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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 67105 Employer's ID Number 41-0451140

Organized under the Laws of MN, State of Domicile or Port of Entry MN

Country of Domicile United States of America

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

Incorporated/Organized 09/15/1885 Commenced Business 09/15/1885

Statutory Home Office 250 Marquette Avenue, Suite 900 (Street and Number), Minneapolis, MN, US 55401 (City or Town, State, Country and Zip Code)

Main Administrative Office 5780 Powers Ferry Road, NW (Street and Number)

Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

Mail Address 5780 Powers Ferry Road, NW (Street and Number or P.O. Box), Atlanta, GA, US 30327-4390 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 250 Marquette Avenue, Suite 900 (Street and Number)

Minneapolis, MN, US 55401 (City or Town, State, Country and Zip Code), 612-372-5432 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Lora Williams (Name), 770-980-6526 (Area Code) (Telephone Number)

FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President	Andrew James Stocker	SVP and Treasurer	Michelle P Luk
Secretary	Melissa Ann O'Donnell	VP and Appointed Actuary	Peter Alexander Fagan

OTHER

William Thomas Bainbridge, Senior Vice President	Jacques Michel Longerstaey, EVP & CRO	Tony Donghui Oh, SVP & CAO
Kyle Andrew Puffer, SVP & CFO	Matthew Toms, Senior Vice President	Amelia Jane Vaillancourt, Senior Vice President

DIRECTORS OR TRUSTEES

William Thomas Bainbridge, Director	Youssef Ahmed Blal, Director	Neha Jha, Director
Jay Stuart Kaduson, Director and Chairperson	Kyle Andrew Puffer, Director	Andrew James Stocker, Director
Amelia Jane Vaillancourt, Director		

State of New York / New York / New York
County of New York / New York / New York SS

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

Andrew James Stocker	Melissa Ann O'Donnell	Michelle P Luk
President	Secretary	Treasurer

Subscribed and sworn to before me this 29 day of October 2026

Subscribed and sworn to before me this 28 day of October 2026

Subscribed and sworn to before me this 28 day of October 2026

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.....

JIMMY SEO
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01SE0042114
Qualified in Queens County
Commission Expires September 26, 2029

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ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	5,703,138,080	0	5,703,138,080	6,189,363,213
2.	Stocks:				
	2.1 Preferred stocks	100,667,496	0	100,667,496	109,039,496
	2.2 Common stocks	367,979,523	56,118	367,923,405	456,670,721
3.	Mortgage loans on real estate:				
	3.1 First liens	882,032,036	0	882,032,036	915,529,719
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	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	32,422,950
5.	Cash ($ 21,830,990), cash equivalents ($ 134,781,967) and short-term investments ($ 283,703,230)	440,316,187	0	440,316,187	167,304,091
6.	Contract loans (including $ 0 premium notes)	137,629,774	26,513	137,603,260	147,746,089
7.	Derivatives	74,842,958	0	74,842,958	41,757,243
8.	Other invested assets	665,422,190	0	665,422,190	692,302,385
9.	Receivables for securities	2,957,387	0	2,957,387	7,437,846
10.	Securities lending reinvested collateral assets	96,202,599	0	96,202,599	103,868,416
11.	Aggregate write-ins for invested assets	5,130,015	0	5,130,015	171,702
12.	Subtotals, cash and invested assets (Lines 1 to 11)	8,476,318,245	82,631	8,476,235,614	8,863,613,871
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	61,541,537	0	61,541,537	63,789,580
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(457,431,081)	9,819,945	(467,251,026)	(494,646,914)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	8,178,033	0	8,178,033	8,114,318
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	602,676,617	0	602,676,617	649,719,536
	16.2 Funds held by or deposited with reinsured companies	1,768,570	0	1,768,570	1,768,570
	16.3 Other amounts receivable under reinsurance contracts	173,541,079	0	173,541,079	136,420,274
17.	Amounts receivable relating to uninsured plans	3,011,056	0	3,011,056	4,220,500
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	6,150,465
18.2	Net deferred tax asset	331,663,987	172,623,683	159,040,304	175,348,962
19.	Guaranty funds receivable or on deposit	3,627,515	0	3,627,515	3,287,818
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	3,301,364	33,352	3,268,012	302,061
24.	Health care ($ 0) and other amounts receivable	713,692	713,692	0	0
25.	Aggregate write-ins for other than invested assets	85,120,081	5,440,291	79,679,790	58,730,140
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,294,030,696	188,713,594	9,105,317,102	9,476,819,182
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,822,706,069	0	2,822,706,069	2,792,595,213
28.	Total (Lines 26 and 27)	12,116,736,765	188,713,594	11,928,023,171	12,269,414,395
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	5,130,015	0	5,130,015	171,702
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)	5,130,015	0	5,130,015	171,702
2501.	Margin call collateral	65,700,252	0	65,700,252	56,386,699
2502.	Miscellaneous assets	17,885,244	5,440,291	12,444,953	1,159,098
2503.	Lifeline deposits receivable	1,534,585	0	1,534,585	1,184,343
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	85,120,081	5,440,291	79,679,790	58,730,140

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,873,642,236 less $ 0 included in Line 6.3 (including $ 212,321,537 Modco Reserve)	4,873,642,236	5,213,513,977
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	131,358,623	113,552,955
3.	Liability for deposit-type contracts (including $ 12,970,838 Modco Reserve)	863,708,093	843,793,655
4.	Contract claims:		
	4.1 Life	174,272,986	184,800,590
	4.2 Accident and health	613,063,790	532,778,158
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	(3,106,239)	(3,462,434)
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	68,859	164,312
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 $ 22,097,789 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	22,839,153	23,411,703
	9.3 Other amounts payable on reinsurance, including $ 9,608,930 assumed and $ 56,195,314 ceded	65,804,243	57,878,980
	9.4 Interest Maintenance Reserve	13,748,335	23,697,357
10.	Commissions to agents due or accrued-life and annuity contracts $ 16,006,858 , accident and health $ 39,286,134 and deposit-type contract funds $ 0	55,292,992	61,961,001
11.	Commissions and expense allowances payable on reinsurance assumed	1,690,775	2,047,472
12.	General expenses due or accrued	28,926,229	37,098,210
13.	Transfers to Separate Accounts due or accrued (net) (including $ 353,251 accrued for expense allowances recognized in reserves, net of reinsured allowances)	3,127,350	1,434,123
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(5,458,653)	720,844
15.1	Current federal and foreign income taxes, including $ (1,955,214) on realized capital gains (losses)	1,746,275	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	7,357,771	7,480,748
17.	Amounts withheld or retained by reporting entity as agent or trustee	130,892	49,717
18.	Amounts held for agents' account, including $ 884,223 agents' credit balances	884,223	664,898
19.	Remittances and items not allocated	128,130,158	116,542,854
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	311,513	304,701
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	126,190,532	134,901,524
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	31,620,398	13,272,399
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	357,032,632	389,984,494
	24.04 Payable to parent, subsidiaries and affiliates	33,593,864	33,427,318
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	71,293,071	44,257,488
	24.09 Payable for securities	7,312,331	34,324,638
	24.10 Payable for securities lending	96,202,599	103,868,416
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	185,223,047	160,007,032
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,886,008,078	8,132,477,130
27.	From Separate Accounts Statement	2,822,706,069	2,792,595,213
28.	Total liabilities (Lines 26 and 27)	10,708,714,147	10,925,072,342
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	100,000	100,000
31.	Aggregate write-ins for other than special surplus funds	344,130,357	360,762,638
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	7,619,650	7,619,650
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	865,059,017	973,459,765
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 80,000 shares preferred (value included in Line 30 $ 100,000)	100,000	100,000
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,216,709,024	1,341,742,053
38.	Totals of Lines 29, 30 and 37	1,219,309,024	1,344,342,053
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,928,023,171	12,269,414,395
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	73,792,623	39,920,537
2502.	Unclaimed property	51,527,259	48,213,733
2503.	Lifeline deposits payable	43,920,684	62,016,366
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,982,482	9,856,396
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	185,223,047	160,007,032
3101.	Deferred gain on reinsurance	344,130,357	360,762,638
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)	344,130,357	360,762,638
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	980,023,496	964,570,354	1,405,887,841
2.	Considerations for supplementary contracts with life contingencies	3,716,806	2,250,702	4,788,751
3.	Net investment income	388,202,984	322,990,913	481,920,571
4.	Amortization of Interest Maintenance Reserve (IMR)	(8,313,281)	(7,804,520)	(10,828,331)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	252,082,419	243,874,829	282,677,100
7.	Reserve adjustments on reinsurance ceded	(98,352,449)	(186,255,231)	(286,692,276)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	42,697,493	43,379,631	57,857,084
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	18,823,965	14,125,139	20,223,811
9.	Totals (Lines 1 to 8.3)	1,578,881,433	1,397,131,817	1,955,834,551
10.	Death benefits	36,093,356	77,972,458	96,237,654
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	41,396,675	45,343,208	58,827,752
13.	Disability benefits and benefits under accident and health contracts	503,154,028	379,722,931	487,268,701
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	505,737,130	496,962,905	670,256,574
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	18,727,424	21,091,197	25,817,234
18.	Payments on supplementary contracts with life contingencies	4,913,118	4,396,219	5,808,854
19.	Increase in aggregate reserves for life and accident and health contracts	(322,066,074)	(333,201,515)	(339,774,854)
20.	Totals (Lines 10 to 19)	787,955,657	692,287,403	1,004,441,915
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	246,433,802	254,438,734	341,095,232
22.	Commissions and expense allowances on reinsurance assumed	5,389,334	4,397,885	7,189,197
23.	General insurance expenses and fraternal expenses	339,424,992	324,959,920	448,438,182
24.	Insurance taxes, licenses and fees, excluding federal income taxes	70,996,188	74,055,322	97,885,729
25.	Increase in loading on deferred and uncollected premiums	(1,640,086)	(161,237)	(1,468,318)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(165,034,790)	(144,678,545)	(197,393,458)
27.	Aggregate write-ins for deductions	6,150,213	5,288,788	6,817,956
28.	Totals (Lines 20 to 27)	1,289,675,311	1,210,588,270	1,707,006,435
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	289,206,122	186,543,546	248,828,116
30.	Dividends to policyholders and refunds to members	359,446	456,712	580,187
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	288,846,676	186,086,834	248,247,929
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,313,868)	(10,530,985)	(19,320,952)
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)	292,160,544	196,617,819	267,568,881
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,089,596 (excluding taxes of $ (5,044,810) transferred to the IMR)	(8,824,323)	(8,733,817)	(23,098,947)
35.	Net income (Line 33 plus Line 34)	283,336,221	187,884,002	244,469,934
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,344,342,053	1,098,294,095	1,098,294,095
37.	Net income (Line 35)	283,336,221	187,884,002	244,469,934
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (3,859,373)	(93,387,128)	5,757,994	(41,544,753)
39.	Change in net unrealized foreign exchange capital gain (loss)	(87,518)	588,918	588,004
40.	Change in net deferred income tax	(35,486,008)	(50,054,366)	(57,802,857)
41.	Change in nonadmitted assets	13,739,715	75,281,632	84,144,188
42.	Change in liability for reinsurance in unauthorized and certified companies	(18,347,999)	12,389,751	12,920,646
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	8,710,992	18,500,104	27,005,744
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	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	(16,632,281)	(17,042,817)	(22,586,911)
52.	Dividends to stockholders	(267,000,000)	0	0
53.	Aggregate write-ins for gains and losses in surplus	120,977	(116,017)	(1,146,037)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(125,033,029)	233,189,202	246,047,958
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,219,309,024	1,331,483,296	1,344,342,053
	DETAILS OF WRITE-INS			
08.301.	Fee income	16,875,573	13,979,072	19,979,467
08.302.	Miscellaneous income	1,948,392	146,067	244,344
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	18,823,965	14,125,139	20,223,811
2701.	Funds withheld interest expense	10,883,483	5,433,479	9,553,586
2702.	Gains released from IMR	715,793	5,990,214	6,007,855
2703.	Reinsurance expense	491,535	124,704	167,955
2798.	Summary of remaining write-ins for Line 27 from overflow page	(5,940,598)	(6,259,609)	(8,911,440)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	6,150,213	5,288,788	6,817,956
5301.	Amortization of pension	283,087	107,605	(599,423)
5302.	Amortization of other post-employment benefits	(162,110)	(223,621)	(546,614)
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)	120,977	(116,017)	(1,146,037)

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	955,487,672	885,081,620	1,358,016,444
2.	Net investment income	411,638,128	336,907,389	503,874,314
3.	Miscellaneous income	300,822,436	327,350,052	379,798,549
4.	Total (Lines 1 to 3)	1,667,948,236	1,549,339,061	2,241,689,307
5.	Benefit and loss related payments	1,083,647,969	1,145,525,885	1,682,442,748
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(166,728,016)	(144,231,268)	(197,292,473)
7.	Commissions, expenses paid and aggregate write-ins for deductions	728,756,654	682,141,202	869,465,084
8.	Dividends paid to policyholders	3,250	(251,628)	51,180
9.	Federal and foreign income taxes paid (recovered) net of $ 170,480 tax on capital gains (losses)	(13,165,822)	(29,438,821)	(32,493,236)
10.	Total (Lines 5 through 9)	1,632,514,035	1,653,745,371	2,322,173,304
11.	Net cash from operations (Line 4 minus Line 10)	35,434,200	(104,406,309)	(80,483,997)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,126,598,219	1,202,103,922	1,529,525,064
	12.2 Stocks	30,944,835	6,061,520	66,466,241
	12.3 Mortgage loans	166,494,815	140,676,837	186,709,733
	12.4 Real estate	32,350,994	0	0
	12.5 Other invested assets	40,544,591	44,474,823	59,581,890
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	13,078	(346,067)	(207,086)
	12.7 Miscellaneous proceeds	12,146,275	55,317,028	56,180,430
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,409,092,807	1,448,288,063	1,898,256,271
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	707,050,553	897,743,360	1,250,949,562
	13.2 Stocks	10,103,113	9,745,565	14,925,565
	13.3 Mortgage loans	132,990,643	75,780,291	143,995,575
	13.4 Real estate	0	0	0
	13.5 Other invested assets	30,758,867	59,682,619	87,760,868
	13.6 Miscellaneous applications	65,056,334	1,451,481	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	945,959,510	1,044,403,316	1,497,631,570
14.	Net increase/(decrease) in contract loans and premium notes	(10,144,771)	(11,101,031)	(14,223,166)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	473,278,069	414,985,778	414,847,867
	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	(75,710,173)	(83,056,235)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	19,914,438	(22,148,130)	(159,319,898)
	16.5 Dividends to stockholders	267,000,000	0	0
	16.6 Other cash provided (applied)	11,385,389	(65,720,036)	(69,355,381)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(235,700,173)	(163,578,339)	(311,731,514)
	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)	273,012,096	147,001,129	22,632,355
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	167,304,091	144,671,736	144,671,736
	19.2 End of period (Line 18 plus Line 19.1)	440,316,187	291,672,865	167,304,091

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

20.0001. Principle Based Bond Definition	0	66,560,234	66,560,234

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	486,266,914	494,954,799	660,694,948
2.	Group life	452,412,471	475,948,864	617,157,877
3.	Individual annuities	36,998,499	44,837,157	57,712,419
4.	Group annuities	11,728,147	12,056,688	15,458,876
5.	Accident & health	1,896,648,288	1,924,218,864	2,563,199,175
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	2,884,054,318	2,952,016,371	3,914,223,295
9.	Deposit-type contracts	260,635,511	80,777,441	266,181,898
10.	Total (Lines 8 and 9)	3,144,689,829	3,032,793,813	4,180,405,193

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The Minnesota Department of Commerce recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Minnesota. The Commissioner of the Minnesota Department of Commerce has the right to permit other specific practices that deviate from prescribed practices.

The Company, with the explicit permission of the Minnesota Department of Commerce - Insurance Division, utilizes a straight-line amortization method over the estimated life of the reinsured business of 25 years to calculate the quarterly amortization on the deferred gain resulting from the January 4, 2021 reinsurance treaty with Security Life of Denver Colorado ("SLD"), to determine the amount to be recognized as income, instead of on a net tax basis as earnings emerge as required by NAIC Statement of Statutory Accounting Principles ("SSAP") No. 61, *Life, Deposit-Type and Accident and Health Reinsurance* ("SSAP No. 61"). There is no impact to the Company's total capital and surplus as a result of this permitted practice. The Company's net income was decreased by an estimated $23,245,655 and $100,131,741 as of September 30, 2026 and December 31, 2025 respectively as a result of the permitted practice. The Company's risk-based capital would not have triggered a regulatory event had the Company not used this permitted practice.

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

	SSAP#	F/S Page	F/S Line #	2026	2025
Net Income:					
(1) RLI State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 283,336,221	$ 244,469,934
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
Deferred gain amortization	61	0	0	(23,245,655)	(100,131,741)
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 306,581,876	$ 344,601,675
Surplus:					
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,219,309,024	$ 1,344,342,053
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,219,309,024	$ 1,344,342,053

C. Accounting Policy

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

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

The Company made no significant changes to its accounting policies or practices as of September 30, 2026.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2026 financial statement presentation.

D. Going Concern

None

2. Accounting Changes and Corrections of Errors

No significant change

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

D. Asset-Backed Securities

(1) Prepayment assumptions for ABS are obtained from third party services, broker dealer survey values or internal estimates.

(2) The following table discloses in aggregate the Other than Temporary Impairment ("OTTI") recognized in accordance with ABS subject to SSAP No. 43, *Asset-backed Securities* ("SSAP No. 43") as of September 30, 2026 due to intent to sell or inability or lack of intent to hold to recovery.

		(1)	(2)		(3)
		Amortized Cost Basis Before Other-than-Temporary Impairment	**Other-than-Temporary Impairment Recognized in Loss**		
			(2a) Interest	**(2b) Non-interest**	Fair Value 1 – (2a + 2b)
OTTI recognized 1st Quarter					
a.	Intent to sell	$ 10,038,276	$ 2,800,181	$ —	$ 7,238,095
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter (a+b)	$ 10,038,276	$ 2,800,181	$ —	$ 7,238,095
OTTI recognized 2nd Quarter					
d.	Intent to sell	$ 12,396,561	$ 3,063,698	$ —	$ 9,332,863
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter (d+e)	$ 12,396,561	$ 3,063,698	$ —	$ 9,332,863
OTTI recognized 3rd Quarter					
g.	Intent to sell	$ 51,051,760	$ 13,944,058	$ —	$ 37,107,702
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter (g+h)	$ 51,051,760	$ 13,944,058	$ —	$ 37,107,702
m.	Annual Aggregate Total (c+f+i+l)		$ 19,807,937	$ —	

(3) The following table discloses in detail the OTTI's that were recognized in the current reporting period in accordance with ABS subject to SSAP No. 43 for the period July 1, 2026 to September 30, 2026.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period Other-Than-Temporary Impairment	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of Other-Than-Temporary Impairment	Date of Financial Statement Where Reported
08161CAL5	$ 2,609,474	$ 1,578,359	$ 1,031,115	$ 1,578,359	$ 1,578,358	9/30/2026
10638VAA8	918,167	918,047	120	918,047	918,047	9/30/2026
12579CAB5	331,201	331,140	61	331,140	331,140	9/30/2026
12595JBA1	8,680,834	5,974,743	2,706,091	5,974,743	5,974,743	9/30/2026
12646XAY8	12,322	12,320	2	12,320	12,320	9/30/2026
33851HAC7	3,526	3,521	5	3,521	3,520	9/30/2026
36228FXX9	74,080	74,079	1	74,079	74,079	9/30/2026
362926AU1	1,959,381	1,921,719	37,662	1,921,719	1,921,719	9/30/2026
39962*AD6	241,209	239,803	1,406	239,803	239,802	9/30/2026
46646RAQ6	1,082,281	940,423	141,858	940,423	940,423	9/30/2026
46653LBT2	135,730	135,484	246	135,484	135,484	9/30/2026
46654EAJ0	3,484,305	2,760,589	723,716	2,760,589	2,760,589	9/30/2026
576434D84	1,147	1,145	2	1,145	1,145	9/30/2026
68269AAA8	879,956	875,317	4,639	875,317	875,317	9/30/2026
81746HAA9	10,243	9,726	517	9,726	9,726	9/30/2026
81753EAW8	1,877,515	1,866,875	10,640	1,866,875	1,866,875	9/30/2026
92913BAJ7	6,155	4,767	1,388	4,767	4,767	9/30/2026
92914QAJ3	2,217	1,326	891	1,326	1,326	9/30/2026
92917EAC2	6,343	2,510	3,833	2,510	2,510	9/30/2026
Total			$ 4,664,193			

(4) The following table shows all impaired securities at September 30, 2026 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	$	34,660,787
2. 12 Months or Longer	$	298,474,649

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

1. Less than 12 Months	$	607,211,520
2. 12 Months or Longer	$	888,837,245

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

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

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

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

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

not be recovered (that is, a non-interest related decline exists), and an OTTI shall be considered to have occurred.

