94,667	0	134,634		134,634	39,967	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2023	12/20/2024	1,079	1,077,187	998.32	83,348	0	0	197,494		197,494	94,806	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1MI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/21/2025	24	132,120	5505	0	1,131,792	0	1,424,743		1,424,743	292,951	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1MF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/21/2025	3	16,515	5505	0	141,732	0	178,093		178,093	36,361	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOPA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	24	113,269	4720	918,624	0	0	2,634,748		2,634,748	1,641,105	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1MG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/21/2025	9	49,545	5505	0	424,422	0	534,279		534,279	109,857	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1GG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	11	54,800	4982	0	461,417	0	999,086		999,086	537,669	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1EY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	90	435,583	4840	0	3,410,640	0	9,119,229		9,119,229	5,708,589	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOVC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/13/2024	09/12/2025	28	157,529	5626	0	1,281,337	0	1,539,492		1,539,492	258,156	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOUI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2024	08/14/2025	26	141,835	5455	0	1,168,758	0	1,696,358		1,696,358	527,600	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOTU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/12/2024	07/14/2025	25	140,384	5615	0	1,148,434	0	1,262,204		1,262,204	113,771	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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)
S&P 500 FLEX OPTION 9SWXSOOC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	24	107,897	4496	915,624	0	0	3,111,187		3,111,187	1,783,789	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1AV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	3	12,672	4224	121,668	0	0	464,673		464,673	238,860	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSONI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	3	12,983	4328	122,694	0	0	432,547		432,547	233,846	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOVA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/13/2024	09/12/2025	1	5,682	5682	0	42,097	0	50,967		50,967	8,871	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	24	120,015	5001	0	989,069	0	2,125,629		2,125,629	1,136,560	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOVE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/13/2024	09/12/2025	2	11,252	5626	0	91,524	0	109,964		109,964	18,440	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1NM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2024	08/21/2025	56	314,768	5621	0	2,423,736	0	2,994,101		2,994,101	570,365	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOSM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/14/2024	05/14/2025	24	125,920	5247	0	1,045,453	0	1,784,153		1,784,153	738,700	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOUG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2024	08/14/2025	1	5,510	5510	0	41,375	0	61,101		61,101	19,726	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOOY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	1	4,767	4767	35,208	0	0	105,221		105,221	67,000	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1GE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	65	323,817	4982	0	2,726,555	0	5,903,690		5,903,690	3,177,135	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1GD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	3	14,945	4982	0	125,841	0	272,478		272,478	146,637	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1HF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	2	10,483	5242	0	88,834	0	140,460		140,460	51,626	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1DO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	9	42,721	4747	333,648	0	0	969,657		969,657	608,259	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2024	06/20/2025	3	16,394	5465	0	138,414	0	179,565		179,565	41,151	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2024	06/20/2025	28	153,009	5465	0	1,290,217	0	1,675,937		1,675,937	385,720	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOTI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2024	06/13/2025	3	16,295	5432	0	134,357	0	185,531		185,531	51,174	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1JI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2024	05/21/2025	7	37,250	5321	0	307,814	0	481,419		481,419	173,605	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOUK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2024	08/14/2025	2	10,910	5455	0	89,904	0	130,489		130,489	40,585	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOTE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2024	06/13/2025	1	5,486	5486	0	41,200	0	57,599		57,599	16,400	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1NS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2024	08/21/2025	15	84,313	5621	0	649,215	0	801,991		801,991	152,776	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1OW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	22	125,456	5703	0	999,424	0	1,103,213		1,103,213	103,790	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOQG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	5	23,919	4784	0	190,175	0	530,199		530,199	340,024	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSONE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	1	4,371	4371	38,128	0	0	139,865		139,865	77,140	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1CC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	12	54,458	4538	464,688	0	0	1,510,720		1,510,720	879,065	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/12/2024	04/14/2025	1	5,175	5175	0	43,012	0	77,937		77,937	34,925	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOVG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/13/2024	09/12/2025	2	11,252	5626	0	91,524	0	109,964		109,964	18,440	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1FA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	16	77,437	4840	0	606,336	0	1,621,196		1,621,196	1,014,860	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOTG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2024	06/13/2025	26	141,222	5432	0	1,164,429	0	1,607,933		1,607,933	443,504	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXFS1BZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2023	11/21/2024	3	13,615	4538	116,172	0	0	377,680		377,680	219,766	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1DQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2023	12/20/2024	28	132,909	4747	1,038,016	0	0	3,016,711		3,016,711	1,892,362	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/12/2024	04/14/2025	3	15,370	5123	0	138,900	0	247,095		247,095	108,194	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSONG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/13/2023	10/14/2024	24	103,867	4328	981,552	0	0	3,460,378		3,460,378	1,870,770	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2024	06/20/2025	10	54,646	5465	0	460,792	0	598,549		598,549	137,757	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOOA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2023	11/14/2024	1	4,541	4541	35,219	0	0	125,199		125,199	73,287	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOTS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/12/2024	07/14/2025	1	5,672	5672	0	42,245	0	46,425		46,425	4,180	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2024	06/20/2025	17	92,899	5465	0	783,346	0	1,017,533		1,017,533	234,187	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/12/2024	04/14/2025	28	143,455	5123	0	1,296,405	0	2,306,216		2,306,216	1,009,811	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/14/2024	03/14/2025	1	5,202	5202	0	40,663	0	73,030		73,030	32,368	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1AY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/20/2023	10/21/2024	33	139,397	4224	1,338,348	0	0	5,111,399		5,111,399	2,627,459	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1MK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/21/2025	17	93,585	5505	0	