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

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

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

The market values for ABS are obtained as follows:

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
3) Collateral Received

	Fair Value
b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 96,202,599

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

H. Repurchase Agreements Transactions Accounted for as a Sale
None

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

J. Real Estate
During the first quarter of 2026, the Company sold the Atlanta building. The sale resulted in an impairment loss of $7,331,183, which reflects the excess of the building’s carrying value over the final sale proceeds, net of closing costs.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		2026					6	7
		1	2	3	4	5		
	Restricted Asset Category	Total General Account G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	123,949,059	—	—	—	123,949,059	112,341,549	11,607,510
c.	Subject to repurchase agreements	—	—	—	—	—	—	—
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	—	—	—	—	—
i.	FHLB capital stock	33,358,200	—	—	—	33,358,200	31,367,600	1,990,600
j.	On deposit with states	44,295,967	—	—	—	44,295,967	25,602,006	18,693,961
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	1,092,723,611	—	—	—	1,092,723,611	994,603,713	98,119,898
m	Collateral assets received and on the balance sheet, excluding collateral held under security lending and repurchase agreements reported on the balance sheet	—	—	—	—	—	—	—
n.	Assets held under modco reinsurance agreements	224,394,632	—	1,873,057,614	—	2,097,452,246	2,062,896,049	34,556,197
o.	Assets held under funds withheld reinsurance agreements	315,645,991	—	—	—	315,645,991	352,602,357	(36,956,366)
p.	Pledged as collateral not captured in other categories	41,379,774	—	—	—	41,379,774	35,660,056	5,719,718
q.	Other restricted assets	—	—	—	—	—	—	—
r.	Total Restricted Assets (Sum of a through q)	$ 1,875,747,233	$ —	$ 1,873,057,614	$ —	$3,748,804,848	$3,615,073,330	$ 133,731,518

(a) Subset of column 1

(b) Subset of column 3

		2026						
		8	9	Percentage		12	13	14
				10	11			
	Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	Annual GI Ref
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	0.000 %	0.000 %	XXX	XXX	XXX
b.	Collateral held under security lending agreements	—	123,949,059	1.023 %	1.039 %	XXX	XXX	XXX
c.	Subject to repurchase agreements	—	—	0.000 %	0.000 %	XXX	XXX	XXX
d.	Subject to reverse repurchase agreements	—	—	0.000 %	0.000 %	XXX	XXX	XXX
e.	Subject to dollar repurchase agreements	—	—	0.000 %	0.000 %	XXX	XXX	XXX
f.	Subject to dollar reverse repurchase agreements	—	—	0.000 %	0.000 %	XXX	XXX	XXX
g.	Placed under option contracts	—	—	0.000 %	0.000 %	XXX	XXX	XXX
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	0.000 %	0.000 %	XXX	XXX	XXX
i.	FHLB capital stock	—	33,358,200	0.275 %	0.280 %	XXX	XXX	XXX
j.	On deposit with states	—	44,295,967	0.366 %	0.371 %	XXX	XXX	XXX
k.	On deposit with other regulatory bodies	—	—	0.000 %	0.000 %	XXX	XXX	XXX
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	1,092,723,611	9.018 %	9.161 %	XXX	XXX	XXX
m	Collateral assets received and on the balance sheet, excluding collateral held under security lending and repurchase agreements reported on the balance sheet	—	—	0.000 %	0.000 %	XXX	XXX	XXX
n.	Assets held under modco reinsurance agreements	—	2,097,452,246	17.310 %	17.584 %	XXX	XXX	XXX
o.	Assets held under funds withheld reinsurance agreements	—	315,645,991	2.605 %	2.646 %	XXX	XXX	XXX
p.	Pledged as collateral not captured in other categories	—	41,379,774	0.342 %	0.347 %	XXX	XXX	XXX
q.	Other restricted assets	—	—	0.000 %	0.000 %	XXX	XXX	XXX
r.	Total Restricted Assets (Sum of a through q)	$ —	$ 3,748,804,848	30.939 %	31.429 %	XXX	XXX	XXX

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

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

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding modco/FWH) and derivatives, are reported in the aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	2026					6	7	8	9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Pledged Collateral	$ 41,379,774	$ —	$ —	$ —	$ 41,379,774	$ 35,660,056	$ 5,719,718	$ 41,379,774	0.342 %	0.347 %
Total (c)	$ 41,379,774	$ —	$ —	$ —	$ 41,379,774	$ 35,660,056	$ 5,719,718	$ 41,379,774	0.342 %	0.347 %
Amount of Total pledged under derivative contracts	$ 41,379,774	$ —	$ —	$ —	$ 41,379,774	$ 35,660,056	$ 5,719,718	$ 41,379,774	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L (1)m Columns 9 through 11 respectively

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (exclude modco/FWH) and derivatives, are reported in the aggregate)

None

(4) Collateral received and assets held under modco/FWH reinsurance agreements reflected as assets within the reporting entity's financial statements

Assets	1 Book/ Adjusted Carrying Value (BACV) Collateral ***	2 Book/ Adjusted Carrying Value (BACV) Modco ****	3 Book/ Adjusted Carrying Value (BACV) FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted) *	8 % of BACV to Total Admitted Assets**
General Account								
a. Cash, Cash Equivalents and Short-Term Investments	$ 73,792,623	$ 4,792,784	$ 3,566,473	$ 73,792,623	$ 4,789,170	$ 3,566,473	0.884 %	0.902 %
b. Schedule D, Part 1 Section 1	—	152,344,522	266,104,202	—	134,771,598	220,316,038	4.502 %	4.596 %
c. Schedule D, Part 1 Section 2	—	45,621,794	45,975,316	—	44,265,277	43,954,191	0.986 %	1.006 %
d. Schedule D, Part 2, Section 1	—	3,000,000	—	—	2,975,942	—	0.032 %	0.033 %
e. Schedule D, Part 2, section 2	—	—	—	—	—	—	— %	— %
f. Schedule B	—	13,295,861	—	—	12,690,071	—	0.143 %	0.146 %
g. Schedule A	—	—	—	—	—	—	— %	— %
h. Schedule BA, Part 1	—	5,339,670	—	—	4,544,934	—	0.057 %	0.059 %
i. Schedule DL, Part 1	96,202,599	—	—	96,209,722	—	—	1.035 %	1.057 %
j. Other	—	—	—	—	—	—	— %	— %
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 169,995,222	$ 224,394,632	$315,645,991	$170,002,345	$ 204,036,993	$267,836,702	7.640 %	7.798 %
l. Percentage to Total FWH Assets (including Modco)	%	%	%	%	%	%	%	%

Assets	1 Book/ Adjusted Carrying Value (BACV) Collateral ***	2 Book/ Adjusted Carrying Value (BACV) Modco ****	3 Book/ Adjusted Carrying Value (BACV) FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted) *	8 % of BACV to Total Admitted Assets**
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	$ —	$ 5,663,835	$ —	$ —	$ 5,663,835	$ —	0.201 %	0.201 %
n. Schedule D, Part 1 Section 1	—	3,346,441	—	—	3,346,441	—	0.119 %	0.119 %
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	— %	— %
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	— %	— %
q. Schedule D, Part 2, section 2	—	1,864,047,338	—	—	1,864,047,338	—	66.038 %	66.038 %
r. Schedule B	—	—	—	—	—	—	— %	— %
s. Schedule A	—	—	—	—	—	—	— %	— %
t. Schedule BA, Part 1	—	—	—	—	—	—	— %	— %
u. Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
v. Other	—	—	—	—	—	—	— %	— %
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ —	$1,873,057,614	$ —	$ —	$1,873,057,614	$ —	66.358 %	66.358 %
x. Percentage to Total FWH Assets (including Modco)	%	%	%	%	%	%	%	%

*k = Sum of Column 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)

*w = Sum of Column 1, 2, and 3 divided by Asset Page, Line 27 (Column 1)

**k = Sum of Column 1, 2, and 3 divided by Asset Page, Line 26 (Column 3)

**w = Sum of Column 1, 2, and 3 divided by Asset Page, Line 27 (Column 3)

***k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.

***w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

****k (Modco BACV) should equal Note 5L(1) Column 1, Line p.

****w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

*****k (FWH BACV) should equal Note 5L(1) Column 1, Line q.

*****w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

Assets	9 Book/ Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account							
a. Cash, Cash Equivalents and Short-Term Investments	$ 8,359,257	$ —	$ —	$ —	$ —	$ —	$ 8,359,257
b. Schedule D, Part 1 Section 1	418,448,724	—	—	—	—	—	418,448,724
c. Schedule D, Part 1 Section 2	91,597,111	—	—	1,495,140	—	—	90,101,971
d. Schedule D, Part 2, Section 1	3,000,000	—	—	—	—	—	3,000,000
e. Schedule D, Part 2, section 2	—	—	—	—	—	—	—
f. Schedule B	13,295,861	—	—	—	—	—	13,295,861
g. Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	5,339,670	—	—	—	—	—	5,339,670
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$540,040,623	$ —	$ —	$ 1,495,140	$ —	$ —	$538,545,483
l. Percentage to Total FWH Assets	100 %	— %	— %	— %	— %	— %	100 %

Assets	9 Book/ Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
(including Modco)							
Separate Account:							
m. Cash, Cash Equivalents and Short-Term Investments	$ 5,663,835	$ —	$ —	$ —	$ —	$ —	$ 5,663,835
n. Schedule D, Part 1 Section 1	3,346,441	—	—	—	—	—	3,346,441
o. Schedule D, Part 1 Section 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, section 2	1,864,047,338	—	—	1,363,577,460	—	—	500,469,878
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	—	—	—	—	—	—	—
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$1,873,057,614	$ —	$ —	$1,363,577,460	$ —	$ —	$509,480,154
x. Percentage to Total FWH Assets	100 %	— %	— %	73 %	— %	— %	27 %

	1 Amount	2 % of Liability to Total Liabilities#
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 169,995,222	2.16 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	—	— %
aa. Recognized Obligation for Modco assets (General Account)	223,167,218	2.83 %
bb. Recognized Obligation for Modco assets (Separate Account)	2,154,788,072	76.34 %
cc. Recognized Obligation for FWH (excluding Modco) assets (General Account)	319,174,752	4.05 %
dd. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	—	— %

For lines y, aa and cc, Column 2 equals Column 1 divided by Liability Page, Line 26 (Column 1)

For lines z, bb and dd, Column 2 equals Column 1 divided by Liability Page, Line 27 (Column 1)

(5) The Company does not have the collateral, modified coinsurance (Modco) or funds withheld reinsurance (FWH) assets pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer)

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral
None

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change

7. Investment Income

No significant change

8. Derivative Instruments

A. Derivatives under SSAP No. 86-*Derivatives*

(8) None

B. Derivatives under SSAP No. 108-Derivatives Hedging Variable Annuity Guarantees

None

9. Income Taxes

No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates

No significant change

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has conducted business activity (issued funding agreements) with the FHLB. It is part of the Company's strategy to utilize these funds for spread lending purposes. The Company has determined the estimated maximum borrowing capacity as $3,659,000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The limit across all programs is 30% of the general and separate accounts total assets of the Company, one quarter in arrears.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	7,483,200	7,483,200	—
(c) Activity Stock	25,875,000	25,875,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d) *	33,358,200	33,358,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 733,122,684	XXX	XXX

2. Prior year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	7,742,600	7,742,600	—
(c) Activity Stock	23,625,000	23,625,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	31,367,600	31,367,600	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 709,869,520	XXX	XXX

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	7,483,200	7,483,200	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of September 30, 2026

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 820,549,240	$ 1,092,723,611	$ 575,000,000
2. Current Year General Account Total Collateral Pledged *	$ 820,549,240	$ 1,092,723,611	$ 575,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ 803,762,568	$ 994,603,713	$ 525,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 820,549,240	$ 1,092,723,611	$ 575,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 820,549,240	$ 1,092,723,611	$ 575,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 803,762,568	$ 994,603,713	$ 525,000,000

(4) Borrowing from FHLB

a. Amount as of September 30, 2026

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	575,000,000	575,000,000	—	577,468,091
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 575,000,000	$ 575,000,000	$ —	$ 577,468,091

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	525,000,000	525,000,000	—	527,440,199
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 525,000,000	$ 525,000,000	$ —	$ 527,440,199

b. Maximum Amount During 2026

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	575,000,000	575,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 575,000,000	$ 575,000,000	—

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering certain U.S. employees. As of September 30, 2026, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans are as follows at September 30, 2026 and December 31, 2025:

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2026	2025	2026	2025	2026	2025
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	589,045	857,791	56,018	90,877	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	283,088	143,473	(143,374)	(273,180)	—	—
f. Prior service cost or credit	—	—	(18,737)	(24,982)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 872,133	$ 1,001,264	$ (106,093)	$ (207,285)	$ —	$ —

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

D. Dividends Paid

On March 3, 2026, the Company declared an ordinary dividend in the amount of $267,000,000, which was paid to its sole shareholder, Voya Holdings, on March 16, 2026.

14. Liabilities, Contingencies, and Assessments

No significant change

15. Leases

No significant change

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

No significant change

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

None

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

No significant change

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

No significant change

20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of September 30, 2026:

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					
Issuer Credit Obligations	$ 3,548,015	$ —	$ —	$ —	$ 3,548,015
Asset-Backed Securities	—	2,834,955	—	—	2,834,955
Total Bonds	$ 3,548,015	$ 2,834,955	$ —	$ —	$ 6,382,970
Preferred stock	2,541,012	1,335,897	31,337,398	—	35,214,307
Common stock	1,302,018	33,358,200	4,194,080	—	38,854,298
Other invested assets	—	6,528,731	—	—	6,528,731
Derivatives assets					
Equity contracts	—	1,818,489	—	—	1,818,489
Foreign exchange contracts	—	34,518	—	—	34,518
Interest rate contracts	—	70,397,432	—	—	70,397,432
Total Derivatives	$ —	$ 72,250,439	$ —	$ —	$ 72,250,439
Separate account assets	2,818,734,908	3,971,161	—	—	2,822,706,069
Total assets at fair value/NAV	$ 2,826,125,953	$ 120,279,383	$ 35,531,478	$ —	$ 2,981,936,814
b. Liabilities at fair value					
Supplementary contracts and immediate annuities	$ —	$ —	$ 29,676,942	$ —	$ 29,676,942
Deposit type contracts	—	224,265,614	—	—	224,265,614
Derivatives liabilities					
Equity contracts	—	1,161,942	—	—	1,161,942
Interest rate contracts	1,814,661	65,419,585	—	—	67,234,246
Total Derivatives	$ 1,814,661	$ 66,581,527	$ —	$ —	$ 68,396,188
Total liabilities at fair value	$ 1,814,661	$ 290,847,141	$ 29,676,942	$ —	$ 322,338,744

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of July 1, 2026 to September 30, 2026:

	Description	Beginning balance at July 1, 2026	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at September 30, 2026
a.	Assets										
	Preferred Stock	$ 32,573,992	$ 783,521	$ —	$ —	$ (2,020,115)	$ —	$ —	$ —	$ —	$ 31,337,398
	Common Stock	4,400,400	—	—	—	(206,320)	—	—	—	—	4,194,080
	Other Invested Assets	1,816,291	—	(1,816,291)	—	—	—	—	—	—	—
	Total Assets	$ 38,790,683	$ 783,521	$ (1,816,291)	$ —	$ (2,226,435)	$ —	$ —	$ —	$ —	$ 35,531,478
b.	Liabilities										
	Supplementary contracts and immediate annuities	$ 30,595,965	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (919,023)	$ 29,676,942
	Total Liabilities	$ 30,595,965	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (919,023)	$ 29,676,942

Transfers out of Level 3 during the period of July 1, 2026 to September 30, 2026 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes, when prices are not available from one of the commercial pricing services, are reflected as transfers into Level 3. These securities are generally less liquid with very limited trading activity or where less transparency exists corroborating the inputs to the valuation methodologies. When securities are valued using more widely available information, the securities are transferred out of Level 3 and into Level 1 or 2, as appropriate.

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

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

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

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

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

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

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

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

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

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures

The following table shows all financial instruments and the level within the fair value or NAV hierarchy in which the fair value measurements fall as of September 30, 2026:

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 2,974,113,307	$ 3,375,776,109	$ 136,431,397	$ 2,280,291,475	$ 557,390,435	$ —	$ —
Assets-Backed Securities	2,008,615,665	2,327,361,971	—	1,828,508,195	180,107,470	—	—
Preferred stock	99,755,880	100,667,496	2,541,011	27,619,609	69,595,260	—	—
Common stock	38,854,298	38,854,298	1,302,018	33,358,200	4,194,080	—	—
Mortgage loans	841,541,221	882,032,036	—	—	841,541,221	—	—
Contract loans	137,603,260	137,603,260	—	137,603,260	—	—	—
Other invested assets	176,588,751	183,099,325	—	155,836,357	20,752,394	—	—
Cash equivalents and short-term investments	418,481,583	418,485,197	134,781,967	283,602,817	96,799	—	—
Derivatives							
Credit contracts	697,022	1,131,272	—	697,022	—	—	—
Equity contracts	1,818,489	1,818,490	—	1,818,489	—	—	—
Foreign exchange contracts	1,148,589	1,329,712	—	1,148,589	—	—	—
Interest rate contracts	72,739,488	70,563,484	—	72,739,488	—	—	—
Separate account assets	2,822,706,069	2,822,706,069	2,818,734,908	3,971,161	—	—	—
Total Assets	$ 9,594,663,622	$ 10,361,428,719	$ 3,093,791,301	$ 4,827,194,662	$ 1,673,677,659	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 58,813,786	$ 61,974,388	$ —	$ —	$ 58,813,786	$ —	$ —
Deposit type contracts	803,750,216	801,733,705	—	803,750,216	—	—	—
Derivatives							
Credit contracts	29,134	—	—	29,134	—	—	—
Equity contracts	1,161,942	1,161,942	—	1,161,942	—	—	—
Foreign exchange contracts	1,976,910	2,896,883	—	1,976,910	—	—	—
Interest rate contracts	67,316,632	67,234,246	1,814,661	65,501,971	—	—	—
Total Liabilities	$ 933,048,620	$ 935,001,164	$ 1,814,661	$ 872,420,173	$ 58,813,786	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100, *Fair Value*
None

21. Other Items

No significant change

22. Events Subsequent

Type I – Recognized Subsequent Events

The Company is not aware of any other events occurring subsequent to September 30, 2026 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2026 through November 11, 2026, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events

The Company is not aware of any events occurring subsequent to September 30, 2026 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to September 30, 2026 through November 11, 2026, the date the statutory financial statements were available to be issued.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act ("ACA")
None

25. Change in Incurred Losses and Loss Adjustment Expenses

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

Reserves as of December 31, 2025 were $653,555,304. As of September 30, 2026, $523,695,558 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $34,735,239 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group and individual health insurance, stop loss, group term life and disability lines of insurance. Therefore, there has been a $95,124,507 favorable prior-year development since December 31, 2025. The change in prior year related reserves is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this change, the Company experienced no favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

As a result of a modified coinsurance reinsurance agreement on the Individual Excess Risk (IER) Stop Loss block of business, the entire claim liability is held by the Company; while only twenty percent of the paid claims impact the Company's financials. After adjusting this claim liability for the reinsurance, the development for prior year reserves is $68,078,403 favorable.

B. Significant Changes in Methodologies and Assumptions

None

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant change

30. Premium Deficiency Reserves

No significant change

31. Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

34. Premium & Annuity Considerations Deferred and Uncollected

No significant change

35. Separate Accounts

No significant change

36. Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
New entity created and one entity dissolved. .....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001108874

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2024

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. 12/31/2024

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/29/2026

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Voya Alternative Asset Management LLC	New York, NY	NO	NO	NO	YES
Voya Financial Partners, LLC	Windsor, CT	NO	NO	NO	YES
Voya Financial Advisors, Inc.	Windsor, CT	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Advisors, LLC	Windsor, CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Investments in other pledged collateral of $41,379,774. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 63,663,596

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 37,923,876	$ 33,656,838
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 417,063,276	$ 329,126,225
13.24	Short-Term Investments	$ 0	$ 282,430,256
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 71,449,040	$ 63,312,814
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 526,436,192	$ 708,526,133
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 282,430,256

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

14.2 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.

.....

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 96,209,722

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 96,202,599

15.3 Total payable for securities lending reported on the liability page. ..... $ 96,202,599

GENERAL INTERROGATORIES

16. 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 [ ]

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Wall Street, New York, NY 10286

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

16.5 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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Voya Investment Management LLC	A
BlackRock Financial Management, Inc.	U
Global Atlantic Re LTD	U
Athene Asset Management LLC	U
Blackstone Alternative Asset Management L.P.	U
Pomona Management LLC	A
Voya Investment Management Co. LLC	A
26North IGA LP	U
Brookfield Asset Management Credit and Insurance Solutions Advisor, LLC	U
Allianz Capital Partners of America, LLC	U
Apollo Insurance Solutions Group, LLC	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 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 Registered With	4 Investment Management Agreement (IMA) Filed
108934	Voya Investment Management LLC	SEC	DS
107105	BlackRock Financial Management, Inc.	SEC	NO
	Global Atlantic Re LTD	not registered	DS
143161	Athene Asset Management LLC	SEC	DS
107580	Blackstone Alternative Asset Management L.P.	SEC	NO
148269	Pomona Management LLC	SEC	NO
106494	Voya Investment Management Co. LLC	SEC	NO
330509	26North IGA LP	SEC	NO
312792	Brookfield Asset Management Credit and Insurance Solutions Advisor, LLC	SEC	NO
161684	Allianz Capital Partners of America, LLC	SEC	NO
294320	Apollo Insurance Solutions Group, LLC	SEC	NO

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

17.2 If no, list exceptions:

04010*AA8
04010*AB6
04010*AC4
P1000#AA5 .....

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

20. 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	$ 880,630,690
	1.14 Total Mortgages in Good Standing	$ 880,630,690
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 1,401,346
	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)	$ 882,032,036
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	66.820 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	35.000 %
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
Total	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-3191255	01/01/2026	Hannover Life Reassurance Company of America (Bermuda) Ltd.	BMU	OTH/G	OL	Reciprocal Jurisdiction		
00000	AA-3191255	01/01/2026	Hannover Life Reassurance Company of America (Bermuda) Ltd.	BMU	OTH/G	SLEL	Reciprocal Jurisdiction		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	9,207,031	155,118	28,817,743	0	38,179,892	0
2. Alaska AK	L	1,608,210	135,382	15,484,509	0	17,228,101	0
3. Arizona AZ	L	16,319,676	163,159	26,250,123	0	42,732,958	0
4. Arkansas AR	L	6,860,168	291,272	17,140,808	0	24,292,248	0
5. California CA	L	123,691,805	5,687,967	195,790,468	0	325,170,240	74,399
6. Colorado CO	L	20,634,888	15,999	54,296,436	0	74,947,322	0
7. Connecticut CT	L	15,640,429	62,752	16,439,756	0	32,142,937	0
8. Delaware DE	L	6,737,296	46,893	3,407,763	0	10,191,952	0
9. District of Columbia DC	L	974,505	46,362	7,199,738	0	8,220,606	0
10. Florida FL	L	50,744,735	9,417,723	114,535,696	0	174,698,154	89,560
11. Georgia GA	L	32,889,807	3,055,429	108,758,530	0	144,703,765	0
12. Hawaii HI	L	2,383,251	1,068,390	17,763	0	3,469,404	0
13. Idaho ID	L	2,732,507	1,566	3,216,591	0	5,950,664	0
14. Illinois IL	L	73,829,519	1,363,525	139,547,440	0	214,740,484	0
15. Indiana IN	L	11,813,320	336,908	43,983,243	0	56,133,472	0
16. Iowa IA	L	10,337,681	191,131	22,847,758	0	33,376,571	260,000,000
17. Kansas KS	L	7,238,136	275,163	19,365,197	0	26,878,497	0
18. Kentucky KY	L	8,806,553	419,272	34,423,049	0	43,648,874	0
19. Louisiana LA	L	13,377,812	275,227	14,122,107	0	27,775,147	0
20. Maine ME	L	1,647,020	55,080	851,815	0	2,553,916	0
21. Maryland MD	L	29,870,242	590,587	22,182,141	0	52,642,969	0
22. Massachusetts MA	L	28,859,229	116,046	35,377,722	0	64,352,997	235,265
23. Michigan MI	L	28,864,939	2,692,833	37,074,678	0	68,632,451	0
24. Minnesota MN	L	22,312,736	2,443,688	31,161,080	0	55,917,504	0
25. Mississippi MS	L	3,986,042	351,303	12,385,716	0	16,723,061	0
26. Missouri MO	L	23,571,198	64,320	46,532,541	0	70,168,058	0
27. Montana MT	L	3,398,832	212,646	118,978	0	3,730,456	102,156
28. Nebraska NE	L	7,752,300	2,725	12,546,560	0	20,301,585	0
29. Nevada NV	L	12,615,374	2,776,534	21,746,086	0	37,137,993	28,471
30. New Hampshire NH	L	3,474,324	2,450	12,898,919	0	16,375,693	0
31. New Jersey NJ	L	22,358,113	143,900	47,195,009	0	69,697,022	0
32. New Mexico NM	L	2,176,280	1,135,374	8,698,924	0	12,010,578	0
33. New York NY	Q	4,816,020	14,696	3,886,096	0	8,716,813	0
34. North Carolina NC	L	31,004,097	1,552,495	73,267,762	0	105,824,355	0
35. North Dakota ND	L	6,129,037	124,088	1,206,494	0	7,459,620	0
36. Ohio OH	L	36,842,457	2,147,100	93,683,856	0	132,673,412	0
37. Oklahoma OK	L	6,572,771	459,228	13,433,953	0	20,465,952	0
38. Oregon OR	L	6,312,090	190,535	10,419,459	0	16,922,085	48,261
39. Pennsylvania PA	L	32,484,462	122,048	89,652,920	0	122,259,430	0
40. Rhode Island RI	L	3,016,257	5,710	10,896,779	0	13,918,747	0
41. South Carolina SC	L	10,778,406	1,753,926	25,958,391	0	38,490,723	0
42. South Dakota SD	L	5,055,464	20,819	6,034,387	0	11,110,670	57,400
43. Tennessee TN	L	14,114,579	626,770	33,381,734	0	48,123,083	0
44. Texas TX	L	91,686,508	2,488,417	163,508,543	0	257,683,469	0
45. Utah UT	L	9,334,453	524,086	26,671,569	0	36,530,108	0
46. Vermont VT	L	1,110,616	0	8,024,248	0	9,134,864	0
47. Virginia VA	L	18,079,508	3,573,486	62,953,805	0	84,606,799	0
48. Washington WA	L	10,962,842	799,680	27,074,543	0	38,837,065	0
49. West Virginia WV	L	1,199,242	449,620	4,294,067	0	5,942,929	0
50. Wisconsin WI	L	17,175,925	237,456	89,159,441	0	106,572,822	0
51. Wyoming WY	L	784,045	39,757	4,019,671	0	4,843,473	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	138,357	0	0	0	138,357	0
54. Puerto Rico PR	L	1,763,467	0	1,763	0	1,765,230	0
55. U.S. Virgin Islands VI	N	13,311	0	619	0	13,930	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	5,062	0	101	0	5,162	0
58. Aggregate other alien OT	XXX	1,085,821	0	542	0	1,086,363	0
59. Subtotal	XXX	917,178,754	48,726,646	1,901,945,630	0	2,867,851,030	260,635,511
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,757,614	0	0	0	4,757,614	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,141,034	0	0	0	1,141,034	0
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	923,077,402	48,726,646	1,901,945,630	0	2,873,749,678	260,635,511
96. Plus reinsurance assumed	XXX	75,888,963	566,883	0	0	76,455,846	0
97 Totals (all business)	XXX	998,966,365	49,293,529	1,901,945,630	0	2,950,205,524	260,635,511
98. Less reinsurance ceded	XXX	814,584,992	3,553,389	1,180,296,277	0	1,998,434,658	0
99. Totals (all business) less reinsurance ceded	XXX	184,381,373	45,740,140	721,649,353	0	951,770,866	260,635,511
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,085,821	0	542	0	1,086,363	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,085,821	0	542	0	1,086,363	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 1
5. N - None of the above - Not allowed to write business in the state..... 4

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
Voya Workplace Services, LLC		46-5378846		IN
Benefitfocus, Inc.		46-2346314		DE
Benefitfocus.com, Inc.		57-1099948		SC
BenefitStore, LLC		27-3519176		SC
Tango Health, Inc.		26-2060323		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
Voya Nonqualified Plan Pay Services, LLC		39-2624681		DE
Security Life Assignment Corporation		84-1437826		CO
Voya Holdings Inc.		02-0488491		CT
VIM Holdings LLC		88-3236443		DE
Voya Investment Management LLC		58-2361003		DE
Voya Investment Management Co. LLC		06-0888148		DE
Voya Investment Trust Co.		06-1440627		CT
Voya Investment Management (UK) Limited				GBR
Voya Investment Management Alternative Assets LLC		13-4038444		DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
Voya Realty Group LLC		13-4003969		DE
VAAM (Cayman) Ltd.				CYM
Voya MSR Opportunities GP LLC		87-1891874		DE
VAAM GP LLC		87-2198755		DE
Voya Renewable Energy Infrastructure Debt GP | LP		87-1885741		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya CML GP LLC				DE
Voya Pomona Holdings LLC		13-4152011		DE
Pomona G.P. Holdings LLC		13-4150600		DE
Opportunity Investor P Associates, L.P.				DE
Opportunity Investor P, L.P.				DE
Opportunity Investor P Secondary Associates, LLC				DE
Opportunity Investor P Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Associates V, LP		13-4197230		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Associates VII, L.P.		26-1701070		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Energy Partners US, L.P.				DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Energy Partners, L.P.				DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co-Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates LLC		20-0554145		DE
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Pomona Voya (US) Holdings Associates V, LLC				DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Co-Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Voya Pomona Asia Pacific G.P. Limited				CYM
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Pomona Voya Asia Pacific Associates, LLC				DE
Pomona Voya Asia Pacific Associates, L.P.				DE

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Parent/Subsidiary listing is not repeated				
Voya Enhanced Middle Market Credit GP I LP				DE
Voya Enhanced Middle Market Credit Fund I LP				DE
Voya Enhanced Middle Market Credit Fund I Originator LLC				DE
Voya Enhanced Middle Market Credit Fund I (RNF) LP				DE
Pomona Capital Asia Limited				HKG
Pomona Europe, Ltd.				GBR
Pomona Europe Advisers Limited				GBR
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
VIM SLP Holdings LLC		33-2315739		DE
VIM SLP Holdings Inc.		33-2337236		DE
Voya Custom Investments LLC		27-2278894		DE
Voya Benefits Company, LLC		83-0965809		DE
Benefit Strategies, LLC		26-0003294		NH
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Voya Special Investments, Inc.		85-1775946		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
Oconee Real Estate Holdings IV - ARB LLC		93-3381941		DE
Oconee Real Estate Holdings VI - GREEN LLC		93-4037989		DE
Oconee Real Estate Holdings XII - RIVERSIDE LLC		99-3455416		DE
Sconset Reinsurance Holdings LLC				DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance Solutions, LLC		06-1465377		CT
Voya Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
Voya Special Investments, Inc.		85-1775946		DE
Oconee Real Estate Holdings IV - ARB LLC		93-3381941		DE
Oconee Real Estate Holdings V - CASC LLC		93-4060472		DE
Oconee Real Estate Holdings VI - GREEN LLC		93-4037989		DE
Oconee Real Estate Holdings VII - CANOPY LLC		99-0609295		DE
Oconee Real Estate Holdings XII - RIVERSIDE LLC		99-3455416		DE
Oconee Real Estate Holdings XVII - CROSSINGS LLC		33-4830625		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Voya Financial Partners, LLC		06-1375177		DE
Voya Institutional Plan Services, LLC		04-3516284		DE
Voya Retirement Advisors, LLC		22-1862786		NJ
Sconset Reinsurance Holdings LLC				DE
Havenrock Trust		71-0294708		DE
Voya Payroll Management, Inc.		52-2197204		DE
Voya Services Company		52-1317217		DE
Voya Global Services Private Limited				IND
VFI India Holdings LLC		93-1766128		DE
Voya Special Investments, Inc.		85-1775946		DE
Voya Phillippines Support Services Corporation				PHL

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4832	VOYA FINANCIAL		26-0003294				Benefit Strategies, LLC	NH	NIA	Voya Benefits Company, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-2346314				Benefitfocus, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		57-1099948				Benefitfocus.com, Inc.	SC	NIA	Benefitfocus, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-3519176				BenefitStore, LLC	SC	NIA	Benefitfocus.com, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		71-0294708				Havenrock Trust	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-3381941				Oconee Real Estate Holdings IV - ARB LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	16.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-3381941				Oconee Real Estate Holdings IV - ARB LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-3381941				Oconee Real Estate Holdings IV - ARB LLC	DE	NIA	Third Party Shareholders	Ownership	51.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4060472				Oconee Real Estate Holdings V - CASC LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	44.800	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4060472				Oconee Real Estate Holdings V - CASC LLC	DE	NIA	Third Party Shareholders	Ownership	55.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4037989				Oconee Real Estate Holdings VI - GREEN LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	38.500	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4037989				Oconee Real Estate Holdings VI - GREEN LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	12.500	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-4037989				Oconee Real Estate Holdings VI - GREEN LLC	DE	NIA	Third Party Shareholders	Ownership	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-0609295				Oconee Real Estate Holdings VII - CANOPY LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	10.130	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-0609295				Oconee Real Estate Holdings VII - CANOPY LLC	DE	NIA	Third Party Shareholders	Ownership	89.870	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-3455416				Oconee Real Estate Holdings XII - RIVERSIDE LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	22.310	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-3455416				Oconee Real Estate Holdings XII - RIVERSIDE LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	3.080	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		99-3455416				Oconee Real Estate Holdings XII - RIVERSIDE LLC	DE	NIA	Third Party Shareholders	Ownership	74.610	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		33-4830625				Oconee Real Estate Holdings XVII - CROSSINGS LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	10.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		33-4830625				Oconee Real Estate Holdings XVII - CROSSINGS LLC	DE	NIA	Third Party Shareholders	Ownership	90.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Energy Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co-Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Sconset Reinsurance Holdings LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	24.240	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Sconset Reinsurance Holdings LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	16.160	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-2060323				Tango Health, Inc.	DE	NIA	Benefitfocus.com, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VAAM (Cayman) Ltd.	CYM	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-2198755				VAAM GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-1766128				VFI India Holdings LLC	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		88-3236443				VIM Holdings LLC	DE	NIA	Voya Holdings Inc.	Ownership	76.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		88-3236443				VIM Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	24.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		33-2315739				VIM SLP Holdings LLC	DE	NIA	VIM Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		33-2337236				VIM SLP Holdings Inc.	DE	NIA	VIM Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Global Services Private Limited	IND	NIA	Voya Financial, Inc.	Ownership	99.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Global Services Private Limited	IND	NIA	VFI India Holdings LLC	Ownership	1.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya CML GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I LP	DE	NIA	Voya Enhanced Middle Market Credit GP I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I (RNF) LP	DE	NIA	Voya Enhanced Middle Market Credit GP I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Enhanced Middle Market Credit Fund I Originator LLC	DE	NIA	Voya Enhanced Middle Market Credit Fund I LP	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	VIM Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-1891874				Voya MSR Opportunities GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		39-2624681				Voya Nonqualified Plan Pay Services, LLC	DE	NIA	Pen-Cal Administrators, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Philippines Support Services Corporation	PHL	NIA	Voya Financial, Inc.	Ownership	99.990	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-1885741				Voya Renewable Energy Infrastructure Debt GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	0.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	ReliaStar Life Insurance Company	Ownership	49.900	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	49.900	Voya Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4832	VOYA FINANCIAL		46-5378846				Voya Workplace Services, LLC	IN	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Miscellaneous liabilities	11,491,027	7,342,390
2505.	Liability of pension benefits	2,880,252	2,880,252
2506.	Derivative payable	2,868,856	890,434
2507.	Suspense and clearing account	218,766	219,739
2508.	Liability of other post-employment benefits	(1,476,419)	(1,476,419)
2597.	Summary of remaining write-ins for Line 25 from overflow page	15,982,482	9,856,396

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous expense	431,575	(326,770)	62,576
2705.	Assumed modified coinsurance reserves	(6,372,173)	(5,932,839)	(8,974,016)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(5,940,598)	(6,259,609)	(8,911,440)

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	32,422,950	41,613,235
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(71,956)	0
5.	Deduct amounts received on disposals	32,350,994	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	7,331,183
8.	Deduct current year's depreciation	0	1,859,102
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	32,422,950
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	32,422,950

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	915,529,719	963,459,676
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	124,713,573	139,234,577
	2.2 Additional investment made after acquisition	8,277,070	4,760,998
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	8,695	12,278
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	204,862
7.	Deduct amounts received on disposals	166,494,815	190,591,749
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,206	2,674
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	1,548,249
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	882,032,036	915,529,719
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	882,032,036	915,529,719
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	882,032,036	915,529,719

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	692,302,394	679,207,266
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,272,441	93,668,864
	2.2 Additional investment made after acquisition	26,486,426	32,699,304
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	68,366	158,490
5.	Unrealized valuation increase/(decrease)	(15,777,656)	(42,294,451)
6.	Total gain (loss) on disposals	(164,745)	1,058,598
7.	Deduct amounts received on disposals	40,544,591	70,372,068
8.	Deduct amortization of premium, depreciation and proportional amortization	162,067	1,368,725
9.	Total foreign exchange change in book/adjusted carrying value	(198,310)	543,050
10.	Deduct current year's other than temporary impairment recognized	860,060	997,932
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	665,422,197	692,302,394
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	665,422,197	692,302,394

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	6,755,073,446	7,142,147,487
2.	Cost of bonds and stocks acquired	737,505,854	1,403,535,663
3.	Accrual of discount	11,331,316	26,986,323
4.	Unrealized valuation increase/(decrease)	(83,608,880)	(5,980,491)
5.	Total gain (loss) on disposals	(7,959,546)	(11,285,780)
6.	Deduct consideration for bonds and stocks disposed of	1,184,589,095	1,757,872,923
7.	Deduct amortization of premium	32,978,305	42,064,199
8.	Total foreign exchange change in book/adjusted carrying value	(2,582,247)	10,494,262
9.	Deduct current year's other than temporary impairment recognized	27,103,761	11,409,690
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	6,696,294	522,794
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,171,785,075	6,755,073,446
12.	Deduct total nonadmitted amounts	56,118	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,171,728,958	6,755,073,446

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
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	1,412,536,542	212,059,560	148,549,365	2,875,173	1,381,200,060	1,412,536,542	1,478,921,910	1,421,007,037
2.	NAIC 2 (a)	1,851,381,081	54,554,798	76,829,032	2,337,556	1,872,928,387	1,851,381,081	1,831,444,404	1,961,352,450
3.	NAIC 3 (a)	128,295,966	7,631,773	15,816,743	(14,083,669)	149,276,949	128,295,966	106,027,327	140,175,938
4.	NAIC 4 (a)	15,057,311	2,298,014	18,435	9,580,575	25,504,951	15,057,311	26,917,465	26,215,882
5.	NAIC 5 (a)	5,796,638	175,926	1,418,702	(1,319,293)	5,061,940	5,796,638	3,234,569	2,862,976
6.	NAIC 6 (a)	35,000	162,089	1,480,848	1,318,759	35,000	35,000	35,000	35,000
7.	Total ICO	3,413,102,537	276,882,160	244,113,125	709,102	3,434,007,286	3,413,102,537	3,446,580,674	3,551,649,283
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	2,181,898,166	57,927,374	114,086,212	(30,786,617)	2,287,998,307	2,181,898,166	2,094,952,712	2,399,565,635
9.	NAIC 2	149,603,088	10,522,024	15,940,977	9,201,010	152,419,280	149,603,088	153,385,145	161,817,627
10.	NAIC 3	31,115,341	621,178	702,040	515,876	34,753,192	31,115,341	31,550,354	35,661,960
11.	NAIC 4	41,891,877	59,339	63,868	(4,201,725)	41,501,277	41,891,877	37,685,623	43,104,360
12.	NAIC 5	7,911,359	4,143	31,899	(55,678)	13,135,785	7,911,359	7,827,924	18,207,709
13.	NAIC 6	3,267,060	0	244	(874,659)	3,301,586	3,267,060	2,392,157	3,332,580
14.	Total ABS	2,415,686,890	69,134,058	130,825,240	(26,201,792)	2,533,109,427	2,415,686,890	2,327,793,916	2,661,689,871
	PREFERRED STOCK								
15.	NAIC 1	28,180,175	2,850,000	500,000	0	29,680,175	28,180,175	30,530,175	29,680,175
16.	NAIC 2	69,494,124	0	0	(2,140,336)	67,261,295	69,494,124	67,353,788	79,359,309
17.	NAIC 3	0	2,000,000	0	0	0	0	2,000,000	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	927,989	0	(144,468)	0	0	783,521	0
20.	NAIC 6	12	0	0	0	0	12	12	12
21.	Total Preferred Stock	97,674,311	5,777,989	500,000	(2,284,804)	96,941,470	97,674,311	100,667,496	109,039,496
22.	Total ICO, ABS & Preferred Stock	5,926,463,738	351,794,207	375,438,365	(27,777,494)	6,064,058,183	5,926,463,738	5,875,042,086	6,322,378,650