801,686	0	1,009,193		1,009,193	207,507	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1HI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/21/2024	03/21/2025	15	78,623	5242	0	664,158	0	1,053,448		1,053,448	389,290	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1GI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/21/2024	02/21/2025	19	94,654	4982	0	796,993	0	1,725,694		1,725,694	928,701	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1BA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/20/2023	10/21/2024	27	114,052	4224	1,095,012	0	0	4,182,053		4,182,053	2,149,739	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1AW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/20/2023	10/21/2024	12	50,690	4224	486,672	0	0	1,858,690		1,858,690	955,440	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOQE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/12/2024	01/14/2025	30	143,515	4784	0	1,141,050	0	3,181,196		3,181,196	2,040,146	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOQC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/12/2024	01/14/2025	1	4,832	4832	0	34,947	0	101,516		101,516	66,569	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1CA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/21/2023	11/21/2024	75	340,364	4538	2,904,300	0	0	9,441,998		9,441,998	5,494,153	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2024	06/20/2025	77	420,776	5465	0	3,548,097	0	4,608,827		4,608,827	1,060,729	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1JM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2024	05/21/2025	15	79,821	5321	0	659,602	0	1,031,613		1,031,613	372,011	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1OY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/20/2024	09/19/2025	14	79,836	5703	0	635,997	0	702,045		702,045	66,048	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1DM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2023	12/20/2024	79	374,993	4747	2,928,688	0	0	8,511,435		8,511,435	5,339,163	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1JK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2024	05/21/2025	24	127,714	5321	0	1,055,364	0	1,650,581		1,650,581	595,217	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOOE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/14/2023	11/14/2024	3	13,487	4496	114,453	0	0	388,898		388,898	222,974	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1OS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/20/2024	09/19/2025	68	387,773	5703	0	3,089,128	0	3,409,932		3,409,932	320,805	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOTW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/12/2024	07/14/2025	2	11,231	5615	0	91,875	0	100,976		100,976	9,102	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1FC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/19/2024	01/21/2025	27	130,675	4840	0	1,023,192	0	2,735,769		2,735,769	1,712,577	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1NQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/21/2024	08/21/2025	22	123,659	5621	0	952,182	0	1,176,254		1,176,254	224,072	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXFS1FE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	18	87,117	4840	0	682,128	0	1,823,846		1,823,846	1,141,718	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1NO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2024	08/21/2025	6	33,725	5621	0	259,686	0	320,797		320,797	61,111	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1JG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2024	05/21/2025	54	287,356	5321	0	2,374,569	0	3,713,808		3,713,808	1,339,239	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1HG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	9	47,174	5242	0	398,495	0	632,069		632,069	233,574	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1CE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	28	127,069	4538	1,084,272	0	0	3,525,013		3,525,013	2,051,151	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	3	15,002	5001	0	123,634	0	265,704		265,704	142,070	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOPC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	3	14,159	4720	114,828	0	0	329,344		329,344	205,138	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1OU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	8	45,620	5703	0	363,427	0	401,169		401,169	37,742	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1IO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/21/2025	24	119,214	4967	0	1,103,529	0	2,318,113		2,318,113	1,214,585	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1BR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/19/2024	01/21/2025	14,507	70,211,124	4840	0	5,623,978	0	14,699,184		14,699,184	9,075,206	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1CP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2024	02/21/2025	2,644	13,171,879	4982	0	1,098,331	0	2,401,439		2,401,439	1,303,108	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOWP	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	1,545	7,674,370	4967	0	710,397	0	1,492,286		1,492,286	781,889	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOVM	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	11/21/2023	11/21/2024	11,167	50,677,968	4538	4,296,033	0	0	14,058,506		14,058,506	8,180,428	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/21/2025	508	2,662,697	5242	0	115,402	0	178,224		178,224	62,822	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOXJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	05/14/2024	05/14/2025	51	270,257	5299	0	20,493	0	35,695		35,695	15,202	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2025	527	2,804,383	5321	0	117,927	0	215,118		215,118	97,191	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1CF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2024	02/14/2025	2,330	11,651,445	5001	0	960,221	0	2,063,631		2,063,631	1,103,410	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOIT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2023	12/20/2024	11,898	56,476,832	4747	4,699,858	0	0	12,818,868		12,818,868	8,041,185	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOLG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/21/2024	08/21/2025	233	1,309,658	5621	0	107,131	0	124,576		124,576	17,445	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	2,360	12,091,248	5123	0	1,092,684	0	1,943,810		1,943,810	851,127	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/21/2025	475	2,366,355	4982	0	103,408	0	256,503		256,503	153,095	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2024	03/14/2025	2,405	12,386,904	5150	0	1,057,483	0	1,864,448		1,864,448	806,965	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOED	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/20/2024	09/19/2025	8,182	46,658,264	5703	0	3,716,947	0	4,102,951		4,102,951	386,004	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2025	576	3,170,880	5505	0	146,339	0	197,413		197,413	51,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOIV	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	56	282,835	5051	0	21,253	0	47,061		47,061	25,808	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1CN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2024	02/21/2025	9,763	48,637,313	4982	0	4,055,601	0	8,867,342		8,867,342	4,811,741	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1EN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2024	06/13/2025	2,500	13,579,000	5432	0	1,119,643	0	1,546,090		1,546,090	426,446	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOWL	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	7,847	38,977,854	4967	0	3,608,079	0	7,579,265		7,579,265	3,971,187	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSODZ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	08/14/2024	08/14/2025	2,057	11,221,367	5455	0	924,667	0	1,342,080		1,342,080	417,413	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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)
S&P 500 OTC Call Option 9SUBSOEB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/13/2024	09/12/2025	2,144	12,062,187	5626	0	981,138	0	1,178,811		1,178,811	197,673	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOVK	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	11/14/2023	11/14/2024	2,176	9,782,643	4496	828,036	0	0	2,820,810		2,820,810	1,617,302	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOHA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	3,820	18,274,231	4784	0	1,452,936	0	4,050,722		4,050,722	2,597,786	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOIU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	8,232	43,805,847	5321	0	3,619,898	0	5,661,493		5,661,493	2,041,595	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2023	12/20/2024	3,147	14,938,022	4747	1,243,104	0	0	3,390,568		3,390,568	2,126,879	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/14/2024	1,860	8,049,671	4328	759,265	0	0	2,681,793		2,681,793	1,449,847	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1GF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/20/2024	09/19/2025	239	1,362,909	5703	0	108,747	0	119,849		119,849	11,102	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2024	03/14/2025	398	2,049,891	5150	0	175,001	0	308,545		308,545	133,544	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/21/2024	9,084	38,372,269	4224	3,746,515	0	0	14,070,286		14,070,286	7,232,677	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2023	11/21/2024	523	2,373,473	4538	103,889	0	0	383,735		383,735	207,646	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOVW	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	03/21/2024	03/21/2025	8,750	45,863,388	5242	0	3,874,255	0	6,145,111		6,145,111	2,270,856	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/21/2024	801	3,383,552	4224	177,397	0	0	740,220		740,220	294,145	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOHH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2025	305	1,476,142	4840	0	120,158	0	309,041		309,041	188,883	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025	518	2,953,921	5703	0	128,645	0	150,453		150,453	21,808	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2023	11/21/2024	2,494	11,318,246	4538	959,462	0	0	3,139,779		3,139,779	1,826,989	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSODL	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/19/2024	07/21/2025	10,403	57,268,515	5505	0	4,905,847	0	6,175,667		6,175,667	1,269,821	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSODN	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/19/2024	07/21/2025	7,359	40,511,295	5505	0	3,470,357	0	4,368,618		4,368,618	898,261	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOWI	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	278	1,380,890	4967	0	127,179	0	268,515		268,515	141,335	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOEI	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	536	2,662,435	4967	0	130,725	0	360,120		360,120	229,395	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/21/2024	03/21/2025	2,351	12,322,837	5242	0	1,040,957	0	1,651,104		1,651,104	610,147	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOIP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	2,411	12,649,745	5247	0	1,050,245	0	1,792,330		1,792,330	742,085	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOLC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2023	12/20/2024	296	1,405,038	4747	118,726	0	0	318,909		318,909	200,050	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOGU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	1,938	9,146,488	4720	740,532	0	0	2,127,559		2,127,559	1,325,192	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1ET	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/21/2024	06/20/2025	9,527	52,061,435	5465	0	4,389,964	0	5,702,375		5,702,375	1,312,412	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCAOCG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2023	12/20/2024	590	2,800,583	4747	126,054	0	0	366,036		366,036	239,801	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOLH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/21/2024	08/21/2025	8,123	45,658,165	5621	0	3,722,125	0	4,343,051		4,343,051	620,926	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOEM	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	08/21/2024	08/21/2025	459	2,579,970	5621	0	116,099	0	141,145		141,145	25,046	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1BB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024	357	1,694,590	4747	141,019	0	0	384,631		384,631	241,276	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9SMLSOXL	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	05/14/2024	05/14/2025	410	2,151,139	5247	0	178,598	0	304,793		304,793	126,195	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOVY	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	03/21/2024	03/21/2025	6,760	35,432,743	5242	0	2,993,138	0	4,747,537		4,747,537	1,754,399	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSODJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/12/2024	07/14/2025	2,175	12,213,386	5615	0	999,137	0	1,098,118		1,098,118	98,981	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOWN	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	1,128	5,603,035	4967	0	518,658	0	1,089,513		1,089,513	570,855	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGAOBE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2025	638	3,087,799	4840	0	129,999	0	384,922		384,922	254,923	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOVI	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	10/20/2023	10/21/2024	12,795	54,048,127	4224	5,277,043	0	0	19,818,286		19,818,286	10,187,374	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOIT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	325	1,729,458	5321	0	143,373	0	223,516		223,516	80,143	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOWJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	10,692	53,109,623	4967	0	4,916,220	0	10,327,196		10,327,196	5,410,976	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOEK	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	06/21/2024	06/20/2025	572	3,125,763	5465	0	136,993	0	192,859		192,859	55,867	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2024	03/14/2025	2,774	14,287,432	5150	0	1,219,733	0	2,150,511		2,150,511	930,778	0	0	0	0		0001
US Pacesetter Option 9USGSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	46,353	15,853,190	342.01	0	337,673	0	286,955		286,955	(50,718)	0	0	0	0		0001
US Pacesetter Option 9USGSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	56,958	19,177,189	336.69	0	406,557	0	487,873		487,873	81,316	0	0	0	0		0001
US Pacesetter Option 9USGSODD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	17,278	5,601,528	324.2	0	118,192	0	291,787		291,787	173,595	0	0	0	0		0001
US Pacesetter Option 9USGSOCI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	25	7,995	319.8	156	0	0	543		543	281	0	0	0	0		0001
US Pacesetter Option 9USGSODG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	17	5,511	324.2	0	107	0	287		287	180	0	0	0	0		0001
US Pacesetter Option 9USGSOCF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	14,100	4,509,180	319.8	95,143	0	0	306,259		306,259	158,651	0	0	0	0		0001
US Pacesetter Option 9USGSOCN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	29	9,334	321.85	181	0	0	564		564	291	0	0	0	0		0001
US Pacesetter Option 9USGSODL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	32	10,524	328.87	0	205	0	415		415	210	0	0	0	0		0001
US Pacesetter Option 9USGSODW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	80	26,268	328.35	0	510	0	1,093		1,093	582	0	0	0	0		0001
US Pacesetter Option 9USGSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	36	12,312	342.01	0	241	0	223		223	(18)	0	0	0	0		0001
US Pacesetter Option 9USGSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	28,959	9,975,217	344.46	0	212,472	0	157,205		157,205	(55,267)	0	0	0	0		0001
US Pacesetter Option 9USGSOCP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	15,300	5,016,105	327.85	106,335	0	0	206,848		206,848	106,870	0	0	0	0		0001
US Pacesetter Option 9USGSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	24	7,868	327.85	153	0	0	324		324	168	0	0	0	0		0001
US Pacesetter Option 9USGSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	256	87,555	342.01	0	1,716	0	1,585		1,585	(131)	0	0	0	0		0001
US Pacesetter Option 9USGSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	28	9,208	328.87	0	179	0	363		363	184	0	0	0	0		0001
US Pacesetter Option 9USGSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	20,651	6,845,600	331.49	0	144,442	0	238,519		238,519	94,077	0	0	0	0		0001