(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 $ 69,963,538 ; NAIC 2 $ 1,176,175 ; NAIC 3 $ 0 NAIC 4 $ 96,799 ; 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	283,703,230	XXX	283,703,230	3,768,617	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	21,485,072
2.	Cost of short-term investments acquired	24,907,099,024	22,917,301,598
3.	Accrual of discount	8,802	70,640
4.	Unrealized valuation increase/(decrease)	0	48,714
5.	Total gain (loss) on disposals	0	113,901
6.	Deduct consideration received on disposals	24,623,404,596	22,939,019,925
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	283,703,230	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	283,703,230	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	(2,500,245)
2.	Cost paid/(consideration received) on additions	1,677,727
3.	Unrealized valuation increase/(decrease)	2,140,035
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	6,386,920
6.	Considerations received/(paid) on terminations	7,064,836
7.	Amortization	217,248
8.	Adjustment to the book/adjusted carrying value of hedged item	0
9.	Total foreign exchange change in book/adjusted carrying value	2,693,039
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	3,549,888
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,549,888

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574# HC4	CMBX.NA.8.AA	1Z	2,614,800	3,485,180	2,767,192	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	0	(29,134)	49308V-AE-7	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS C 144A Adj % Due 9/16/2052 Mo-1	1	3,485,180	2,796,326
12574#HJ9	CMBX.NA.15.AAA	1Z	4,985,700	9,963,059	9,369,189	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	5,364	61691D-AA-5	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-MP CLASS A 144A Adj % Due 7/11/2040 Mo-1	1	9,963,059	9,363,825
12574#HG5	CMBX.NA.15.AAA	1Z	4,985,700	2,998,601	2,745,081	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	5,364	06541K-BF-4	BANK SERIES 2018-BN12 CLASS C Adj % Due 5/15/2061 Mo-1	1	2,998,601	2,739,717
000000000	CMBX.NA.15.AAA	1Z	0	3,032,336	2,774,402	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	0	74166G-AE-9	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AG 144A 4% Due 4/15/2038 Mo-1	1	3,032,336	2,774,402
023135A@5	AMZN	1Z	12,500,000	3,249,531	2,381,715	07/01/2026	06/20/2031	SCDS: (AMZN)	249,531	158,244	05682*-AF-1	BAIN CAPITAL HOLDINGS LP 3.33% Due 4/15/2037 A015	1	3,000,000	2,223,471
000000000	AMZN	1Z	0	10,320,912	8,839,861	07/01/2026	06/20/2031	SCDS: (AMZN)	0	0	G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.8% Due 9/30/2045 MJSD31	1	10,320,912	8,839,861
02079KA*8	GOOGL	1Z	12,500,000	3,229,599	2,847,020	07/01/2026	06/20/2031	SCDS: (GOOGL)	254,942	164,014	40462#-AA-1	HA FEDERAL FUNDING II TRUST 3.43% Due 8/1/2035 Ann-8/1	1	2,974,657	2,683,006
000000000	GOOGL	1Z	0	1,128,384	1,101,830	07/01/2026	06/20/2031	SCDS: (GOOGL)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	1,128,384	1,101,830
000000000	GOOGL	1Z	0	1,569,037	1,532,113	07/01/2026	06/20/2031	SCDS: (GOOGL)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	1,569,037	1,532,113
000000000	GOOGL	1Z	0	2,338,604	2,283,571	07/01/2026	06/20/2031	SCDS: (GOOGL)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	2,338,604	2,283,571
000000000	GOOGL	1Z	0	2,525,095	2,465,672	07/01/2026	06/20/2031	SCDS: (GOOGL)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	2,525,095	2,465,672
000000000	GOOGL	1Z	0	1,815,330	1,772,610	07/01/2026	06/20/2031	SCDS: (GOOGL)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	1,815,330	1,772,610
000000000	GOOGL	1Z	0	2,000,000	1,106,665	07/01/2026	06/20/2031	SCDS: (GOOGL)	0	0	92203#-AX-6	VANGUARD GROUP INC/THE 3.05% Due 8/22/2050 FA22	1	2,000,000	1,106,665
594918B#0	MSFT	1Z	12,500,000	925,685	790,774	07/01/2026	06/20/2031	SCDS: (MSFT)	325,685	269,598	003009-B*-7	ABERDEEN ASIA PACIFIC INC 3.7% Due 8/10/2032 FA10	1	600,000	521,176
000000000	MSFT	1Z	0	750,000	651,471	07/01/2026	06/20/2031	SCDS: (MSFT)	0	0	003009-B*-7	ABERDEEN ASIA PACIFIC INC 3.7% Due 8/10/2032 FA10	1	750,000	651,471
000000000	MSFT	1Z	0	2,653,533	2,744,008	07/01/2026	06/20/2031	SCDS: (MSFT)	0	0	268431-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A VAR % Due 7/25/2054 Mo-25	1	2,653,533	2,744,008
000000000	MSFT	1Z	0	3,763,642	3,675,073	07/01/2026	06/20/2031	SCDS: (MSFT)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	3,763,642	3,675,073
000000000	MSFT	1Z	0	5,000,000	5,001,735	07/01/2026	06/20/2031	SCDS: (MSFT)	0	0	85574A-AA-2	STARWOOD COMMERCIAL MORTGAG SERIES 2025-SIF6A CLASS A1 144 Flt % Due 10/17/2037 JAJO17	1	5,000,000	5,001,735
67066GA@3	NVDA	1Z	12,500,000	829,942	571,417	07/01/2026	06/20/2031	SCDS: (NVDA)	301,114	94,438	40462#-AA-1	HA FEDERAL FUNDING II TRUST 3.43% Due 8/1/2035 Ann-8/1	1	528,828	476,979
000000000	NVDA	1Z	0	793,242	715,468	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	40462#-AA-1	HA FEDERAL FUNDING II TRUST 3.43% Due 8/1/2035 Ann-8/1	1	793,242	715,468
000000000	NVDA	1Z	0	8,049,264	6,271,443	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	740189-AH-8	PRECISION CASTPARTS CORP 3.9% Due 1/15/2043 JJ15	1	8,049,264	6,271,443
000000000	NVDA	1Z	0	728,929	694,599	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	728,929	694,599
000000000	NVDA	1Z	0	1,086,136	1,034,983	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	1,086,136	1,034,983
000000000	NVDA	1Z	0	524,119	499,435	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	524,119	499,435
000000000	NVDA	1Z	0	539,012	526,328	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	539,012	526,328
000000000	NVDA	1Z	0	804,190	785,266	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJO30	1	804,190	785,266
9999999999 - Totals				74,103,362	65,948,921	XXX	XXX	XXX	1,131,272	667,888	XXX	XXX	XXX	72,972,090	65,281,033

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	3	30,563,548	3	30,560,911	3	30,548,614	0	0	3	30,563,548
2. Add: Opened or acquired transactions	0	0	0	0	4	54,624,186	0	0	4	54,624,186
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	3,516	XXX	0	XXX	0	XXX	0	XXX	3,516
4. Less: Closed or disposed of transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions disposed of for failing effectiveness criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	6,153	XXX	12,297	XXX	11,069,438	XXX	0	XXX	11,087,888
7. Ending inventory	3	30,560,911	3	30,548,614	7	74,103,362	0	0	7	74,103,362

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	3,549,888	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		3,549,888
4.	Part D, Section 1, Column 6	74,842,959	
5.	Part D, Section 1, Column 7	(71,293,071)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	5,918,970	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		5,918,970
10.	Part D, Section 1, Column 9	76,775,843	
11.	Part D, Section 1, Column 10	(70,856,873)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	92,988,160	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	92,988,160	
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	106,205,014	65,739,535
2.	Cost of cash equivalents acquired	1,108,733,531	1,550,909,794
3.	Accrual of discount	184,043	64,681
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	434	(472,121)
6.	Deduct consideration received on disposals	1,080,341,056	1,510,036,874
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	134,781,967	106,205,014
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	134,781,967	106,205,014

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
NONE								
0399999 - Totals								

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
5780 Powers Ferry Road - Building																			
	Atlanta	GA	02/06/2026	Freestone Powers Ferry LLC	52,252,777	32,422,950	0	0	0	0	0	0	32,422,950	32,350,994	0	(71,956)	(71,956)	(169,534)	499,006
0199999. Property disposed					52,252,777	32,422,950	0	0	0	0	0	0	32,422,950	32,350,994	0	(71,956)	(71,956)	(169,534)	499,006
0399999 - Totals					52,252,777	32,422,950	0	0	0	0	0	0	32,422,950	32,350,994	0	(71,956)	(71,956)	(169,534)	499,006

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
30484	Tuscaloosa	AL		08/25/2026	6.160	2,900,000	0	4,893,280
30320	Moreno Valley	CA		11/14/2024	7.933	0	1,268,446	15,689,899
30322	Woodland	CA		12/17/2024	7.183	0	66,194	1,896,580
30487	Victorville	CA		09/24/2026	5.499	9,500,000	0	31,050,000
30303	Washington	DC		08/27/2024	5.000	0	50,479	7,393,200
30442	Oviedo	FL		02/24/2026	6.483	0	307,915	29,305,860
30473	Fishers	IN		09/01/2026	6.450	4,000,000	0	7,874,768
30330	Chelmsford	MA		02/11/2025	8.233	0	33,378	1,734,930
30357	Kansas City	MO		06/05/2025	8.683	0	513,445	9,308,240
30295	Paulsboro	NJ		07/02/2024	7.500	0	313,399	3,619,160
30332	Bridgewater	NJ		02/21/2025	6.533	0	30,492	13,360,560
30430	Parma	OH		02/06/2026	6.383	0	30,548	3,993,030
30493	Navarre	OH		09/23/2026	7.397	3,400,000	0	6,844,110
30328	Houston	TX		12/19/2024	8.183	0	50,267	4,671,800
30391	Humble	TX		08/22/2025	6.333	0	163,141	9,495,690
30482	Dallas	TX		09/01/2026	6.333	7,899,346	0	16,535,090
30277	Chesapeake	VA		02/21/2024	6.933	0	782,840	14,070,750
0599999. Mortgages in good standing - commercial mortgages-all other						27,699,346	3,610,544	181,736,947
0899999. Total mortgages in good standing						27,699,346	3,610,544	181,736,947
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						27,699,346	3,610,544	181,736,947