US Pacesetter Option 9USGSODE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	150	48,630	324.2	0	947	0	2,533		2,533	1,586	0	0	0	0		0001
US Pacesetter Option 9USGSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	46	15,845	344.46	0	312	0	250		250	(62)	0	0	0	0		0001
US Pacesetter Option 9USGSODT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	27,828	9,137,324	328.35	0	192,798	0	380,041		380,041	187,243	0	0	0	0		0001

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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)
US Pacesetter Option 9USGSOED	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	106	35,138	331.49	0	683	0	1,224		1,224	541	0	0	0	0		0001
US Pacesetter Option 9USGSOES	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	43	14,812	344.46	0	291	0	233		233	(58)	0	0	0	0		0001
US Pacesetter Option 9USGSODR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2024	04/14/2025	81	26,429	326.29	0	515	0	1,230		1,230	715	0	0	0	0		0001
US Pacesetter Option 9USGSODO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2024	04/14/2025	17,888	5,836,676	326.29	0	123,154	0	271,686		271,686	148,532	0	0	0	0		0001
US Pacesetter Option 9USGSOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	42	13,782	328.15	0	271	0	560		560	289	0	0	0	0		0001
US Pacesetter Option 9USGSOCM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	18,017	5,798,771	321.85	122,356	0	0	350,282		350,282	180,845	0	0	0	0		0001
US Pacesetter Option 9USGSOCW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	18,446	6,053,055	328.15	0	128,930	0	245,876		245,876	116,946	0	0	0	0		0001
US Pacesetter Option 9USGSODI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	16,487	5,422,080	328.87	0	114,406	0	213,696		213,696	99,290	0	0	0	0		0001
US Pacesetter Option 9USGSOEI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	81	27,272	336.69	0	534	0	694		694	160	0	0	0	0		0001
CASH MARGIN				JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/30/2024	09/30/2024	0	0		0	76,110	0	76,110		76,110	0	0	0	0	0		
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										40,169,780	115,547,323	0	324,537,887	XXX	324,537,887	151,718,194	0	0	0	0	XXX	XXX
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/12/2013	12/12/2033	0	100,000,000	9.355	965,000	0	0	1,096,956		1,096,956	212,634	0	0	0	0		0001
0029999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Put Options										965,000	0	0	1,096,956	XXX	1,096,956	212,634	0	0	0	0	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										41,134,780	115,547,323	0	325,634,843	XXX	325,634,843	151,930,828	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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										40,169,780	115,547,323	0	324,537,887	XXX	324,537,887	151,718,194	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										965,000	0	0	1,096,956	XXX	1,096,956	212,634	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										41,134,780	115,547,323	0	325,634,843	XXX	325,634,843	151,930,828	0	0	0	0	XXX	XXX
Credit Suisse Balanced Trend 5 9CCSSOKD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	11/14/2023	11/14/2024	1,069	285,786	267.34	(940)	0	0	(1,541)		(1,541)	1,229	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2024	05/14/2025	1,937	529,905	273.57	0	(1,481)	0	(3,681)		(3,681)	(2,200)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	08/14/2024	08/14/2025	707	193,463	273.64	0	(746)	0	(1,823)		(1,823)	(1,077)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBH	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	06/14/2024	06/13/2025	1,970	541,691	274.97	0	(1,527)	0	(3,564)		(3,564)	(2,037)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	01/12/2024	01/14/2025	2,082	568,553	273.08	0	(2,394)	0	(1,865)		(1,865)	529	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/12/2024	07/14/2025	2,035	565,588	277.93	0	(1,605)	0	(2,921)		(2,921)	(1,315)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBC	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2024	05/14/2025	768	209,142	272.32	0	(748)	0	(1,706)		(1,706)	(957)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAQ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/14/2024	03/14/2025	3,742	1,020,780	272.79	0	(3,671)	0	(5,795)		(5,795)	(2,125)	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Suisse Balanced Trend 5 9CUBSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	06/14/2024	06/13/2025	1,031	282,174	273.69	0	(1,005)	0	(2,174)		(2,174)	(1,169)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOKB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	11/14/2023	11/14/2024	1,713	460,215	268.66	(1,203)	0	0	(1,735)		(1,735)	2,126	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAO	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/14/2024	03/14/2025	2,101	575,863	274.09	0	(1,620)	0	(2,661)		(2,661)	(1,042)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOJY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/13/2023	10/14/2024	4,896	1,297,832	265.08	(5,033)	0	0	(7,274)		(7,274)	7,491	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOKG	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	12/14/2023	12/13/2024	1,949	530,869	272.38	(2,025)	0	0	(1,284)		(1,284)	1,918	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOJW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	10/13/2023	10/14/2024	1,568	419,111	267.29	(1,094)	0	0	(907)		(907)	2,842	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBW	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/13/2024	09/12/2025	1,029	287,359	279.26	0	(810)	0	(1,594)		(1,594)	(784)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSSOKI	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	12/14/2023	12/13/2024	4,595	1,245,429	271.04	(5,704)	0	0	(4,197)		(4,197)	4,538	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	01/12/2024	01/14/2025	1,337	363,397	271.8	0	(1,778)	0	(1,545)		(1,545)	234	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAL	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	02/14/2024	02/14/2025	1,708	462,116	270.56	0	(1,677)	0	(3,132)		(3,132)	(1,455)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAV	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	04/12/2024	04/14/2025	955	259,588	271.82	0	(947)	0	(1,997)		(1,997)	(1,050)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBR	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	08/14/2024	08/14/2025	1,940	534,024	275.27	0	(1,544)	0	(4,215)		(4,215)	(2,672)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAT	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	04/12/2024	04/14/2025	1,963	536,174	273.14	0	(1,534)	0	(3,437)		(3,437)	(1,903)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	05/14/2024	05/14/2025	63	17,280	274.29	0	(42)	0	(109)		(109)	(67)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBY	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/13/2024	09/12/2025	1,474	408,224	276.95	0	(1,750)	0	(2,927)		(2,927)	(1,178)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOBO	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/12/2024	07/14/2025	715	197,719	276.53	0	(714)	0	(1,213)		(1,213)	(499)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CUBSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	02/14/2024	02/14/2025	2,009	546,046	271.8	0	(1,551)	0	(3,019)		(3,019)	(1,468)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	8	8,366	1045.77	0	(32,872)	0	(115,612)		(115,612)	(82,740)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	9	9,892	1099.11	0	(39,861)	0	(95,381)		(95,381)	(55,520)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/21/2025	7	8,217	1173.84	0	(34,115)	0	(56,523)		(56,523)	(22,408)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	9	9,580	1064.48	(39,051)	0	0	(104,583)		(104,583)	(55,179)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	9	8,972	996.85	(41,724)	0	0	(158,087)		(158,087)	(79,935)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	9	10,725	1191.64	0	(35,296)	0	(70,880)		(70,880)	(35,585)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFSOBN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2024	06/20/2025	9	10,533	1170.32	0	(44,042)	0	(70,564)		(70,564)	(26,523)	0	0	0	0		0001
MSCI Emerging Markets 9MUBSOAB	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	03/21/2024	03/21/2025	839	947,197	1128.96	0	(35,343)	0	(75,080)		(75,080)	(39,737)	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/21/2023	12/20/2024	1,079	1,160,238	1075.29	(41,451)	0	0	(121,821)		(121,821)	(63,487)	0	0	0	0		0001
MSCI Emerging Markets 9MMSSOAX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/21/2024	08/21/2025	672	796,468	1185.22	0	(29,695)	0	(52,817)		(52,817)	(23,122)	0	0	0	0		0001
MSCI Emerging Markets 9MWFSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/21/2024	05/21/2025	1,079	1,270,361	1177.35	0	(48,777)	0	(75,416)		(75,416)	(26,638)	0	0	0	0		0001
MSCI Emerging Markets 9MUBSOAD	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	04/19/2024	04/21/2025	825	892,147	1081.39	0	(36,908)	0	(106,879)		(106,879)	(69,971)	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SWXSOOD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	24	116,172	4840.52	(434,928)	0	0	(2,297,203)		(2,297,203)	(1,552,648)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2024	06/20/2025	17	96,364	5668.45	0	(565,032)	0	(757,078)		(757,078)	(192,046)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1FB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	16	82,083	5130.2	0	(328,416)	0	(1,192,545)		(1,192,545)	(864,129)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1FF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	18	90,366	5020.33	0	(478,458)	0	(1,521,803)		(1,521,803)	(1,043,345)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS10V	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	8	48,326	6040.71	0	(200,155)	0	(230,071)		(230,071)	(29,916)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1JL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2024	05/21/2025	24	133,640	5568.32	0	(695,340)	0	(1,182,009)		(1,182,009)	(486,669)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2024	06/20/2025	28	160,109	5718.18	0	(851,233)	0	(1,148,420)		(1,148,420)	(297,187)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOUL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2024	08/14/2025	2	11,500	5749.79	0	(54,380)	0	(87,505)		(87,505)	(33,125)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOQD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	1	5,107	5106.74	0	(19,361)	0	(75,985)		(75,985)	(56,623)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1JN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2024	05/21/2025	15	82,791	5519.37	0	(475,852)	0	(795,068)		(795,068)	(319,216)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOUJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2024	08/14/2025	26	152,686	5872.53	0	(546,396)	0	(926,888)		(926,888)	(380,492)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/12/2024	04/14/2025	3	16,197	5399.05	0	(90,069)	0	(177,393)		(177,393)	(87,324)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1NP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2024	08/21/2025	6	35,742	5956.98	0	(137,940)	0	(186,413)		(186,413)	(48,473)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1JH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2024	05/21/2025	54	311,781	5773.73	0	(1,018,845)	0	(1,859,553)		(1,859,553)	(840,708)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1NT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2024	08/21/2025	15	87,449	5829.95	0	(450,660)	0	(585,111)		(585,111)	(134,451)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOTV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/12/2024	07/14/2025	25	151,011	6040.43	0	(542,959)	0	(576,019)		(576,019)	(33,061)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1DN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	79	406,867	5150.22	(1,142,577)	0	0	(5,501,503)		(5,501,503)	(4,148,665)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1IP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	04/21/2025	24	124,745	5197.71	0	(772,233)	0	(1,836,858)		(1,836,858)	(1,064,626)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSOTH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2024	06/13/2025	26	152,053	5848.2	0	(546,877)	0	(822,902)		(822,902)	(276,025)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/12/2024	04/14/2025	1	5,469	5469.24	0	(26,350)	0	(53,473)		(53,473)	(27,122)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1NN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2024	08/21/2025	56	341,523	6098.62	0	(909,384)	0	(1,301,359)		(1,301,359)	(391,975)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS10Z	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	14	82,830	5916.4	0	(446,381)	0	(504,763)		(504,763)	(58,382)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1GH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	11	58,049	5277.22	0	(268,631)	0	(710,707)		(710,707)	(442,076)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	3	15,824	5274.65	0	(74,353)	0	(192,583)		(192,583)	(118,230)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1MJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/21/2025	24	138,250	5760.43	0	(754,728)	0	(980,571)		(980,571)	(225,843)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/12/2024	04/14/2025	28	154,272	5509.72	0	(683,289)	0	(1,407,534)		(1,407,534)	(724,245)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2024	06/20/2025	77	456,541	5929.11	0	(1,530,081)	0	(2,100,132)		(2,100,132)	(570,051)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1DR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	28	137,960	4927.13	(724,360)	0	0	(2,533,891)		(2,533,891)	(1,729,414)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXSORB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/14/2024	02/14/2025	24	129,124	5380.17	0	(469,541)	0	(1,324,336)		(1,324,336)	(854,796)	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 FLEX OPTION 9SXFS1ML	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/21/2025	17	97,076	5710.34	0	(583,168)	0	(753,261)		(753,261)	(170,093)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0OB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	1	4,799	4799.16	(20,168)	0	0	(99,771)		(99,771)	(66,088)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0RT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/14/2024	03/14/2025	1	5,498	5497.62	0	(23,985)	0	(48,305)		(48,305)	(24,320)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0VH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/13/2024	09/12/2025	2	11,774	5887.07	0	(59,356)	0	(74,544)		(74,544)	(15,188)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1JJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2024	05/21/2025	7	39,470	5638.57	0	(176,732)	0	(307,963)		(307,963)	(131,230)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1HH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	9	50,047	5560.74	0	(233,057)	0	(396,234)		(396,234)	(163,177)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1OX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	22	131,277	5967.15	0	(637,480)	0	(725,630)		(725,630)	(88,150)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0NF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	1	4,620	4619.91	(23,634)	0	0	(115,041)		(115,041)	(71,505)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0TT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/12/2024	07/14/2025	1	5,994	5994.39	0	(23,866)	0	(25,555)		(25,555)	(1,689)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0NH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	24	111,823	4659.29	(518,496)	0	0	(2,666,720)		(2,666,720)	(1,690,502)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0PD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	3	14,944	4981.49	(67,479)	0	0	(254,012)		(254,012)	(178,887)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1KT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2024	06/20/2025	10	57,947	5794.68	0	(262,862)	0	(357,934)		(357,934)	(95,072)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0VD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/13/2024	09/12/2025	28	170,414	6086.23	0	(549,473)	0	(719,782)		(719,782)	(170,310)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0SN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/14/2024	05/14/2025	24	135,528	5647	0	(505,117)	0	(1,024,821)		(1,024,821)	(519,704)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0TF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2024	06/13/2025	1	5,798	5798.23	0	(23,352)	0	(34,913)		(34,913)	(11,561)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0VF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/13/2024	09/12/2025	