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29477	Los Angeles	CA		09/29/2016	09/24/2026	9,500,000	0	0	0	0	0	0	9,500,000	9,500,000	0	0	0
29478	Los Angeles	CA		09/29/2016	09/24/2026	9,500,000	0	0	0	0	0	0	9,500,000	9,500,000	0	0	0
29483	Los Angeles	CA		09/29/2016	09/24/2026	9,500,000	0	0	0	0	0	0	9,500,000	9,500,000	0	0	0
29485	Los Angeles	CA		09/29/2016	09/24/2026	9,500,000	0	0	0	0	0	0	9,500,000	9,500,000	0	0	0
3004020	ANAHEIM	CA		06/29/1990	08/13/2026	49,952	0	0	0	0	0	0	6,349	12,674	0	0	0
3004030	ANAHEIM	CA		06/29/1990	08/13/2026	49,952	0	0	0	0	0	0	6,349	12,674	0	0	0
29850	Miami	FL		08/01/2019	07/31/2026	2,179,930	0	0	0	0	0	0	2,147,201	2,151,918	0	0	0
30087	Sandy Springs	GA		09/17/2021	08/11/2026	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
28920	WARREN	IL		08/23/2013	09/01/2026	239,408	0	0	0	0	0	0	26,999	80,696	0	0	0
30057	Sterling Heights	MI		07/02/2021	07/29/2026	5,351,760	0	0	0	0	0	0	5,270,826	5,282,476	0	0	0
30228	Reno	NV		12/13/2022	07/16/2026	3,500,000	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011	09/01/2026	308,998	0	0	0	0	0	0	62,830	125,140	0	0	0
29325	SAN ANTONIO	TX		09/01/2016	08/03/2026	2,837,927	0	0	0	0	0	0	2,787,029	2,794,376	0	0	0
0199999. Mortgages closed by repayment						57,517,926	0	0	0	0	0	0	56,807,583	56,959,954	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		882,091	0	0	0	0	0	0	0	20,961	0	0	0
28926	PHOENIX	AZ		04/01/2014		1,499,696	0	0	0	0	0	0	0	38,281	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
28927	PHOENIX	AZ		04/01/2014		1,599,675	0	0	0	0	0	0	0	40,833	0	0	0
30020	Tempe	AZ		05/14/2021		1,786,719	0	0	0	0	0	0	0	12,724	0	0	0
30096	Mesa	AZ		09/17/2021		1,522,720	0	0	0	0	0	0	0	12,462	0	0	0
2679804	PHOENIX	AZ		12/19/2012		5,779,311	0	0	0	0	0	0	0	69,347	0	0	0
2880904	PHOENIX	AZ		12/19/2012		1,508,405	0	0	0	0	0	0	0	13,681	0	0	0
2881004	PHOENIX	AZ		12/19/2012		942,753	0	0	0	0	0	0	0	8,551	0	0	0
2881104	PHOENIX	AZ		12/19/2012		531,370	0	0	0	0	0	0	0	4,820	0	0	0
2881204	PHOENIX	AZ		12/19/2012		1,199,867	0	0	0	0	0	0	0	10,883	0	0	0
26814	FOUNTAIN VALLEY	CA		10/30/2013		527,257	0	(946)	0	0	(946)	0	0	13,726	0	0	0
27775	LAKE FOREST	CA		10/04/2005		1,130,354	0	0	0	0	0	0	0	51,968	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		156,022	0	0	0	0	0	0	0	6,423	0	0	0
28491	COSTA MESA	CA		09/15/2011		1,529,156	0	0	0	0	0	0	0	26,185	0	0	0
28562	FOSTER CITY	CA		01/20/2012		8,370,067	0	0	0	0	0	0	0	90,586	0	0	0
28835	LOS ANGELES	CA		02/26/2013		1,156,530	0	0	0	0	0	0	0	64,544	0	0	0
28850	LOS ANGELES	CA		02/26/2013		398,905	0	0	0	0	0	0	0	22,244	0	0	0
28887	LOS ANGELES	CA		05/30/2013		945,080	0	0	0	0	0	0	0	9,374	0	0	0
28902	LONG BEACH	CA		06/26/2013		736,160	0	0	0	0	0	0	0	69,820	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		1,228,853	0	0	0	0	0	0	0	116,548	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		7,829,551	0	0	0	0	0	0	0	114,992	0	0	0
28939	LA MESA	CA		12/06/2013		844,487	0	0	0	0	0	0	0	22,077	0	0	0
28944	LA MESA	CA		12/06/2013		698,325	0	0	0	0	0	0	0	18,256	0	0	0
28945	LA MESA	CA		12/06/2013		600,885	0	0	0	0	0	0	0	15,709	0	0	0
28946	LA MESA	CA		12/06/2013		318,306	0	0	0	0	0	0	0	8,321	0	0	0
28947	LA MESA	CA		12/06/2013		240,354	0	0	0	0	0	0	0	6,284	0	0	0
28948	LA MESA	CA		12/06/2013		259,842	0	0	0	0	0	0	0	6,793	0	0	0
28949	LA MESA	CA		12/06/2013		168,897	0	0	0	0	0	0	0	4,415	0	0	0
28950	LA MESA	CA		12/06/2013		162,401	0	0	0	0	0	0	0	4,246	0	0	0
28951	LA MESA	CA		12/06/2013		121,801	0	0	0	0	0	0	0	3,184	0	0	0
28952	LA MESA	CA		12/06/2013		237,106	0	0	0	0	0	0	0	6,199	0	0	0
28953	LA MESA	CA		12/06/2013		194,881	0	0	0	0	0	0	0	5,095	0	0	0
28954	LA MESA	CA		12/06/2013		79,576	0	0	0	0	0	0	0	2,080	0	0	0
28955	LA MESA	CA		12/06/2013		152,657	0	0	0	0	0	0	0	3,991	0	0	0
28956	LA MESA	CA		12/06/2013		116,929	0	0	0	0	0	0	0	3,057	0	0	0
28957	LA MESA	CA		12/06/2013		110,433	0	0	0	0	0	0	0	2,887	0	0	0
28958	LA MESA	CA		12/06/2013		64,960	0	0	0	0	0	0	0	1,698	0	0	0
28959	LA MESA	CA		12/06/2013		71,456	0	0	0	0	0	0	0	1,868	0	0	0
28960	LA MESA	CA		12/06/2013		97,441	0	0	0	0	0	0	0	2,547	0	0	0
28961	LA MESA	CA		12/06/2013		71,456	0	0	0	0	0	0	0	1,868	0	0	0
28962	LA MESA	CA		12/06/2013		357,283	0	0	0	0	0	0	0	9,340	0	0	0
28986	NORWALK	CA		12/20/2013		2,062,872	0	0	0	0	0	0	0	40,895	0	0	0
29007	SAN DIEGO	CA		05/09/2014		284,002	0	0	0	0	0	0	0	6,916	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		1,090,530	0	0	0	0	0	0	0	74,560	0	0	0
29068	SACRAMENTO	CA		07/30/2014		8,000,661	0	0	0	0	0	0	0	111,949	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		757,461	0	0	0	0	0	0	0	6,896	0	0	0
29112	SANTA MONICA	CA		11/05/2014		1,228,832	0	0	0	0	0	0	0	28,606	0	0	0
29129	LA JOLLA	CA		06/01/2015		3,765,294	0	0	0	0	0	0	0	37,348	0	0	0
29158	AZUSA	CA		03/06/2015		7,216,078	0	0	0	0	0	0	0	391,281	0	0	0
29161	AZUSA	CA		03/06/2015		4,280,405	0	0	0	0	0	0	0	232,099	0	0	0
29163	AZUSA	CA		03/06/2015		686,076	0	0	0	0	0	0	0	37,201	0	0	0
29165	AZUSA	CA		03/06/2015		2,241,600	0	0	0	0	0	0	0	121,548	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		2,528,587	0	0	0	0	0	0	0	22,575	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29205	LOS ANGELES	CA		05/01/2015		1,386,183	0	0	0	0	0	0	0	18,228	0	0	0
29321	ROSEVILLE	CA		01/05/2016		363,943	0	0	0	0	0	0	0	4,362	0	0	0
29462	SAN DIEGO	CA		08/03/2016		1,098,996	0	0	0	0	0	0	0	6,565	0	0	0
29602	San Francisco	CA		07/13/2017		17,601,503	0	0	0	0	0	0	0	134,697	0	0	0
29607	Los Angeles	CA		08/11/2017		296,992	0	0	0	0	0	0	0	42,096	0	0	0
29630	Rialto	CA		11/01/2017		384,815	0	0	0	0	0	0	0	4,220	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		388,682	0	0	0	0	0	0	0	4,187	0	0	0
29732	NORTHRIDGE	CA		07/24/2018		461,192	0	0	0	0	0	0	0	5,712	0	0	0
29785	Harbor City	CA		11/21/2018		1,398,120	0	0	0	0	0	0	0	9,368	0	0	0
29795	Long Beach	CA		12/14/2018		413,847	0	0	0	0	0	0	0	3,732	0	0	0
29821	Anaheim	CA		03/28/2019		401,719	0	0	0	0	0	0	0	4,355	0	0	0
29825	Antelope	CA		04/26/2019		828,211	0	0	0	0	0	0	0	7,687	0	0	0
29987	San Diego	CA		11/19/2020		1,333,595	0	0	0	0	0	0	0	9,128	0	0	0
30012	Beverly Hills	CA		02/23/2021		10,431,372	0	0	0	0	0	0	0	54,241	0	0	0
30253	Los Angeles	CA		09/06/2023		7,574,275	0	0	0	0	0	0	0	28,699	0	0	0
30271	Buena Park	CA		02/06/2024		1,956,031	0	0	0	0	0	0	0	6,868	0	0	0
30414	Redondo Beach	CA		12/09/2025		10,500,000	0	0	0	0	0	0	0	34,539	0	0	0
30424	Paramount	CA		12/18/2025		10,000,000	0	0	0	0	0	0	0	33,442	0	0	0
30449	Apple Valley	CA		04/22/2026		0	0	0	0	0	0	0	0	74,369	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		166,140	0	0	0	0	0	0	0	7,455	0	0	0
2915802	AZUSA	CA		03/06/2015		3,726,468	0	0	0	0	0	0	0	194,572	0	0	0
2916102	AZUSA	CA		03/06/2015		2,209,891	0	0	0	0	0	0	0	115,386	0	0	0
2916302	AZUSA	CA		03/06/2015		354,502	0	0	0	0	0	0	0	18,510	0	0	0
2916502	AZUSA	CA		03/06/2015		1,157,321	0	0	0	0	0	0	0	60,428	0	0	0
28829	DENVER	CO		01/09/2013		4,043,908	0	0	0	0	0	0	0	164,031	0	0	0
29093	BOULDER	CO		12/24/2014		3,081,505	0	0	0	0	0	0	0	42,496	0	0	0
29708	Denver	CO		06/28/2018		399,964	0	0	0	0	0	0	0	4,003	0	0	0
29841	Denver	CO		09/25/2019		1,730,175	0	0	0	0	0	0	0	10,272	0	0	0
30383	Fort Collins	CO		08/19/2025		1,991,704	0	0	0	0	0	0	0	8,697	0	0	0
2909302	BOULDER	CO		11/23/2015		1,096,643	0	0	0	0	0	0	0	12,326	0	0	0
29045	VERNON	CT		07/15/2014		2,646,032	0	0	0	0	0	0	0	64,877	0	0	0
29050	VERNON	CT		07/15/2014		584,912	0	0	0	0	0	0	0	14,341	0	0	0
29051	VERNON	CT		07/15/2014		779,883	0	0	0	0	0	0	0	19,122	0	0	0
29413	STAMFORD	CT		07/20/2016		2,726,733	0	0	0	0	0	0	0	22,028	0	0	0
28936	WASHINGTON	DC		10/10/2013		2,877,067	0	0	0	0	0	0	0	21,414	0	0	0
28976	WASHINGTON	DC		12/05/2013		6,112,510	0	0	0	0	0	0	0	54,000	0	0	0
29115	WASHINGTON	DC		10/31/2014		1,519,848	0	0	0	0	0	0	0	13,758	0	0	0
29878	Newark	DE		12/18/2019		5,065,128	0	0	0	0	0	0	0	71,728	0	0	0
29890	Newark	DE		12/18/2019		3,412,983	0	0	0	0	0	0	0	48,331	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		3,852,787	0	0	0	0	0	0	0	38,213	0	0	0
28759	ALTAMONTE SPRINGS	FL		07/02/2012		660,073	0	0	0	0	0	0	0	21,742	0	0	0
28762	ALTAMONTE SPRINGS	FL		07/02/2012		1,465,362	0	0	0	0	0	0	0	48,268	0	0	0
28901	WELLINGTON	FL		08/01/2013		3,588,323	0	0	0	0	0	0	0	56,977	0	0	0
28921	ORLANDO	FL		07/30/2013		5,722,169	0	0	0	0	0	0	0	87,043	0	0	0
28922	ORLANDO	FL		07/30/2013		2,861,085	0	0	0	0	0	0	0	43,522	0	0	0
29109	MIAMI	FL		01/02/2015		3,079,265	0	0	0	0	0	0	0	15,827	0	0	0
29174	ORANGE PARK	FL		03/30/2015		357,874	0	0	0	0	0	0	0	8,075	0	0	0
29176	ORANGE PARK	FL		03/30/2015		209,612	0	0	0	0	0	0	0	4,730	0	0	0
29177	ORANGE PARK	FL		03/30/2015		388,549	0	0	0	0	0	0	0	8,767	0	0	0
29178	ORANGE PARK	FL		03/30/2015		296,524	0	0	0	0	0	0	0	6,691	0	0	0
29179	ORANGE PARK	FL		03/30/2015		191,207	0	0	0	0	0	0	0	4,314	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29180	ORANGE PARK	FL		03/30/2015		858,897	0	0	0	0	0	0	0	19,380	0	0	0
29181	ORANGE PARK	FL		03/30/2015		536,810	0	0	0	0	0	0	0	12,113	0	0	0
29182	ORANGE PARK	FL		03/30/2015		528,630	0	0	0	0	0	0	0	11,928	0	0	0
29183	ORANGE PARK	FL		03/30/2015		194,274	0	0	0	0	0	0	0	4,384	0	0	0
29184	ORANGE PARK	FL		03/30/2015		470,348	0	0	0	0	0	0	0	10,613	0	0	0
29185	ORANGE PARK	FL		03/30/2015		388,549	0	0	0	0	0	0	0	8,767	0	0	0
29186	ORANGE PARK	FL		03/30/2015		501,023	0	0	0	0	0	0	0	11,305	0	0	0
29188	ORANGE PARK	FL		03/30/2015		289,366	0	0	0	0	0	0	0	6,529	0	0	0
29189	ORANGE PARK	FL		03/30/2015		462,577	0	0	0	0	0	0	0	10,438	0	0	0
29190	ORANGE PARK	FL		03/30/2015		261,759	0	0	0	0	0	0	0	5,906	0	0	0
29191	ORANGE PARK	FL		03/30/2015		241,207	0	0	0	0	0	0	0	5,443	0	0	0
29192	ORANGE PARK	FL		03/30/2015		401,023	0	0	0	0	0	0	0	9,049	0	0	0
29193	ORANGE PARK	FL		03/30/2015		366,054	0	0	0	0	0	0	0	8,260	0	0	0
29194	ORANGE PARK	FL		03/30/2015		427,915	0	0	0	0	0	0	0	9,656	0	0	0
29212	MIAMI	FL		05/08/2015		1,786,699	0	0	0	0	0	0	0	39,465	0	0	0
29320	MAITLAND	FL		01/13/2016		1,837,679	0	0	0	0	0	0	0	37,113	0	0	0
29495	LAKE WORTH	FL		01/09/2017		403,925	0	0	0	0	0	0	0	3,249	0	0	0
29534	CORAL GABLES	FL		02/08/2017		3,089,379	0	0	0	0	0	0	0	20,252	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		326,541	0	0	0	0	0	0	0	5,961	0	0	0
29803	Daytona Beach	FL		01/30/2019		419,977	0	0	0	0	0	0	0	3,592	0	0	0
29921	Orlando	FL		01/16/2020		638,960	0	0	0	0	0	0	0	5,869	0	0	0
29947	Orlando	FL		01/16/2020		65,582	0	0	0	0	0	0	0	602	0	0	0
29948	Orlando	FL		01/16/2020		243,279	0	0	0	0	0	0	0	2,235	0	0	0
29949	Orlando	FL		01/16/2020		97,124	0	0	0	0	0	0	0	892	0	0	0
29950	Orlando	FL		01/16/2020		140,846	0	0	0	0	0	0	0	1,294	0	0	0
29951	Orlando	FL		01/16/2020		249,525	0	0	0	0	0	0	0	2,292	0	0	0
29952	Orlando	FL		01/16/2020		87,755	0	0	0	0	0	0	0	806	0	0	0
30300	Gainesville	FL		07/08/2024		590,823	0	0	0	0	0	0	0	1,868	0	0	0
28604	BRUNSWICK	GA		04/20/2012		2,880,455	0	0	0	0	0	0	0	97,160	0	0	0
29081	LAWRENCEVILLE	GA		07/29/2014		658,883	0	0	0	0	0	0	0	97,847	0	0	0
29831	Marietta	GA		06/06/2019		3,109,571	0	0	0	0	0	0	0	40,306	0	0	0
28832	HONOLULU	HI		02/26/2013		783,190	0	0	0	0	0	0	0	43,711	0	0	0
28833	HONOLULU	HI		02/26/2013		1,799,063	0	0	0	0	0	0	0	100,408	0	0	0
29609	Honolulu	HI		07/27/2017		5,306,405	0	0	0	0	0	0	0	42,090	0	0	0
29807	Nampa	ID		01/24/2019		1,643,591	0	0	0	0	0	0	0	9,221	0	0	0
28862	CHICAGO	IL		04/04/2013		1,635,240	0	0	0	0	0	0	0	48,478	0	0	0
29801	Antioch	IL		03/15/2019		2,503,444	0	0	0	0	0	0	0	22,287	0	0	0
30037	Chicago	IL		12/14/2021		4,929,732	0	0	0	0	0	0	0	39,919	0	0	0
30161	Antioch	IL		03/10/2022		2,087,998	0	0	0	0	0	0	0	21,206	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,211,219	0	0	0	0	0	0	0	9,549	0	0	0
30077	Evansville	IN		10/06/2021		2,120,951	0	0	0	0	0	0	0	25,452	0	0	0
29983	Overland Park	KS		10/23/2020		807,013	0	0	0	0	0	0	0	10,572	0	0	0
29875	Richmond	KY		10/16/2019		1,602,408	0	0	0	0	0	0	0	22,532	0	0	0
29880	Richmond	KY		10/16/2019		2,368,630	0	0	0	0	0	0	0	25,787	0	0	0
29893	Kenner	LA		11/01/2019		3,042,886	0	0	0	0	0	0	0	21,200	0	0	0
30262	Chicopee	MA		02/02/2024		4,372,148	0	0	0	0	0	0	0	20,202	0	0	0
28479	FREDERICK	MD		09/28/2011		813,322	0	0	0	0	0	0	0	30,756	0	0	0
29898	Ellicott City	MD		10/28/2019		2,596,783	0	0	0	0	0	0	0	64,481	0	0	0
30304	Beltsville	MD		07/19/2024		1,575,574	0	0	0	0	0	0	0	4,974	0	0	0
29943	Plymouth	MI		05/25/2021		1,661,530	0	0	0	0	0	0	0	20,735	0	0	0
30193	Sterling Heights	MI		06/14/2022		920,535	0	0	0	0	0	0	0	6,458	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
30334	Westland	MI		02/07/2025		5,426,354	0	0	0	0	0	0	0	26,043	0	0	0
29705	Mankato	MN		04/20/2018		2,825,345	0	0	0	0	0	0	0	27,150	0	0	0
29885	Sartell	MN		11/01/2019		1,909,921	0	0	0	0	0	0	0	27,416	0	0	0
29999	Mankato	MN		12/17/2020		1,483,340	0	0	0	0	0	0	0	16,062	0	0	0
28028	NAGS HEAD	NC		12/27/2006		214,927	0	0	0	0	0	0	0	49,836	0	0	0
28924	CEDAR POINT	NC		04/01/2014		765,529	0	0	0	0	0	0	0	11,384	0	0	0
28925	CEDAR POINT	NC		04/01/2014		2,120,894	0	0	0	0	0	0	0	31,540	0	0	0
28974	RALEIGH	NC		11/25/2013		3,727,296	0	0	0	0	0	0	0	32,240	0	0	0
29454	CHARLOTTE	NC		07/06/2016		1,882,202	0	0	0	0	0	0	0	10,098	0	0	0
29455	CHARLOTTE	NC		07/06/2016		549,175	0	0	0	0	0	0	0	1,461	0	0	0
29619	Wilmington	NC		10/05/2017		418,666	0	0	0	0	0	0	0	3,030	0	0	0
29753	Candler	NC		08/31/2018		2,753,031	0	0	0	0	0	0	0	76,730	0	0	0
29857	Lincolnton	NC		09/25/2019		1,155,194	0	0	0	0	0	0	0	16,123	0	0	0
29940	Graham	NC		02/25/2020		1,172,690	0	0	0	0	0	0	0	16,110	0	0	0
29941	Graham	NC		02/25/2020		1,954,483	0	0	0	0	0	0	0	26,850	0	0	0
29986	Charlotte	NC		10/15/2020		1,315,366	0	0	0	0	0	0	0	10,145	0	0	0
30196	Hendersonville	NC		07/14/2022		888,601	0	0	0	0	0	0	0	9,244	0	0	0
30207	Charlotte	NC		08/10/2022		3,583,489	0	0	0	0	0	0	0	35,705	0	0	0
30306	Raleigh	NC		08/01/2024		1,363,975	0	0	0	0	0	0	0	4,283	0	0	0
30338	Gastonia	NC		02/25/2025		1,666,294	0	0	0	0	0	0	0	11,930	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		72,110	0	0	0	0	0	0	0	16,721	0	0	0
29001	ELKHORN	NE		02/21/2014		2,077,062	0	0	0	0	0	0	0	72,175	0	0	0