2	11,995	5997.34	0	(47,654)	0	(61,225)		(61,225)	(13,571)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1CB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	75	369,296	4923.94	(1,253,550)	0	0	(6,613,069)		(6,613,069)	(4,623,969)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1AX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	12	53,767	4480.57	(302,772)	0	0	(1,552,245)		(1,552,245)	(897,148)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1GF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	65	351,341	5405.25	0	(1,190,995)	0	(3,493,917)		(3,493,917)	(2,302,922)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1DP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2023	12/20/2024	9	45,181	5020.16	(186,642)	0	0	(735,496)		(735,496)	(523,748)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0TJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/14/2024	06/13/2025	3	17,152	5717.3	0	(82,490)	0	(121,309)		(121,309)	(38,819)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1HJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2024	03/21/2025	15	81,540	5435.99	0	(487,413)	0	(809,329)		(809,329)	(321,916)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0PB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	24	121,866	5077.76	(425,328)	0	0	(1,814,538)		(1,814,538)	(1,334,603)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1FD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	27	136,738	5064.38	0	(649,863)	0	(2,173,829)		(2,173,829)	(1,523,966)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1CF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	28	132,965	4748.76	(718,312)	0	0	(2,946,725)		(2,946,725)	(1,893,621)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1OT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	68	421,703	6201.52	0	(1,190,976)	0	(1,398,628)		(1,398,628)	(207,652)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1AZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	33	145,865	4420.16	(943,701)	0	0	(4,467,178)		(4,467,178)	(2,509,594)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0QH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	5	25,230	5045.98	0	(112,010)	0	(407,714)		(407,714)	(295,704)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0TX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/12/2024	07/14/2025	2	11,857	5928.69	0	(54,285)	0	(58,771)		(58,771)	(4,486)	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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S&P 500 FLEX OPTION 9SWXS0OF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/14/2023	11/14/2024	3	14,276	4758.7	(66,801)	0	0	(311,225)		(311,225)	(202,136)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0UH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/14/2024	08/14/2025	1	5,823	5823.44	0	(23,362)	0	(38,818)		(38,818)	(15,456)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0VB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/13/2024	09/12/2025	1	6,006	6005.78	0	(23,425)	0	(30,128)		(30,128)	(6,703)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1MH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/21/2025	9	52,547	5838.6	0	(245,169)	0	(320,921)		(320,921)	(75,752)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1NR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/21/2024	08/21/2025	22	129,397	5881.66	0	(595,540)	0	(785,125)		(785,125)	(189,585)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1EZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	01/21/2025	90	472,607	5251.19	0	(1,324,620)	0	(5,735,943)		(5,735,943)	(4,411,323)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1CD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/21/2023	11/21/2024	12	57,720	4810.03	(267,552)	0	0	(1,191,049)		(1,191,049)	(788,379)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0QF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/12/2024	01/14/2025	30	154,322	5144.05	0	(527,250)	0	(2,177,917)		(2,177,917)	(1,650,667)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1BB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/21/2024	27	118,352	4383.41	(828,468)	0	0	(3,753,777)		(3,753,777)	(2,073,137)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS1GJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/21/2024	02/21/2025	19	98,194	5168.12	0	(577,011)	0	(1,408,411)		(1,408,411)	(831,400)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0NJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/13/2023	10/14/2024	3	13,697	4565.81	(79,602)	0	0	(361,312)		(361,312)	(218,658)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0OZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/14/2023	12/13/2024	1	5,038	5038.12	(19,624)	0	0	(79,324)		(79,324)	(57,317)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0EE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	09/20/2024	09/19/2025	8,182	50,974,187	6230.04	0	(1,340,813)	0	(1,577,250)		(1,577,250)	(236,437)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0VZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	03/21/2024	03/21/2025	6,760	38,444,526	5687.06	0	(1,359,720)	0	(2,333,997)		(2,333,997)	(974,277)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0DM	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/19/2024	07/21/2025	10,403	62,565,827	6014.21	0	(1,981,667)	0	(2,606,770)		(2,606,770)	(625,103)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0VN	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	11/21/2023	11/21/2024	11,167	55,365,651	4957.97	(1,670,895)	0	0	(9,478,479)		(9,478,479)	(6,734,908)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0WO	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	1,128	5,940,894	5266.75	0	(321,992)	0	(797,444)		(797,444)	(475,453)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/20/2024	3,147	15,631,149	4967	(820,493)	0	0	(2,729,200)		(2,729,200)	(1,897,212)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0LI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/21/2024	08/21/2025	8,123	49,881,556	6140.78	0	(1,370,760)	0	(1,717,830)		(1,717,830)	(347,070)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2024	03/14/2025	398	2,167,759	5446.63	0	(105,694)	0	(208,625)		(208,625)	(102,931)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2024	2,494	11,746,067	4709.73	(690,085)	0	0	(2,719,958)		(2,719,958)	(1,715,469)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	3,820	19,884,208	5205.29	0	(566,620)	0	(2,562,769)		(2,562,769)	(1,996,149)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0DK	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	07/12/2024	07/14/2025	2,175	13,289,381	6110.06	0	(408,016)	0	(424,594)		(424,594)	(16,579)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0EA	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	08/14/2024	08/14/2025	2,057	12,209,961	5935.81	0	(374,378)	0	(652,602)		(652,602)	(278,223)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0WK	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	10,692	58,022,276	5426.7	0	(2,234,132)	0	(6,150,916)		(6,150,916)	(3,916,784)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	1,938	9,952,289	5135.34	(290,528)	0	0	(1,361,344)		(1,361,344)	(1,026,858)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0XM	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	05/14/2024	05/14/2025	410	2,274,184	5546.79	0	(106,319)	0	(205,944)		(205,944)	(99,625)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2024	9,084	41,633,880	4583.21	(1,880,843)	0	0	(10,822,288)		(10,822,288)	(6,570,308)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0VL	Fixed Annuity Hedge	N/A	Equity/Index	BOA EYKN6V0ZCB8VD9IULB80	11/14/2023	11/14/2024	2,176	10,644,492	4891.77	(339,872)	0	0	(1,973,709)		(1,973,709)	(1,367,551)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 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)