29453	MANCHESTER	NH		06/24/2016		1,258,842	0	0	0	0	0	0	0	24,351	0	0	0
28866	MORRISON	NJ		05/08/2013		1,897,878	0	0	0	0	0	0	0	79,529	0	0	0
29120	KINNELON	NJ		12/15/2014		1,328,447	0	0	0	0	0	0	0	12,081	0	0	0
29131	KINNELON	NJ		12/15/2014		998,062	0	0	0	0	0	0	0	9,076	0	0	0
29133	KINNELON	NJ		12/15/2014		2,514,149	0	0	0	0	0	0	0	22,863	0	0	0
29497	SUMMIT	NJ		02/15/2017		371,117	0	0	0	0	0	0	0	4,356	0	0	0
29544	HOBOKEN	NJ		02/27/2017		370,993	0	0	0	0	0	0	0	4,358	0	0	0
29605	Morristown	NJ		07/28/2017		4,201,651	0	0	0	0	0	0	0	23,707	0	0	0
29658	New Milford	NJ		12/14/2017		999,638	0	0	0	0	0	0	0	7,475	0	0	0
29810	Livingston	NJ		03/27/2019		2,018,041	0	0	0	0	0	0	0	12,584	0	0	0
30000	KINNELON	NJ		11/09/2020		2,379,843	0	0	0	0	0	0	0	21,642	0	0	0
30004	West Windsor	NJ		02/10/2021		1,294,244	0	0	0	0	0	0	0	11,838	0	0	0
30339	Mount Olive	NJ		02/25/2025		2,000,000	0	0	0	0	0	0	0	1,528,090	0	0	0
29855	Henderson	NV		07/10/2019		2,740,940	0	0	0	0	0	0	0	16,525	0	0	0
30029	Las Vegas	NV		04/27/2021		2,073,975	0	0	0	0	0	0	0	12,857	0	0	0
30115	Henderson	NV		11/05/2021		876,831	0	0	0	0	0	0	0	8,186	0	0	0
30173	Henderson	NV		05/10/2022		990,812	0	0	0	0	0	0	0	4,745	0	0	0
30184	Las Vegas	NV		06/09/2022		1,219,041	0	0	0	0	0	0	0	6,511	0	0	0
20009	WOODHAVEN	NY		07/28/2014		556,328	0	47	0	0	47	0	0	5,350	0	0	0
28705	SCARSDALE	NY		12/27/2012		5,980,381	0	0	0	0	0	0	0	94,134	0	0	0
28871	NEW YORK	NY		05/09/2013		11,659,932	0	0	0	0	0	0	0	102,838	0	0	0
28914	RYE	NY		08/27/2013		785,586	0	0	0	0	0	0	0	5,438	0	0	0
28915	RYE	NY		08/27/2013		1,067,925	0	0	0	0	0	0	0	7,392	0	0	0
28916	RYE	NY		08/27/2013		3,677,654	0	0	0	0	0	0	0	25,466	0	0	0
29349	HEMPSTEAD	NY		01/28/2016		4,307,699	0	0	0	0	0	0	0	86,335	0	0	0
29763	Brooklyn	NY		08/09/2018		296,507	0	0	0	0	0	0	0	8,330	0	0	0
30263	The Bronx	NY		02/02/2024		5,343,736	0	0	0	0	0	0	0	24,692	0	0	0
30352	New York	NY		04/03/2025		2,979,372	0	0	0	0	0	0	0	9,351	0	0	0
30411	Middletown	NY		12/17/2025		9,500,000	0	0	0	0	0	0	0	31,192	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
30418	Staten Island	NY		12/16/2025		3,000,000	0	0	0	0	0	0	0	9,923	0	0	0
29121	CLEVELAND	OH		02/20/2015		7,068,381	0	0	0	0	0	0	0	159,916	0	0	0
28919	EUGENE	OR		08/13/2013		453,370	0	0	0	0	0	0	0	17,734	0	0	0
29561	TIGARD	OR		04/03/2017		3,758,031	0	0	0	0	0	0	0	64,807	0	0	0
29562	TIGARD	OR		04/03/2017		2,991,888	0	0	0	0	0	0	0	51,595	0	0	0
29563	TIGARD	OR		04/03/2017		5,214,194	0	0	0	0	0	0	0	96,200	0	0	0
29829	Portland	OR		04/08/2019		4,148,699	0	0	0	0	0	0	0	38,077	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		803,110	0	0	0	0	0	0	0	103,201	0	0	0
28900	HORSHAM	PA		06/28/2013		2,366,105	0	0	0	0	0	0	0	121,837	0	0	0
28979	NEW CASTLE	PA		12/09/2013		663,301	0	0	0	0	0	0	0	51,517	0	0	0
29046	ALLENTOWN	PA		09/11/2014		6,321,811	0	11	0	0	11	0	0	85,291	0	0	0
29149	LANCASTER	PA		02/02/2015		272,640	0	0	0	0	0	0	0	10,501	0	0	0
29150	LANCASTER	PA		02/02/2015		399,456	0	0	0	0	0	0	0	20,225	0	0	0
29151	LANCASTER	PA		02/02/2015		208,483	0	0	0	0	0	0	0	10,686	0	0	0
29152	LANCASTER	PA		02/02/2015		243,768	0	0	0	0	0	0	0	9,389	0	0	0
29153	LANCASTER	PA		02/02/2015		268,625	0	0	0	0	0	0	0	10,346	0	0	0
29156	LANCASTER	PA		02/02/2015		101,037	0	0	0	0	0	0	0	3,891	0	0	0
29524	JENKINS TOWNSHIP	PA		12/16/2016		467,603	0	0	0	0	0	0	0	17,671	0	0	0
29537	HANOVER	PA		01/25/2017		6,260,827	0	0	0	0	0	0	0	284,637	0	0	0
29538	HANOVER	PA		01/25/2017		6,579,730	0	0	0	0	0	0	0	244,939	0	0	0
29539	HANOVER	PA		01/25/2017		7,431,781	0	0	0	0	0	0	0	276,657	0	0	0
29540	JENKINS TOWNSHIP	PA		01/25/2017		6,769,074	0	0	0	0	0	0	0	251,987	0	0	0
29664	Hanover Township	PA		01/11/2018		2,025,032	0	0	0	0	0	0	0	63,084	0	0	0
29755	Warrington	PA		09/27/2018		1,271,862	0	0	0	0	0	0	0	30,358	0	0	0
30032	Exton	PA		05/06/2021		4,167,336	0	0	0	0	0	0	0	25,604	0	0	0
30090	JENKINS TOWNSHIP	PA		10/22/2021		114,699	0	0	0	0	0	0	0	4,433	0	0	0
30091	HANOVER	PA		10/22/2021		1,965,885	0	0	0	0	0	0	0	74,878	0	0	0
30092	JENKINS TOWNSHIP	PA		10/22/2021		3,624,483	0	0	0	0	0	0	0	138,052	0	0	0
30093	HANOVER	PA		10/22/2021		1,524,119	0	0	0	0	0	0	0	58,052	0	0	0
30094	HANOVER	PA		10/22/2021		2,063,453	0	0	0	0	0	0	0	78,595	0	0	0
30095	Hanover Township	PA		10/22/2021		488,585	0	0	0	0	0	0	0	15,809	0	0	0
30172	Pittsburgh	PA		05/05/2022		465,281	0	0	0	0	0	0	0	2,697	0	0	0
30215	Pittston	PA		10/20/2022		1,269,685	0	0	0	0	0	0	0	20,606	0	0	0
30452	Pittston Township	PA		04/24/2026		0	0	0	0	0	0	0	0	66,911	0	0	0
28923	SPARTANBURG	SC		08/23/2013		1,353,255	0	0	0	0	0	0	0	37,743	0	0	0
29836	Lake Wylie	SC		06/25/2019		398,140	0	0	0	0	0	0	0	4,646	0	0	0
29867	Greenville	SC		10/29/2019		1,154,902	0	0	0	0	0	0	0	16,217	0	0	0
29904	Charleston	SC		01/02/2020		1,171,480	0	0	0	0	0	0	0	16,044	0	0	0
29959	Mt. Pleasant	SC		02/13/2020		4,739,923	0	0	0	0	0	0	0	25,486	0	0	0
28079	MURFREESBORO	TN		06/22/2007		2,681,705	0	0	0	0	0	0	0	41,911	0	0	0
30433	Murfreesboro	TN		03/06/2026		0	0	0	0	0	0	0	0	62,137	0	0	0
28763	AUSTIN	TX		09/28/2012		2,401,175	0	0	0	0	0	0	0	55,906	0	0	0
29377	PLANO	TX		03/22/2016		2,197,465	0	0	0	0	0	0	0	43,392	0	0	0
29500	HOUSTON	TX		05/31/2018		2,358,442	0	2,789	0	0	2,789	0	0	45,285	0	0	0
29645	Houston	TX		12/07/2017		609,780	0	0	0	0	0	0	0	14,557	0	0	0
29876	Woodlands	TX		10/29/2019		1,510,341	0	0	0	0	0	0	0	36,663	0	0	0
29879	La Porte	TX		11/06/2019		9,227,491	0	0	0	0	0	0	0	177,157	0	0	0
29979	Temple	TX		08/27/2020		5,639,194	0	0	0	0	0	0	0	73,137	0	0	0
30002	Denton	TX		12/18/2020		1,161,459	0	0	0	0	0	0	0	7,754	0	0	0
30367	Euless	TX		06/11/2025		1,989,656	0	0	0	0	0	0	0	6,516	0	0	0
28905	SANDY	UT		07/19/2013		2,617,412	0	0	0	0	0	0	0	43,360	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29366	SALT LAKE CITY	UT		01/28/2016		1,228,435	0	0	0	0	0	0	0	24,726	0	0	0
29496	MURRAY	UT		11/09/2016		1,271,158	0	0	0	0	0	0	0	24,165	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		1,540,739	0	0	0	0	0	0	0	18,174	0	0	0
30052	Provo	UT		05/26/2021		2,953,176	0	0	0	0	0	0	0	20,750	0	0	0
30076	Lehi	UT		09/27/2021		1,298,551	0	0	0	0	0	0	0	26,016	0	0	0
30159	Taylorsville	UT		04/11/2022		1,375,228	0	0	0	0	0	0	0	9,257	0	0	0
2954602	SALT LAKE CITY	UT		05/01/2017		1,430,659	0	0	0	0	0	0	0	16,806	0	0	0
28595	NORFOLK	VA		04/03/2012		428,862	0	0	0	0	0	0	0	75,383	0	0	0
28741	MC LEAN	VA		06/01/2012		2,616,579	0	0	0	0	0	0	0	38,228	0	0	0
28876	RICHMOND	VA		05/08/2013		3,894,179	0	0	0	0	0	0	0	32,849	0	0	0
29685	Urbanna	VA		02/15/2018		810,925	0	0	0	0	0	0	0	12,513	0	0	0
29686	Urbanna	VA		02/15/2018		486,555	0	0	0	0	0	0	0	7,508	0	0	0
28761	SEATTLE	WA		06/01/2012		8,464,232	0	0	0	0	0	0	0	75,455	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,171,234	0	0	0	0	0	0	0	9,826	0	0	0
29412	LYNNWOOD	WA		06/28/2016		2,790,531	0	0	0	0	0	0	0	22,926	0	0	0
29657	Olympia	WA		12/01/2017		415,841	0	0	0	0	0	0	0	3,116	0	0	0
29920	Seatac	WA		01/30/2020		920,701	0	0	0	0	0	0	0	5,625	0	0	0
30142	Woodinville	WA		03/02/2022		4,433,924	0	0	0	0	0	0	0	25,415	0	0	0
30335	Yakima	WA		02/07/2025		1,282,749	0	0	0	0	0	0	0	6,104	0	0	0
28798	Green Bay	WI		11/15/2012		1,358,689	0	0	0	0	0	0	0	21,968	0	0	0
29072	Green Bay	WI		07/28/2014		767,692	0	0	0	0	0	0	0	10,317	0	0	0
29318	WAUKESHA	WI		02/11/2016		1,876,465	0	0	0	0	0	0	0	22,939	0	0	0
0299999. Mortgages with partial repayments						565,701,967	0	1,901	0	0	1,901	0	0	11,425,428	0	0	0
0599999 - Totals						623,219,893	0	1,901	0	0	1,901	0	56,807,583	68,385,382	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX		04/07/2020	3	0	4,548	0	144,059	0.030
BALP20-08-9	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	VERITAS CAPITAL FUND VII LP		04/15/2020	3	0	70,625	0	17,529	0.060
BALP20-10-5	VISTA FOUNDATION FUND IV	GRAND CAYMAN	CYM	VISTA FOUNDATION FUND IV		07/24/2020	3	0	45,448	0	273,671	0.060
BALP20-11-3	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI		07/31/2020	3	0	115,904	0	551,470	0.210
BALP20-12-1	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PRTNS V		12/16/2020	3	0	54,812	0	86,594	0.030
BALP20-13-9	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VIII LP		10/21/2020	3	0	14,994	0	889,273	0.100
BALP20-14-7	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	VERITAS CAPITAL CREDIT OPPS FUND		11/20/2020	3	0	157,500	0	697,445	1.370
BALP20-16-2	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP		12/30/2020	3	0	8,776	0	756,432	0.020
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP		01/06/2021	3	0	10,648	0	176,382	0.010
BALP20-18-8	EQT IX (NO2) USD SCSP LP	LUXEMBOURG	LUX	EQT IX (NO2) USD SCSP LP		02/05/2021	3	0	10,053	0	105,161	0.030
BALP20-24-6	VSS STRUCTURED CAPITAL LP IV LP	WILMINGTON	DE	VSS STRUCTURED CAPITAL LP IV LP		07/01/2021	3	0	422,471	0	468,828	0.430
BALP20-28-7	EQT INFRASTRUCTURE EQT V	LUXEMBOURG	LUX	EQT INFRASTRUCTURE EQT V		08/13/2021	3	0	25,352	0	994,785	0.050
BALP20-29-5	THE RESOLUTE FUND V LP	NEW YORK	NY	THE RESOLUTE FUND V LP		09/07/2021	3	0	11,112	0	126,027	0.040
BALP20-30-3	CLAYTON DUBLIER & RICE FUND XI	GRAND CAYMAN	CYM	CLAYTON DUBLIER & RICE FUND XI		09/23/2021	3	0	65,655	0	473,885	0.020
BALP20-32-9	CHARLESBANK EQUITY FUND X	BOSTON	MA	CHARLESBANK EQUITY FUND X		09/27/2021	3	0	82,691	0	784,664	0.090
BALP20-33-7	GENSTAR CAPITAL PARTNERS X	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X		10/04/2021	3	0	10,707	0	189,735	0.030
BALP20-37-8	ROARK CAPITAL PARTNERS VI	GRAND CAYMAN	CYM	ROARK CAPITAL PARTNERS VI		01/03/2022	3	0	12,008	0	481,452	0.060
BALP20-39-4	THOMAS H. LEE EQUITY IX LP	WILMINGTON	DE	THOMAS H. LEE EQUITY IX LP		01/14/2022	3	0	89,046	0	249,905	0.070
BALP20-43-6	KKR GLBL INFRASTRUCTURE INVEST IV	LUXEMBOURG	LUX	KKR GLBL INFRASTRUCTURE INVEST IV		04/21/2022		0	19,271	0	402,491	0.020
BALP20-47-7	THE VERITAS CAPITAL FUND VIII LP	WILMINGTON	DE	THE VERITAS CAPITAL FUND VIII LP		07/01/2022	3	0	4,413	0	162,523	0.020
BALP20-48-5	HG SATURN 3 A LP	ST. PETER PORT	GGY	HG SATURN 3 A LP		07/01/2022	3	0	85,121	0	1,084,262	0.030
BALP20-58-4	EQT X NO 2 USD SCSP	LUXEMBOURG	LUX	EQT X NO 2 USD SCSP		05/24/2023	3	0	166,393	0	571,879	0.040
BALP20-61-8	GREEN EQUITY INVESTORS IX LP	WILMINGTON	DE	GREEN EQUITY INVESTORS IX LP		08/15/2023	3	0	251,178	0	608,858	0.040
BALP20-62-6	APOLLO INVESTMENT FUND X	WILMINGTON	DE	APOLLO INVESTMENT FUND X		08/14/2023	3	0	77,365	0	962,799	0.020
BALP20-63-4	ALTOR FUND VI	STOCKHOLM	SWE	ALTOR FUND VI		08/22/2023	3	0	164,922	0	1,043,444	0.080
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FD V		09/15/2023		0	292,009	0	592,969	0.010
BALP20-65-9	GLOBAL INFRASTRUCTURE PARTNERS V	WILMINGTON	DE	GLOBAL INFRASTRUCTURE PARTNERS V		09/28/2023		0	261,509	0	1,492,923	0.040
BALP20-66-7	FRANCISCO PARTNERS VII LP	GRAND CAYMAN	CYM	FRANCISCO PARTNERS VII LP		11/08/2023	3	0	98,000	0	773,000	0.030
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS XI LP		11/07/2023	3	0	27,838	0	2,114,594	0.020
BALP20-72-5	SILVER LAKE PARTNERS VII LP	WILMINGTON	DE	SILVER LAKE PARTNERS VII LP		01/04/2024	3	0	8,193	0	491,192	0.010
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	EQT INFRASTRUCTURE VI		01/25/2024	3	0	259,565	0	1,705,920	0.050
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	NORWEST MEZZANINE PARTNERS V LP		02/02/2024	2	0	118,841	0	557,553	2.100
BALP20-78-2	THE RESOLUTE FUND VI LP	NEW YORK	NY	THE RESOLUTE FUND VI LP		03/01/2024	3	0	353,596	0	795,537	0.030
BALP20-81-6	H.I.G. WHITEHORSE MIDDLE MARKE LP	WILMINGTON	DE	H.I.G. WHITEHORSE MIDDLE MARKE LP		04/15/2024	2	0	21,940	0	574,166	1.330
BALP20-85-7	NEW MOUNTAIN PARTNERS VII LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VII LP		08/27/2024	3	0	168,502	0	1,418,986	0.020
BALP20-89-9	CVC CAPITAL PARTNERS IX	ST HELIER	JEY	CVC CAPITAL PARTNERS IX		12/10/2024	3	0	202,295	0	1,600,313	0.010
BALP20-90-7	TA XV-A LP	WILMINGTON	DE	TA XV-A LP		02/10/2025	3	0	250,000	0	1,450,000	0.030
BALP20-91-5	FRANCISCO PARTNERS AGILITY III LP	GRAND CAYMAN	CYM	FRANCISCO PARTNERS AGILITY III LP		03/05/2025	3	0	9,750	0	302,500	0.030
BALP20-92-3	FS EQUITY PARTNERS IX LP	WILMINGTON	DE	FS EQUITY PARTNERS IX LP		03/20/2025	3	0	18,055	0	2,090,279	0.200
BALP20-95-6	BERKSHIRE FUND XI LP	WILMINGTON	DE	BERKSHIRE FUND XI LP		06/09/2025	3	0	191,245	0	1,766,131	0.060
BALP20-98-0	STONEPEAK INFRASTRUCTURE FUND V LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND V LP		06/18/2025	3	0	271,712	0	1,752,222	0.080
BALP21-02-0	THOMA BRAVO DISCOVER FUND V LP	WILMINGTON	DE	THOMA BRAVO DISCOVER FUND V LP		10/07/2025	3	0	8,785	0	1,010,245	0.030
BALP21-04-6	HG SATURN 4 A LP	ST. PETER PORT	GGY	HG SATURN 4 A LP		12/18/2025	3	0	24,108	0	1,819,649	0.020
BALP21-08-7	PAMLICO CAPITAL VI LP	WILMINGTON	DE	PAMLICO CAPITAL VI LP		05/01/2026	3	0	185,661	0	1,541,318	0.110
BALP21-09-5	BAIN CAPITAL FUND XIV LP	WILMINGTON	DE	BAIN CAPITAL FUND XIV LP		05/26/2026	3	0	112,500	0	1,632,188	0.020
BALP21-10-3	KKR NORTH AMERICA FUND XIV	LUXEMBOURG	LUX	KKR NORTH AMERICA FUND XIV		06/02/2026	3	0	1,387	0	1,618,354	0.010
BALP26-NA-6	26N PRIVATE EQUITY PARTNERS I LP	WILMINGTON	DE	26N PRIVATE EQUITY PARTNERS I LP		03/25/2025	3	0	204,771	0	5,609,402	0.200
BALP95-75-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	0	6,146	0	552,051	0.090
BALP95-77-6	HARVEST PARTNERS VII LP	WILMINGTON	DE	HARVEST PARTNERS VII LP		09/28/2016	3	0	2,743	0	296,951	0.110
BALP95-79-2	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016	3	0	17,003	0	723,652	2.290
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	BOSTON	MA	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	0	7,557	0	475,559	0.070
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		0	47,142	0	432,703	0.080
BALP98-31-7	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	0	6,942	0	245,604	0.350
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV LP		09/13/2019		0	23,705	0	361,708	0.010
BALP98-42-4	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III		06/21/2019	3	0	63,570	0	253,842	0.440
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	0	6,751	0	198,726	0.060