S&P 500 OTC Call Option 9SMSS1CG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2024	02/14/2025	2,330	12,677,926	5441.17	0	(392,913)	0	(1,167,143)		(1,167,143)	(774,230)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1EO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/14/2024	06/13/2025	2,500	14,775,300	5910.12	0	(456,443)	0	(694,791)		(694,791)	(238,348)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2024	03/14/2025	2,774	15,376,143	5542.95	0	(606,956)	0	(1,240,414)		(1,240,414)	(633,457)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOVJ	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	10/20/2023	10/21/2024	12,795	59,047,518	4614.89	(2,450,372)	0	0	(14,839,964)		(14,839,964)	(9,150,234)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOXK	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	05/14/2024	05/14/2025	51	285,616	5600.31	0	(11,850)	0	(23,545)		(23,545)	(11,695)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOIU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	12/21/2023	12/20/2024	11,898	61,700,886	5185.82	(1,830,893)	0	0	(7,897,611)		(7,897,611)	(6,043,847)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOWM	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	7,847	42,290,936	5389.44	0	(1,772,194)	0	(4,751,106)		(4,751,106)	(2,978,912)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	2,360	13,156,481	5574.78	0	(501,433)	0	(1,067,331)		(1,067,331)	(565,898)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1CQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/21/2024	02/21/2025	2,644	13,783,066	5212.96	0	(725,580)	0	(1,855,751)		(1,855,751)	(1,130,171)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1BS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/19/2024	01/21/2025	14,507	76,705,617	5287.49	0	(2,025,662)	0	(8,783,668)		(8,783,668)	(6,758,007)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1HL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/13/2023	10/14/2024	1,860	8,758,852	4709.06	(355,813)	0	0	(1,974,379)		(1,974,379)	(1,283,397)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOIQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	2,411	13,764,182	5708.91	0	(441,123)	0	(921,918)		(921,918)	(480,795)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFSOIW	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/14/2024	02/14/2025	56	298,937	5338.16	0	(12,067)	0	(32,894)		(32,894)	(20,827)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGSOIV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	8,232	47,857,884	5813.64	0	(1,412,076)	0	(2,616,112)		(2,616,112)	(1,204,036)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/14/2024	03/14/2025	2,405	13,478,197	5604.24	0	(460,802)	0	(961,387)		(961,387)	(500,585)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSOEC	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTIIGC8Y1R12	09/13/2024	09/12/2025	2,144	13,124,860	6121.67	0	(390,702)	0	(511,897)		(511,897)	(121,195)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOVX	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	03/21/2024	03/21/2025	8,750	50,105,738	5726.37	0	(1,613,167)	0	(2,775,080)		(2,775,080)	(1,161,913)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1DM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/21/2024	03/21/2025	2,351	12,894,624	5484.74	0	(700,979)	0	(1,175,933)		(1,175,933)	(474,954)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBSODO	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTIIGC8Y1R12	07/19/2024	07/21/2025	7,359	43,954,792	5972.93	0	(1,530,672)	0	(2,015,532)		(2,015,532)	(484,860)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOWQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA	EYKN6V0ZCB8VD9IULB80	04/19/2024	04/21/2025	1,545	7,959,083	5151.51	0	(537,727)	0	(1,243,643)		(1,243,643)	(705,916)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1BC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024	357	1,807,620	5063.36	(74,903)	0	0	(277,326)		(277,326)	(201,342)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1EU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/21/2024	06/20/2025	9,527	56,877,143	5970.1	0	(1,719,736)	0	(2,370,810)		(2,370,810)	(651,073)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS1CO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/21/2024	02/21/2025	9,763	53,136,299	5442.62	0	(1,594,544)	0	(4,945,820)		(4,945,820)	(3,351,276)	0	0	0	0		0001
US Pacesetter Option 9USGSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	81	28,527	352.18	0	(67)	0	(207)		(207)	(140)	0	0	0	0		0001
US Pacesetter Option 9USGSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	256	90,076	351.86	0	(490)	0	(736)		(736)	(246)	0	0	0	0		0001
US Pacesetter Option 9USGSODA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	42	14,380	342.39	0	(39)	0	(150)		(150)	(111)	0	0	0	0		0001
US Pacesetter Option 9USGSOCT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	24	8,255	343.95	(15)	0	0	(56)		(56)	(13)	0	0	0	0		0001
US Pacesetter Option 9USGSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	46	16,327	354.93	0	(85)	0	(110)		(110)	(25)	0	0	0	0		0001
US Pacesetter Option 9USGSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	36	12,955	359.86	0	(18)	0	(49)		(49)	(31)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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US Pacesetter Option 9USGSODS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/12/2024	04/14/2025	81	27,537	339.96	0	(82)	0	(484)		(484)	(402)	0	0	0	0		0001
US Pacesetter Option 9USGSODF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	150	51,168	341.12	0	(76)	0	(697)		(697)	(620)	0	0	0	0		0001
US Pacesetter Option 9USGSOCJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	25	8,370	334.8	(156)	0	0	(170)		(170)	(84)	0	0	0	0		0001
US Pacesetter Option 9USGSOET	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	43	15,572	362.13	0	(26)	0	(53)		(53)	(27)	0	0	0	0		0001
US Pacesetter Option 9USGSODX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	80	27,578	344.73	0	(48)	0	(337)		(337)	(289)	0	0	0	0		0001
US Pacesetter Option 9USGSODK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	28	9,688	346	0	(14)	0	(86)		(86)	(71)	0	0	0	0		0001
US Pacesetter Option 9USGSOEE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	106	36,894	348.06	0	(65)	0	(359)		(359)	(295)	0	0	0	0		0001
US Pacesetter Option 9USGSODH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	17	5,682	334.25	0	(29)	0	(148)		(148)	(119)	0	0	0	0		0001
US Pacesetter Option 9USGSODM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	32	10,894	340.45	0	(45)	0	(171)		(171)	(126)	0	0	0	0		0001
US Pacesetter Option 9USGSOCO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	29	9,805	338.1	(14)	0	0	(136)		(136)	(55)	0	0	0	0		0001
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(18,567,101)	(50,589,329)	0	(196,963,767)	XXX	(196,963,767)	(115,334,066)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(18,567,101)	(50,589,329)	0	(196,963,767)	XXX	(196,963,767)	(115,334,066)	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(18,567,101)	(50,589,329)	0	(196,963,767)	XXX	(196,963,767)	(115,334,066)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(18,567,101)	(50,589,329)	0	(196,963,767)	XXX	(196,963,767)	(115,334,066)	0	0	0	0	XXX	XXX
WELLS FARGO & COMPANY Fixed Rate Interest Rate Swap-R SL2L2DMO	Multiple	DB	Interest Rate	WELLS FARGO & COMPA KB1H1DSPRFMYMCUFXT09	05/03/2024	07/15/2027	0	60,000,000	4.57803	0	0	1,152,138	0		0	(1,963,113)	0	0	0	501,248		0/0
WELLS FARGO & COMPANY Variable Rate Interest Rate Swap-P SL2L2DMO	Multiple	DB	Interest Rate	WELLS FARGO & COMPA KB1H1DSPRFMYMCUFXT09	05/03/2024	07/15/2027	0	60,000,000	-5.34	0	0	(1,345,259)	0		0	0	0	0	0	0		0/0
CASH MARGIN					09/30/2024	09/30/2024	0	0		0	1,010,923	0	1,010,923		1,010,923	0	0	0	0	0		
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	1,010,923	(193,121)	1,010,923	XXX	1,010,923	(1,963,113)	0	0	0	501,248	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	1,010,923	(193,121)	1,010,923	XXX	1,010,923	(1,963,113)	0	0	0	501,248	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	1,010,923	(193,121)	1,010,923	XXX	1,010,923	(1,963,113)	0	0	0	501,248	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	1,010,923	(193,121)	1,010,923	XXX	1,010,923	(1,963,113)	0	0	0	501,248	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)
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										22,567,679	65,968,917	(193,121)	129,681,999	XXX	129,681,999	34,633,649	0	0	0	501,248	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	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										22,567,679	65,968,917	(193,121)	129,681,999	XXX	129,681,999	34,633,649	0	0	0	501,248	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2024 The change in fair value of the derivative hedging instrument is 100.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed. ....