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BALP98-45-7	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	0	989	0	75,094	0.070
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/28/2020	3	0	9,579	0	114,248	0.040
BALP98-55-6	VISTA EQUITY PARTNERS FUND VII	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII		01/24/2019	3	0	13,987	0	245,649	0.020
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII		03/28/2019	3	0	11,198	0	210,653	0.010
BALP98-58-0	FS EQUITY PARTNERS VIII	WILMINGTON	DE	FS EQUITY PARTNERS VIII		04/25/2019	3	0	4,556	0	286,589	0.140
BALP98-59-8	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV		06/05/2019		0	61,913	0	441,121	0.070
BALP98-64-8	MACQUARIE INFRASTRUCTURE PTNS IV	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PTNS IV		05/17/2018	3	0	40,912	0	4,203	0.020
BALP98-68-9	BRYNWOOD PARTNERS VIII	WILMINGTON	DE	BRYNWOOD PARTNERS VIII		04/20/2018	3	0	4,716	0	99,799	0.570
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCTURE INVEST III		12/03/2018	3	0	14,859	0	197,019	0.060
BALP98-75-4	QUAD-C PARTNER IX	MINNEAPOLIS	MN	QUAD-C PARTNER IX		04/26/2017	3	0	10,044	0	84,675	0.180
BALP98-91-1	GENSTAR CAPITAL PTNRS VIII	WILMINGTON	DE	GENSTAR CAPITAL PTNRS VIII		04/28/2017	3	0	27,373	0	319,107	0.270
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	APOLLO INVESTMENT FUND IX		03/15/2019	3	0	8,155	0	365,900	0.020
BALP98-94-5	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	1,802	0	67,677	0.010
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI		07/17/2017	3	0	60,335	0	171,525	0.030
BALP98-98-6	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	2,988	0	79,463	0.220
BALP99-10-9	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	EQT INFRASTRUCTURE III		10/25/2017		0	5,878	0	9,293	0.060
BALP99-11-7	DYAL PARTNERS III PE	WILMINGTON	DE	DYAL PARTNERS III PE		01/08/2016	3	0	33	0	767,451	0.070
BALP99-18-2	VISTA EQUITY PARTNERS FUND VI	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI		06/28/2016	3	0	13,061	0	307,746	0.030
BALP99-55-4	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP		03/25/2015	3	0	78,313	0	314,458	0.690
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FND IIIB		05/16/2016		0	13,931	0	456,793	0.030
BALP99-76-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP		02/02/2015	3	0	9,674	0	1,734,726	0.320
BALPHP-SA-3	HPS ASSET VALUE PLATFORM LP	GRAND CAYMAN	CYM	HPS ASSET VALUE PLATFORM LP		05/29/2025	2	0	5,319	0	599,599	1.130
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								0	5,652,447	0	55,506,578	XXX
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II		09/22/2021	3	0	37,500	0	423,505	0.160
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS IX LP		10/11/2022		0	83,173	0	554,499	0.030
BALP20-53-5	TPG IV LP	WILMINGTON	DE	TPG IV LP		12/22/2022		0	129,172	0	942,856	0.030
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNER X		03/24/2023		0	39,343	0	1,287,220	0.010
BALP20-69-1	BAIN CAPITAL REAL ESTATE FUND III	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND III		12/18/2023		0	63,894	0	1,625,644	0.140
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		0	11,683	0	2,404,998	0.060
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		0	25,444	0	382,201	0.010
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III		09/17/2019		0	7,008	0	738,408	0.070
BALPFO-RG-6	FORGE REAL ESTATE PARTNERS V LP	WILMINGTON	DE	FORGE REAL ESTATE PARTNERS V LP		12/05/2024	3	0	77,851	0	501,598	1.260
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	475,068	0	8,860,929	XXX
BALP20-70-9	OCONEE REAL ESTATE HOLDINGS IV	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS IV		11/17/2023		0	419,086	0	0	16.240
BALP20-71-7	OCONEE REAL ESTATE HOLDINGS VI	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS VI		12/15/2023		0	366,250	0	0	12.500
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	785,336	0	0	XXX
BAREAS-CE-2	ASCENT 2026 -1 ASCENT_26-1 Due 12/31/2055 Mo-15	WILMINGTON	DE	ASCENT 2026 -1 ASCENT_26-1 Due 12/31/2055 Mo-15		01/15/2026		0	54,681	0	35,809	0.000
BAREWA-TE-9	WATERCRESS FINANCIAL GROUP LLC WATERC Due 3/31/2046 Mo-25	DES MOINES	IA	WATERCRESS FINANCIAL GROUP LLC WATERC Due 3/31/2046 Mo-25		03/27/2026		0	44,876	0	298,215	0.000
BARECA-TL-5	CASTLELAKE AVIATION WAREHOUSE CASTLE Due 5/31/2039 MJSD22	DUBLIN	IRL	CASTLELAKE AVIATION WAREHOUSE CASTLE Due 5/31/2039 MJSD22		12/17/2025		0	6,438	0	100,434	0.000
44571A-10-4	HUNTER POINT CAPITAL GPFS NOTE Due 10/15/2036 JAJO15	NEW YORK	NY	HUNTER POINT CAPITAL GPFS NOTE Due 10/15/2036 JAJO15		09/25/2025		0	291,373	0	582,746	0.000
50205V-AE-9	L CATTERTON DIRECT LEND FUND A RESIDUAL Due 1/15/2038 JAJO15	WILMINGTON	DE	L CATTERTON DIRECT LEND FUND A RESIDUAL Due 1/15/2038 JAJO15		09/25/2025		0	164,296	0	1,020,757	0.000
91870*-AD-8	VCA FUND II RATED FEEDER LLC RESIDUAL Due 10/15/2035 MS31	LOS ANGELES	CA	VCA FUND II RATED FEEDER LLC RESIDUAL Due 10/15/2035 MS31		10/30/2025		0	10,000	0	77,530	0.000
BAREBI-DI-3	BID IV NOTE ISSUER LP BIDIV Due 12/31/2046 Sched	WILMINGTON	DE	BID IV NOTE ISSUER LP BIDIV Due 12/31/2046 Sched		12/17/2025		0	12,018	0	503,711	0.000
BAREHP-AS-2	HPS ASSET VALUE FUND USD III F HPSASS Due 10/6/2032 FMAN29	GRAND CAYMAN	CYM	HPS ASSET VALUE FUND USD III F HPSASS Due 10/6/2032 FMAN29		11/14/2025		0	113,906	0	944,778	0.000
BARETH-IR-1	THIRD PT INS SOL FD I LLC THIRDPI Due 12/31/2035 Sched	NEW YORK	NY	THIRD PT INS SOL FD I LLC THIRDPI Due 12/31/2035 Sched		12/30/2025		0	126,553	0	643,619	0.000
BARETP-GA-2	TPG AG ABC STRUCTURED NOTE II TPGAG Due 12/31/2079 Mo-31	WILMINGTON	DE	TPG AG ABC STRUCTURED NOTE II TPGAG Due 12/31/2079 Mo-31		10/08/2025		0	16,250	0	66,250	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								0	840,390	0	4,273,849	XXX
92918W-AB-3	VOYA REIDF CLASS B SUB NOTES RESIDUAL Due 10/1/2030 Sched	WILMINGTON	DE	VOYA REIDF CLASS B SUB NOTES RESIDUAL Due 10/1/2030 Sched		09/25/2025		0	275,982	0	285,301	0.000
BARERE-IF-6	VOYA REIDF II VOYARII Due 12/31/2099 Mo-31	WILMINGTON	DE	VOYA REIDF II VOYARII Due 12/31/2099 Mo-31		05/29/2026		0	107,986	0	302,315	0.000
BARESS-ET-8	VOYA EMMC RNF LP INTERESTS RESIDUAL Due 11/30/2030 MN30	WILMINGTON	DE	VOYA EMMC RNF LP INTERESTS RESIDUAL Due 11/30/2030 MN30		09/25/2025		0	239,202	0	1,703,404	0.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated								0	623,170	0	2,291,020	XXX
7899999. Total - unaffiliated								0	6,967,905	0	68,641,356	XXX
7999999. Total - affiliated								0	1,408,506	0	2,291,020	XXX
8099999 - Totals								0	8,376,411	0	70,932,376	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BALP02-07-9	GREEN MOUNTAIN PARTNERS III LP	QUECHEE	VT	RETURN OF CAPITAL	07/11/2002	09/16/2026	9,875	0	0	0	0	0	0	9,875	9,875	0	0	0	0
BALP20-06-3	INSIGHT VENTURE PARTNERS XI LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	03/25/2020	09/18/2026	26,660	0	0	0	0	0	0	26,660	26,660	0	0	0	0
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/07/2020	07/30/2026	17,870	0	0	0	0	0	0	17,870	17,870	0	0	0	0
BALP20-11-3	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	RETURN OF CAPITAL	07/31/2020	08/31/2026	7,076	0	0	0	0	0	0	7,076	7,076	0	0	0	0
BALP20-12-1	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	RETURN OF CAPITAL	12/16/2020	08/05/2026	451,268	0	0	0	0	0	0	451,268	451,268	0	0	0	0
BALP20-13-9	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	10/21/2020	09/04/2026	13,864	0	0	0	0	0	0	13,864	13,864	0	0	0	0
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	01/06/2021	09/30/2026	18,065	0	0	0	0	0	0	18,065	18,065	0	0	0	0
BALP20-18-8	EQT IX (NO2) USD SCSP LP	LUXEMBOURG	LUX	RETURN OF CAPITAL	02/05/2021	09/14/2026	41,025	0	0	0	0	0	0	41,025	41,025	0	0	0	0
BALP20-19-6	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	RETURN OF CAPITAL	03/01/2021	09/29/2026	8,901	0	0	0	0	0	0	8,901	8,901	0	0	0	0
BALP20-24-6	VSS STRUCTURED CAPITAL LP IV LP	WILMINGTON	DE	RETURN OF CAPITAL	07/01/2021	07/14/2026	127,360	0	0	0	0	0	0	127,360	127,360	0	0	0	0
BALP20-26-1	PEAK ROCK CAPITAL FUND III LP	WILMINGTON	DE	RETURN OF CAPITAL	07/13/2021	07/01/2026	106,163	0	0	0	0	0	0	106,163	106,163	0	0	0	0
BALP20-27-9	INSIGHT PARTNERS XII LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	07/15/2021	09/29/2026	31,357	0	0	0	0	0	0	31,357	31,357	0	0	0	0
BALP20-28-7	EQT INFRASTRUCTURE EQT V	LUXEMBOURG	LUX	RETURN OF CAPITAL	08/13/2021	08/04/2026	87,930	0	0	0	0	0	0	87,930	87,930	0	0	0	0
BALP20-29-5	THE RESOLUTE FUND V LP	NEW YORK	NY	RETURN OF CAPITAL	09/07/2021	09/09/2026	6,843	0	0	0	0	0	0	6,843	6,843	0	0	0	0
BALP20-30-3	CLAYTON DUBLIER & RICE FUND XI	GRAND CAYMAN	CYM	RETURN OF CAPITAL	09/23/2021	09/02/2026	37,250	0	0	0	0	0	0	37,250	37,250	0	0	0	0
BALP20-32-9	CHARLESBANK EQUITY FUND X	BOSTON	MA	RETURN OF CAPITAL	09/27/2021	09/16/2026	60,930	0	0	0	0	0	0	60,930	60,930	0	0	0	0
BALP20-34-5	BERKSHIRE FUND X	WILMINGTON	DE	RETURN OF CAPITAL	11/16/2021	08/26/2026	297,445	0	0	0	0	0	0	297,445	297,445	0	0	0	0
BALP20-35-2	TA XIV-A LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/03/2021	07/20/2026	31,850	0	0	0	0	0	0	31,850	31,850	0	0	0	0
BALP20-37-8	ROARK CAPITAL PARTNERS VI	GRAND CAYMAN	CYM	RETURN OF CAPITAL	01/03/2022	09/16/2026	113,425	0	0	0	0	0	0	113,425	113,425	0	0	0	0
BALP20-38-6	MARANON SR CREDIT STRATEGIES FND X	WILMINGTON	DE	RETURN OF CAPITAL	01/14/2022	09/04/2026	40,564	0	0	0	0	0	0	40,564	40,564	0	0	0	0
BALP20-39-4	THOMAS H. LEE EQUITY IX LP	WILMINGTON	DE	RETURN OF CAPITAL	01/14/2022	08/04/2026	76,431	0	0	0	0	0	0	76,431	76,431	0	0	0	0
BALP20-43-6	KKR GLBL INFRASTRUCTURE INVEST IV	LUXEMBOURG	LUX	RETURN OF CAPITAL	04/21/2022	09/17/2026	509,647	0	0	0	0	0	0	509,647	509,647	0	0	0	0
BALP20-46-9	NEW MOUNTAIN GUARDIAN IV BDC LLC	WILMINGTON	DE	RETURN OF CAPITAL	06/23/2022	07/20/2026	42,750	0	0	0	0	0	0	42,750	42,750	0	0	0	0
BALP20-49-3	HARVEST PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	09/01/2022	08/11/2026	24,816	0	0	0	0	0	0	24,816	24,816	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
BALP20-55-0	ACCEL-KKR CREDIT PARTNERS II LP	WILMINGTON	DE	RETURN OF CAPITAL	03/10/2023	08/21/2026	12,968	0	0	0	0	0	0	12,968	12,968	0	0	0	0
BALP20-61-8	GREEN EQUITY INVESTORS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	08/15/2023	09/28/2026	1,292	0	0	0	0	0	0	1,292	1,292	0	0	0	0
BALP20-62-6	APOLLO INVESTMENT FUND X	WILMINGTON	DE	RETURN OF CAPITAL	08/14/2023	09/22/2026	15,519	0	0	0	0	0	0	15,519	15,519	0	0	0	0
BALP20-63-4	ALTOR FUND VI	STOCKHOLM	SWE	RETURN OF CAPITAL	08/22/2023	09/29/2026	33,263	0	0	0	0	0	0	33,263	33,082	(182)	0	(182)	0
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	RETURN OF CAPITAL	09/15/2023	09/02/2026	62,846	0	0	0	0	0	0	62,846	62,846	0	0	0	0
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	RETURN OF CAPITAL	11/07/2023	09/14/2026	29,332	0	0	0	0	0	0	29,332	29,332	0	0	0	0
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	RETURN OF CAPITAL	01/25/2024	07/02/2026	21,624	0	0	0	0	0	0	21,624	21,624	0	0	0	0
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	RETURN OF CAPITAL	02/02/2024	07/09/2026	236	0	0	0	0	0	0	236	236	0	0	0	0
BALP20-77-4	CLAYTON DUBILIER & RICE FUND XII LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	02/07/2024	08/21/2026	22,115	0	0	0	0	0	0	22,115	22,115	0	0	0	0
BALP20-81-6	H.I.G. WHITEHORSE MIDDLE MARKE LP	WILMINGTON	DE	RETURN OF CAPITAL	04/15/2024	09/25/2026	22,930	0	0	0	0	0	0	22,930	22,930	0	0	0	0
BALP20-91-5	FRANCISCO PARTNERS AGILITY III LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	03/05/2025	08/20/2026	3,320	0	0	0	0	0	0	3,320	3,320	0	0	0	0
BALP20-92-3	FS EQUITY PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	03/20/2025	07/24/2026	252	0	0	0	0	0	0	252	252	0	0	0	0
BALP21-03-8	KKR GLOBAL INFRASTRUCTURE INVESTORS V	GRAND CAYMAN	CYM	RETURN OF CAPITAL	11/13/2025	09/23/2026	51,635	0	0	0	0	0	0	51,635	51,635	0	0	0	0
BALP21-09-5	BAIN CAPITAL FUND XIV LP	WILMINGTON	DE	RETURN OF CAPITAL	05/26/2026	09/04/2026	75,938	0	0	0	0	0	0	75,938	75,938	0	0	0	0
BALP95-79-2	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	RETURN OF CAPITAL	11/21/2016	09/24/2026	1,530	0	0	0	0	0	0	1,530	1,530	0	0	0	0
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	BOSTON	MA	RETURN OF CAPITAL	07/16/2018	09/18/2026	90,066	0	0	0	0	0	0	90,066	90,066	0	0	0	0
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2018	07/24/2026	288,728	0	0	0	0	0	0	288,728	288,728	0	0	0	0
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	09/13/2019	09/23/2026	29,273	0	0	0	0	0	0	29,273	29,273	0	0	0	0
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	RETURN OF CAPITAL	07/03/2019	09/14/2026	20,815	0	0	0	0	0	0	20,815	20,815	0	0	0	0
BALP98-49-9	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	RETURN OF CAPITAL	08/29/2019	09/29/2026	229,699	0	0	0	0	0	0	229,699	229,699	0	0	0	0
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	05/28/2020	08/17/2026	6,916	0	0	0	0	0	0	6,916	6,916	0	0	0	0
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL	03/28/2019	09/16/2026	8,930	0	0	0	0	0	0	8,930	8,930	0	0	0	0
BALP98-57-2	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	RETURN OF CAPITAL	03/29/2019	09/28/2026	13,298	0	0	0	0	0	0	13,298	13,298	0	0	0	0
BALP98-59-8	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	RETURN OF CAPITAL	06/05/2019	07/14/2026	981	0	0	0	0	0	0	981	981	0	0	0	0
BALP98-64-8	MACQUARIE INFRASTRUCTURE PTNS IV	WILMINGTON	DE	RETURN OF CAPITAL	05/17/2018	07/23/2026	136,897	0	0	0	0	0	0	136,897	136,897	0	0	0	0
BALP98-65-5	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	RETURN OF CAPITAL	05/07/2018	09/29/2026	87,370	0	0	0	0	0	0	87,370	87,370	0	0	0	0
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/03/2018	07/21/2026	211,422	0	0	0	0	0	0	211,422	211,422	0	0	0	0
BALP98-75-4	QUAD-C PARTNER IX	MINNEAPOLIS	MN	RETURN OF CAPITAL	04/26/2017	09/29/2026	29,310	0	0	0	0	0	0	29,310	29,310	0	0	0	0
BALP98-87-9	GCG INVESTORS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/14/2017	07/30/2026	3,292	0	0	0	0	0	0	3,292	3,292	0	0	0	0
BALP98-89-5	KAYNE SENIOR CREDIT FUND III	Dover	DE	RETURN OF CAPITAL	05/30/2017	09/25/2026	267,557	0	0	0	0	0	0	267,557	267,557	0	0	0	0
BALP98-90-3	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	RETURN OF CAPITAL	09/21/2017	09/29/2026	63,568	0	0	0	0	0	0	63,568	63,568	0	0	0	0
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	RETURN OF CAPITAL	03/15/2019	09/25/2026	27,338	0	0	0	0	0	0	27,338	27,338	0	0	0	0
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	RETURN OF CAPITAL	07/17/2017	09/09/2026	43,468	0	0	0	0	0	0	43,468	43,468	0	0	0	0
BALP98-96-0	INSIGHT VENTURE PTNRS X LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/17/2018	08/11/2026	4,105	0	0	0	0	0	0	4,105	4,105	0	0	0	0
BALP99-10-9	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	RETURN OF CAPITAL	10/25/2017	07/20/2026	2,311	0	0	0	0	0	0	2,311	2,289	(22)	0	(22)	0
BALP99-11-7	DYAL PARTNERS III PE	WILMINGTON	DE	RETURN OF CAPITAL	01/08/2016	09/16/2026	701	0	0	0	0	0	0	701	701	0	0	0	0
BALP99-18-2	VISTA EQUITY PARTNERS FUND VI	GRAND CAYMAN	CYM	RETURN OF CAPITAL	06/28/2016	07/09/2026	117,112	0	0	0	0	0	0	117,112	117,112	0	0	0	0
BALP99-53-9	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	RETURN OF CAPITAL	06/02/2014	09/15/2026	639,505	0	0	0	0	0	0	639,505	639,505	0	0	0	0
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	RETURN OF CAPITAL	05/16/2016	09/17/2026	62,184	0	0	0	0	0	0	62,184	62,184	0	0	0	0
BALP99-67-9	PETERSHILL FUND II LP	NEW YORK	NY	RETURN OF CAPITAL	05/31/2018	09/29/2026	169,883	0	0	0	0	0	0	169,883	169,883	0	0	0	0
BALP99-68-7	METALMARK CAP PARTNERS II LP	NEW YORK	NY	RETURN OF CAPITAL	12/11/2014	08/18/2026	878,379	0	0	0	0	0	0	878,379	878,379	0	0	0	0
BALP99-75-2	NGP NATURAL RESOURCES XI LP	IRVING	TX	RETURN OF CAPITAL	11/05/2014	07/08/2026	672,785	0	0	0	0	0	0	672,785	672,785	0	0	0	0
BALP99-76-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	RETURN OF CAPITAL	02/02/2015	09/23/2026	134,452	0	0	0	0	0	0	134,452	134,452	0	0	0	0
BALPHP-SA-3	HPS ASSET VALUE PLATFORM LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	05/29/2025	09/29/2026	34,176	0	0	0	0	0	0	34,176	34,176	0	0	0	0
BALPRO-CK-0	BLACKROCK DIRECT LENDING FUND 2025-C LP	WILMINGTON	DE	RETURN OF CAPITAL	08/28/2025	09/02/2026	181,237	0	0	0	0	0	0	181,237	181,237	0	0	0	0
BALP20-74-1	KAYNE SENIOR CREDIT V	LOS ANGELES	CA	RETURN OF CAPITAL	01/18/2024	08/21/2026	0	0	0	0	0	0	0	(8,196)	(8,196)	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							6,999,923	0	0	0	0	0	0	6,991,727	6,991,524	(203)	0	(203)	0
BALP99-92-7	POMONA CAP IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	09/28/2026	796,148	0	0	0	0	0	0	796,148	796,148	0	0	0	0
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							796,148	0	0	0	0	0	0	796,148	796,148	0	0	0	0
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	RETURN OF CAPITAL	09/22/2021	09/28/2026	1,181	0	0	0	0	0	0	1,181	1,181	0	0	0	0
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	10/11/2022	07/08/2026	34,495	0	0	0	0	0	0	34,495	34,495	0	0	0	0
BALP20-53-5	TPG IV LP	WILMINGTON	DE	RETURN OF CAPITAL	12/22/2022	08/28/2026	2,997	0	0	0	0	0	0	2,997	2,997	0	0	0	0
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	RETURN OF CAPITAL	03/24/2023	09/25/2026	23,342	0	0	0	0	0	0	23,342	23,342	0	0	0	0
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	12/04/2017	09/28/2026	29,606	0	0	0	0	0	0	29,606	29,606	0	0	0	0
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	09/23/2019	09/28/2026	64,594	0	0	0	0	0	0	64,594	64,594	0	0	0	0
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	RETURN OF CAPITAL	09/17/2019	09/23/2026	21,318	0	0	0	0	0	0	21,318	21,318	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
BALPFO-RG-6	FORGE REAL ESTATE PARTNERS V LP	WILMINGTON	DE	RETURN OF CAPITAL	12/05/2024	09/18/2026	6,278	0	0	0	0	0	0	6,278	6,278	0	0	0	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							183,811	0	0	0	0	0	0	183,811	183,811	0	0	0	0
BALP98-60-6	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	05/28/2020	09/29/2026	25,280	0	0	0	0	0	0	25,280	25,280	0	0	0	0
BALPPE-AC-4	PEACHTREE CREDIT FUND IV Q L.P.	WILMINGTON	DE	RETURN OF CAPITAL	10/09/2025	08/18/2026	91,426	0	0	0	0	0	0	91,426	91,426	0	0	0	0
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							116,706	0	0	0	0	0	0	116,706	116,706	0	0	0	0
00213G-BL-0	ASG RESECURITIZATION TRUST SERIES 2012 1 CLASS M36 14AA Adj % Due 4/28/2036	WILMINGTON	DE	Paydown	01/23/2026	09/01/2026	56,888	0	10,684	0	0	10,684	0	67,572	67,572	0	0	0	1,806
2999999. Capital notes - unaffiliated							56,888	0	10,684	0	0	10,684	0	67,572	67,572	0	0	0	1,806
BAREWA-TE-9	WATERCRESS FINANCIAL GROUP LLC WATERC Due 3/31/2046 Mo-25	DES MOINES	IA	REDEMPTION	03/27/2026	09/28/2026	41,659	0	0	0	0	0	0	41,659	41,659	0	0	0	0
BARE26-NP-2	26N PENNYPACK BORROWER TRUST PENNYPACK Due 2/28/2045 Mo-15	WILMINGTON	DE	REDEMPTION	12/05/2025	09/28/2026	22,138	0	0	0	0	0	0	22,138	22,138	0	0	0	0
BARECA-TL-5	CASTLELAKE AVIATION WAREHOUSE CASTLE Due 5/31/2039 MJSD22	DUBLIN	IRL	RETURN OF PRINCIPAL	12/17/2025	09/16/2026	23,714	0	0	0	0	0	0	23,714	23,714	0	0	0	0
BARESI-LC-9	SILICON HOLDINGS 2025-1 LLC RESIDUAL Due 5/30/2060 MN23	NEW YORK	NY	SALE	09/25/2025	08/25/2026	2,184,914	0	0	0	0	0	0	2,184,914	2,184,914	0	0	0	0
50205V-AE-9	L CATTERTON DIRECT LEND FUND A RESIDUAL Due 1/15/2038 JAJO15	WILMINGTON	DE	REDEMPTION	09/25/2025	07/16/2026	140,661	0	0	0	0	0	0	140,661	140,661	0	0	0	0
BARE20-80-7	PSLO RATED FEEDER FUND II LP RESIDUAL Due 12/31/2099 MJSD31	WILMINGTON	DE	REDEMPTION	09/25/2025	07/01/2026	222,070	0	0	0	0	0	0	222,070	222,070	0	0	0	0
BAREBI-DI-3	BID IV NOTE ISSUER LP BIDIV Due 12/31/2046 Sched	WILMINGTON	DE	REDEMPTION	12/17/2025	07/14/2026	8,727	0	0	0	0	0	0	8,727	8,727	0	0	0	0
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							2,643,883	0	0	0	0	0	0	2,643,883	2,643,883	0	0	0	0
92915K-AC-0	VOYA CLO LTD SERIES 2016-3A CLASS SUB 144A Adj % Due 10/18/2031 JAJO18	GRAND CAYMAN	CYM	REDEMPTION	12/31/2022	08/10/2026	3,479	0	0	0	0	0	0	3,479	3,479	0	0	0	0
92915X-AE-8	VOYA CLO LTD SERIES 2017-2A CLASS SUB 144A Due 6/7/2030 JAJO15	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/31/2022	07/07/2026	8,312	0	0	0	0	0	0	8,312	8,312	0	0	0	0
92917B-AC-8	VOYA CLO LTD SERIES 2018-1A CLASS SUB 144A Adj % Due 4/19/2031 JAJO19	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/31/2022	07/07/2026	7,882	0	0	0	0	0	0	7,882	7,882	0	0	0	0
92918W-AB-3	VOYA REIDF CLASS B SUB NOTES RESIDUAL Due 10/1/2030 Sched	WILMINGTON	DE	REDEMPTION	09/25/2025	09/28/2026	4,746	0	0	0	0	0	0	4,746	4,746	0	0	0	0
BARERE-IF-6	VOYA REIDF II VOYARII Due 12/31/2099 Mo-31	WILMINGTON	DE	RETURN OF PRINCIPAL	05/29/2026	08/26/2026	15,499	0	0	0	0	0	0	15,499	15,499	0	0	0	0
BARESS-ET-8	VOYA EMMC RNF LP INTERESTS RESIDUAL Due 11/30/2030 MN30	WILMINGTON	DE	REDEMPTION	09/25/2025	08/31/2026	76,907	0	0	0	0	0	0	76,907	76,907	0	0	0	0
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							116,824	0	0	0	0	0	0	116,824	116,824	0	0	0	0
7899999. Total - unaffiliated							10,001,211	0	10,684	0	0	10,684	0	10,003,699	10,003,496	(203)	0	(203)	1,806
7999999. Total - affiliated							912,972	0	0	0	0	0	0	912,972	912,972	0	0	0	0
8099999 - Totals							10,914,183	0	10,684	0	0	10,684	0	10,916,671	10,916,467	(203)	0	(203)	1,806