(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 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transac-tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
ESZ4	11	3,197,838	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQOF39	09/17/2024	5,719.2500	5,814.2500	1,283,714	1,283,714	52,250	0	0	0	52,250	160,600	0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,283,714	1,283,714	52,250	0	0	0	52,250	160,600	XXX	XXX
1579999999. Subtotal - Long Futures												1,283,714	1,283,714	52,250	0	0	0	52,250	160,600	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	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												1,283,714	1,283,714	52,250	0	0	0	52,250	160,600	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												0	0	0	0	0	0	0	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												1,283,714	1,283,714	52,250	0	0	0	52,250	160,600	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	729,228	475,148	1,231,464
Total Net Cash Deposits	729,228	475,148	1,231,464

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 09/30/2024 The change in fair value of the derivative hedging instrument is 100.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

(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	127,116,828	(83,993,715)	127,116,828	127,116,828	(83,993,715)	127,116,828	160,600	160,600
Bank of America EYKN6V0ZCB8VD9IULB80	Y	Y	25,447,630	0	69,381,637	(44,573,827)	0	69,381,637	(44,573,827)	0	0	0
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	0	0	25,770,128	(18,245,825)	7,524,303	25,770,128	(18,245,825)	7,524,303	0	0
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	Y	Y	1,080,985	0	1,096,956	0	15,971	1,096,956	0	15,971	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	Y	18,879,000	0	43,791,234	(24,801,816)	110,418	43,791,234	(24,801,816)	110,418	0	0
RBC Capital Markets ES7IP3U3RHIGC71XBU11	Y	Y	214,000	0	318,909	0	104,909	318,909	0	104,909	0	0
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	10,748,000	0	17,998,731	(7,466,092)	0	17,998,731	(7,466,092)	0	0	0
UBS 5493001KJTIIGC8Y1R12	Y	Y	15,160,000	0	23,778,450	(8,036,920)	581,530	23,778,450	(8,036,920)	581,530	0	0
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	Y	7,740,000	0	17,665,684	(9,845,572)	80,112	17,665,684	(9,845,572)	80,112	0	0
0299999999. Total NAIC 1 Designation			79,269,615	0	199,801,729	(112,970,052)	8,417,243	199,801,729	(112,970,052)	8,417,243	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	1,010,923	0	1,010,923	1,010,923	0	1,010,923	501,248	0
0999999999 - Gross Totals			79,269,615	0	327,929,479	(196,963,767)	136,544,993	327,929,479	(196,963,767)	136,544,993	661,848	160,600
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					327,929,479	(196,963,767)						

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)
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash		Cash	1,231,464	1,231,464	1,231,464		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	Cash		Cash	1,010,923	1,010,923	1,010,923		V
CBOE	529900RLNSGA90UPEH54	Cash		Cash	76,110	76,110	76,110		V
0199999999 - Total					2,318,496	2,318,496	2,318,496	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)
Bank of America	EYKN6V0ZCB8VD9IULB80	Treasury	91282C-AE-1	United States Treasury 0 5/8% Due 8/15/2030 FA15	8,739,091	10,368,000	XXX	08/15/2030	I
Bank of America	EYKN6V0ZCB8VD9IULB80	Treasury	91282C-CB-5	United States Treasury 1 5/8% Due 5/15/2031 MN15	14,838,540	16,732,000	XXX	05/15/2031	I
Bank of America	EYKN6V0ZCB8VD9IULB80	Cash		Cash	1,870,000	1,870,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Cash		Cash	1,080,985	1,080,985	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash		Cash	18,879,000	18,879,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Cash		Cash	214,000	214,000	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		Cash	10,748,000	10,748,000	XXX		V
UBS	5493001KJTIIGC8Y1R12	Cash		Cash	15,160,000	15,160,000	XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash		Cash	7,740,000	7,740,000	XXX		V
0299999999 - Total					79,269,616	82,791,985	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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BNY-Mellon	Pittsburgh, PA		0.000	0	0	284,931	6,355,592	350,333	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	171,110	604,277	1,110,794	XXX
JP Morgan Chase	New York, NY		0.000	0	0	(5,594,724)	(4,919,922)	(9,917,049)	XXX
Banknorth	Burlington, VT		0.000	0	0	(6,305,477)	(4,097)	(11,990)	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	136,899	(34,114)	(16,725)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(11,307,262)	2,001,735	(8,484,637)	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	(11,307,262)	2,001,735	(8,484,637)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total - Cash		XXX	XXX	0	0	(11,306,862)	2,002,135	(8,484,237)	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
09248U-70-0	Blackrock Fed fund # 0081		09/30/2024	0.000		23,868,134	0	216,732
38141W-32-3	Goldman Sachs Financial Square Treasury Obligations Fund #468		09/10/2024	0.000		11,253,500	0	327,515
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						35,121,634	0	544,247
38141W-27-3	Goldman Sachs Financial Square Goverment Fund #465		09/26/2024	0.000		1,662,060	0	24,513
8309999999. Subtotal - All Other Money Market Mutual Funds						1,662,060	0	24,513
8609999999 - Total Cash Equivalents						36,783,694	0	568,760