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912810-UU-0	US TREASURY N B 5.000% 05/15/56	07/29/2026	Various		19,423,828	20,000,000	198,370	1.A
912810-UW-6	US TREASURY N B 5.125% 08/15/56	09/29/2026	Various		71,777,539	75,000,000	375,323	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					91,201,367	95,000,000	573,693	XXX
06237M-AF-0	BANK GOSPODARSTWA KRAJOW SERIES 144A 5.875% 09/09/38	09/01/2026	GOLDMAN SACHS & CO.		989,580	1,000,000	0	1.G FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					989,580	1,000,000	0	XXX
646067-NN-4	NEW JERSEY EDUCATIONAL FACILIT SERIES C 3.836% 09/01/36	07/14/2026	Tax Free Exchange		620,644	620,000	8,853	1.F FE
79766D-B2-4	SAN FRANCISCO CA CITY &CNTY AR SERIES C 3.345% 05/01/51	07/02/2026	Tax Free Exchange		315,000	315,000	1,785	1.A
79766D-B3-2	SAN FRANCISCO CA CITY &CNTY AR SERIES C 3.345% 05/01/51	07/02/2026	Tax Free Exchange		800,000	800,000	4,534	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					1,735,644	1,735,000	15,172	XXX
03040W-BH-7	AMERICAN WATER CAPITAL C 5.200% 04/01/36	07/13/2026	DEUTSCHE BANK		526,108	533,000	8,007	2.A FE
036936-AA-0	AP KONA HOLDINGS LLC 6.375% 05/28/61	08/28/2026	PIK-Purchase		95,981	95,981	0	2.C PL
036940-AF-1	AON NA AON GLOBAL 6.450% 09/17/46	09/14/2026	CITIGROUP GLOBAL MARKETS		999,780	1,000,000	0	2.B FE
04011#-AA-3	APC RATED FEEDER CL A APCRT 6.600% 09/30/55	07/08/2026	PRIVATE DIRECT		2,137,714	2,137,714	0	1.G FE
04011#-AB-1	APC RATED FEEDER CL B APCRT 8.000% 09/30/55	07/08/2026	PRIVATE DIRECT		1,068,857	1,068,857	0	2.B FE
05624B-AA-8	BCPE FUEGO INVESTOR LP BCPEFUE 6.549% 07/01/33	07/01/2026	PRIVATE DIRECT		34,125	0	0	1.G PL
089535-AA-6	BIG SKY FUNDING LLC COM26 5.750% 10/20/35	07/13/2026	PRIVATE DIRECT		287,455	287,455	0	1.G PL
11135F-BM-2	BROADCOM INC SERIES WI 3.137% 11/15/35	07/17/2026	Tax Free Exchange		1,732,107	1,736,000	9,984	1.G FE
11135F-BN-0	BROADCOM INC SERIES WI 3.187% 11/15/36	07/17/2026	Tax Free Exchange		498,928	500,000	2,921	1.G FE
253393-AJ-1	DICK S SPORTING GOODS SERIES WI 4.000% 10/01/29	07/17/2026	Tax Free Exchange		199,630	220,000	2,689	2.B FE
29379V-BZ-5	ENTERPRISE PRODUCTS OPER 3.950% 01/31/60	09/03/2026	BANK OF NEW YORK		695,490	1,000,000	3,621	1.G FE
39813#-AB-7	GRIDFLEX GENERATION LLC 6.653% 12/31/30	07/01/2026	BANK OF NEW YORK		(8,830)	0	0	3.A PL
398905-AT-6	GROUP 1 AUTOMOTIVE INC SERIES 144A 6.625% 02/01/35	09/10/2026	JP MORGAN SECURITIES LTD		220,425	220,000	0	3.B FE
416515-BC-7	HARTFORD FINANCIAL SERVICES GR SERIES ICON 6.127% 02/12/47	09/28/2026	SEAPORT GLOBAL SECURITIES LLC		1,992,000	2,000,000	14,637	2.A FE
43849R-AS-4	HONEYWELL AEROSPACE INC SERIES WI 5.622% 03/16/46	08/10/2026	Tax Free Exchange		1,000,000	1,000,000	22,800	2.A FE
43849R-AT-2	HONEYWELL AEROSPACE INC SERIES WI 5.732% 03/16/56	08/10/2026	Tax Free Exchange		1,485,652	1,500,000	34,870	2.A FE
44571A-AB-0	HUNTER POINT CAPITAL GPFS NOTE HPCGP 7.170% 10/15/36	07/21/2026	PRIVATE DIRECT		625,000	625,000	0	1.F PL
44571A-AE-4	HUNTER POINT CAPITAL GPFS NOTE HPCGP 8.670% 10/15/36	07/21/2026	PRIVATE DIRECT		312,500	312,500	0	2.C PL
46266T-AH-1	IQVIA INC SERIES 144A 6.375% 03/15/34	09/09/2026	GOLDMAN SACHS & CO.		110,000	110,000	0	3.B FE
46625H-RY-8	JP MORGAN CHASE & CO 3.782% 02/01/28	09/11/2026	BANK OF NEW YORK		5,978,204	6,000,000	25,213	1.F FE
46647P-FP-6	JPMORGAN CHASE & CO 5.148% 04/23/37	07/10/2026	CITIGRP GLOBAL MKTS		107,172	109,000	1,247	1.E FE
529493-AA-6	LEXINGTON NOTES ISSUER II LLC LEXII 5.650% 12/04/36	09/29/2026	PRIVATE DIRECT		250,771	250,771	0	1.A PL
539830-BT-5	LOCKHEED MARTIN CORP 4.300% 06/15/62	09/03/2026	BANK OF NEW YORK		742,873	1,000,000	9,317	1.F FE
62934#-AY-3	NLC LOAN FUNDING LLC SERIES 2 NLCLOA 5.980% 04/07/31	08/03/2026	Various		4,950,000	4,950,000	0	1.F Z
665772-CG-2	NORTHERN STATES PWR MINN 4.850% 08/15/40	09/03/2026	BANK OF NEW YORK		911,379	1,000,000	2,425	1.F FE
78433L-AN-6	SCE RECOVERY FUNDING LLC SERIES A-2 6.036% 12/15/52	07/21/2026	RBC CAPITAL MARKETS		999,908	1,000,000	0	1.A FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC SERIES 144A 7.534% 11/30/48	07/27/2026	JP MORGAN SECURITIES LTD		4,000,000	4,000,000	0	1.D FE
83617@-AA-7	SOUND PT STR CAP FD III R LP A SPSCFR 5.970% 06/30/34	09/29/2026	PRIVATE DIRECT		566,051	566,051	0	1.E Z
83617@-AB-5	SOUND PT STR CAP FD III R LP B SPSCFR 8.460% 06/30/34	09/29/2026	PRIVATE DIRECT		566,051	566,051	0	2.C Z
83617@-AC-3	SOUND PT STR CAP FD III R LP C SPSCFR 10.710% 06/30/34	09/29/2026	PRIVATE DIRECT		188,684	188,684	0	3.A Z
861932-AA-9	STONEPEAK NILE PARENT SERIES 144A 7.250% 03/15/32	09/24/2026	BARCLAYS CAPITAL		90,000	90,000	290	3.B FE
87183X-AE-3	SYSCO HOLD SYSC CORP 6.400% 10/06/46	09/23/2026	Various		3,963,360	4,000,000	0	2.B FE
88431#-AA-8	THIRD PT INS SOL FD I LLC CL A THIRDPI 7.490% 07/10/37	09/29/2026	PRIVATE DIRECT		402,757	402,757	0	2.A Z
88431#-AB-6	THIRD PT INS SOL FD I LLC CL B THIRDPI 9.090% 07/10/37	09/29/2026	PRIVATE DIRECT		462,671	462,671	0	2.C Z
88431#-AC-4	THIRD PT INS SOL FD I LLC CL C THIRDPI 11.340% 07/10/37	09/29/2026	PRIVATE DIRECT		166,429	166,429	0	3.C Z
88563T-AA-8	THREE PILLARS FUNDING SERIES 144A 6.503% 08/15/37	09/22/2026	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	2.A FE
893647-CE-5	TRANSDIGM INC SERIES 144A 6.750% 01/31/35	09/14/2026	MORGAN STANLEY & CO. INC.		115,000	115,000	0	3.C FE
907818-DL-9	UNION PACIFIC CORP 4.300% 06/15/42	09/03/2026	BANK OF NEW YORK		8,273	10,000	93	1.G FE
92910#-AA-0	VOYA ALLIANZ PRIVATE CREDIT SE VOYAAL 6.500% 08/31/38	09/24/2026	PRIVATE DIRECT		2,152,392	2,152,392	0	1.G FE
92910#-AB-8	VOYA ALLIANZ PRIVATE CREDIT SE VOYAAL 8.500% 08/31/38	09/24/2026	PRIVATE DIRECT		318,873	318,873	0	2.C FE
69463*-AC-9	PH IV OFFSHORE ISSUER IM TR CL PETERSHILL 6.310% 09/15/46	09/15/2026	PRIVATE DIRECT		225,855	225,855	0	1.F FE
69454#-AC-6	PH IV OFFSHORE ISSUER IM TR CL PETERSHILL 6.310% 09/15/46	09/15/2026	PRIVATE DIRECT		452,385	452,385	0	1.F FE
69455*-AC-9	PH IV ONSHORE ISSUER GP TR CL PETERSHILL 6.310% 09/15/46	09/15/2026	PRIVATE DIRECT		448,065	448,065	0	1.F FE
69462#-AC-6	PH IV ONSHORE ISSUER GP TR CL PETERSHILL 6.310% 09/15/46	09/15/2026	PRIVATE DIRECT		223,695	223,695	0	1.F FE
09780@-AC-9	BONACCORD CAPITAL PARTNERS II BNCRD 6.900% 09/24/46	09/24/2026	PRIVATE DIRECT		484,425	484,425	0	1.G FE
09779#-AC-0	BONACCORD CAPITAL PARTNERS II BONACC 6.900% 09/24/46	09/24/2026	PRIVATE DIRECT		265,575	265,575	0	1.G FE
08953#-AB-2	BIG SKY FUNDING LLC A-2-B COM26 5.750% 10/20/35	09/29/2026	PRIVATE DIRECT		670,728	670,728	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
C9797@-AD-5	WOLVERINE TERMINALS ULC 11.527% 04/15/28	09/30/2026	PIK-Purchase		133,862	133,862	0	2.C PL
C9797@-AF-0	WOLVERINE TERMINALS ULC WOLTER 10.500% 10/31/30	09/30/2026	Various		94,894	94,894	0	4.A PL
15135U-AW-9	CENOVUS ENERGY INC 2.650% 01/15/32	09/03/2026	BANK OF NEW YORK		3,522,825	4,000,000	14,133	2.B FE
03522A-AH-3	ANHEUSER BUSCH CO INBEV 4.700% 02/01/36	07/30/2026	BANK OF AMERICA SECURITIES LLC		1,905,177	2,000,000	46,739	2.B FE
16665Q-AF-1	CHESTNUT RIDGEL L.P. A-1 6.120% 09/30/66	07/22/2026	PRIVATE DIRECT		2,200,000	2,200,000	0	2.B PL
16665Q-AM-6	CHESTNUT RIDGE L.P. A-1 CHERID 6.120% 09/30/66	09/16/2026	PRIVATE DIRECT		3,710,000	3,800,000	0	1.F FE
458652-AC-8	INTERCORP PERU LTD SERIES 144A 5.600% 07/16/33	07/09/2026	JP MORGAN SECURITIES LTD		746,828	750,000	0	2.C FE
48126P-AA-0	KAZMUNAYGAS NATIONAL CO SERIES 144A 3.500% 04/14/33	09/03/2026	BANK OF NEW YORK		3,883,184	4,360,000	58,921	2.B FE
91911T-AQ-6	VALE OVERSEAS LIMITED 3.750% 07/08/30	09/03/2026	BANK OF NEW YORK		759,837	800,000	4,583	2.B FE
000000-00-0	AP EMERALD LUXEMBOURG S. R.L APEMER 5.250% 11/28/61	09/11/2026	PRIVATE DIRECT		4,936,163	4,936,163	0	2.C Z
G2979*-AC-0	AP CASPIAN ISSUER LLC APCAS 7.000% 03/31/56	08/05/2026	PIK-Purchase		10,005	10,005	0	2.C PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					70,627,273	72,550,838	262,490	XXX
40139L-BA-0	GUARDIAN LIFE GLOB FUND SERIES 144A 1.250% 11/19/27	09/03/2026	BANK OF NEW YORK		6,729,567	7,000,000	25,278	1.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					6,729,567	7,000,000	25,278	XXX
464288-64-6	ISHARES 1-5Y INV GRADE CORP ETF	09/16/2026	MERRILL LYNCH	0.000	722,534	0	0	2.A
46641Q-83-7	JPMORGAN ULTRA-SHORT INCOME ETF	09/16/2026	MERRILL LYNCH	0.000	705,316	0	0	1.G
92206C-40-9	VANGUARD S/T CORP BOND ETF	09/16/2026	MERRILL LYNCH	0.000	700,287	0	0	2.A
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					2,128,137	0	0	XXX
03770D-AD-5	APOLLO DEBT SOLUTIONS BD 6.700% 07/29/31	08/27/2026	BANK OF NEW YORK		4,063,010	4,000,000	20,844	2.C FE
67403A-AE-9	OAKTREE STRATEGIC CREDIT 6.500% 07/23/29	08/27/2026	BANK OF NEW YORK		3,653,536	3,600,000	22,100	2.C FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					7,716,546	7,600,000	42,944	XXX
22612Q-AC-0	CRESTEK INC TERM LOAN 10/01/30	08/14/2026	PRIVATE DIRECT		748,306	759,897	0	3.C Z
23709*-AA-4	CLOUDHQ LLC TERM LOAN 02/28/30	09/21/2026	PRIVATE DIRECT		390,470	390,470	0	2.A PL
64788Y-AB-5	NEW PARKING TOPCO LLC 01/31/30	07/31/2026	PIK-Purchase		2,946	2,946	0	4.B Z
64788Y-AC-3	NEW PARKING TOPCO LLC 01/31/30	07/31/2026	PIK-Purchase		21,213	21,213	0	5.A Z
68164@-AA-5	OLYMPUS MEMBER HOLDINGS LP TERM LOAN 05/05/51	07/15/2026	PRIVATE DIRECT		35,366	35,366	0	3.B FE
68162*-AA-9	OLYMPUS MEMBER-LLC TERM LOAN 05/05/51	07/15/2026	PRIVATE DIRECT		3,046,011	3,046,011	0	1.F FE
68162*-AB-7	OLYMPUS MEMBER LLC TERM LOAN 05/05/51	07/15/2026	PRIVATE DIRECT		440,103	440,103	0	2.B FE
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					4,684,415	4,696,006	0	XXX
05518P-AB-4	BAYMARK HEALTH SERVICES TERM LOAN 06/11/27	07/01/2026	PIK-Purchase		162,089	162,089	0	6. PL
05518P-AC-2	BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27	07/01/2026	BANK OF NEW YORK		154,713	154,713	0	5.A Z
12815C-AA-1	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		575,664	575,664	0	1.A Z
12815C-AB-9	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		104,666	104,666	0	1.A Z
12815C-AC-7	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		63,647	63,647	0	1.B Z
12815C-AD-5	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		193,592	193,592	0	1.F Z
12815C-AE-3	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		55,946	55,946	0	2.B Z
12815C-AF-0	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		44,168	44,168	0	3.B Z
12815C-AG-8	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		67,724	67,724	0	4.B Z
21877@-AA-2	COREWEAVE COMPUTE ACQUISITION TERM 08/21/30	07/28/2026	PRIVATE DIRECT		30,532	30,532	0	3.B PL
22612Q-AB-2	CRESTEK INC TERM LOAN 10/01/30	08/14/2026	PRIVATE DIRECT		399,194	399,194	0	3.C Z
30018B-AA-7	WATERCRESS FINANCIAL GROUP LLC TERM LOAN 03/31/46	09/25/2026	PRIVATE DIRECT		1,492,429	1,356,211	0	1.G PL
30018B-AB-5	WATERCRESS FINANCIAL GROUP LLC TERM LOAN 03/31/46	09/25/2026	PRIVATE DIRECT		141,391	129,296	0	2.C PL
30018B-AC-3	WATERCRESS FINANCIAL GROUP LLC TERM LOAN 03/31/46	09/25/2026	PRIVATE DIRECT		124,890	122,785	0	3.C PL
30018B-AD-1	WATERCRESS FINANCIAL GROUP LLC TERM LOAN 03/31/46	09/25/2026	PRIVATE DIRECT		48,653	50,230	0	4.B PL
35990J-A*-9	F3 INVESTMENTS VI RATED FEEDER TERM LOAN 04/01/34	08/13/2026	PRIVATE DIRECT		133,615	133,615	0	2.C FE
38387K-AB-4	GPC FUNDING I MASTER FUND LP TERM 10/15/40	09/24/2026	PRIVATE DIRECT		160,714	160,714	0	1.G PL
38387K-AD-0	GPC FUNDING I MASTER FUND LP TERM 10/15/40	09/24/2026	PRIVATE DIRECT		64,286	64,286	0	2.B PL
87106*-AB-6	SWITCH BIGHORN TK HOLDCO LLC TERM LOAN 10/25/29	08/21/2026	PRIVATE DIRECT		667,293	667,293	0	1.F PL
000000-00-0	X-CHEM INC X-CHEM INC 12/11/27	07/01/2026	PIK-Purchase		20,657	20,657	0	4.B FE
000000-00-0	PV MEDIUS LLC SPRING EDUCATION TERM LOAN 04/07/31	09/30/2026	Various		43,010	43,010	0	4.B Z
14758*-AB-1	VOYA REID PROJECT TAOS TERM LOAN 11/03/29	09/09/2026	PRIVATE DIRECT		3,882,609	3,882,609	0	3.A FE
05662*-AA-6	BFC-AIR INTERMEDIATE LLC TERM LOAN 12/31/30	09/17/2026	PRIVATE DIRECT		1,485,000	1,500,000	0	3.C Z
000000-00-0	GLOBAL MUSIC RIGHTS 2026-1 A-2 TERM LOAN 09/15/56	09/25/2026	PRIVATE DIRECT		6,250,000	6,250,000	0	2.B Z
000000-00-0	BAYMARK HEALTH SERVICES TERM LOAN 03/30/31	09/30/2026	DIRECT		1,971,093	1,971,093	0	4.B Z
P3761*-AA-4	ENERGIA MAYAKAN S DE RL DE CV 03/20/31	09/25/2026	Various		1,447,519	1,447,519	0	2.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G82928-AA-9	SOUTHERN PALM COMPANY FUNDED 09/15/34	09/15/2026	PRIVATE DIRECT		1,279,250	1,279,250	0	1.G PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					21,064,344	20,930,503	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					206,876,873	210,512,347	919,577	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					206,876,873	210,512,347	919,577	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					206,876,873	210,512,347	919,577	XXX
38380Q-7T-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H11 CLASS IN 0.589% 07/20/71	07/01/2026	PERFORMANCE TRUST CAP PARTNERS		(10,950)	0	14,614	1.A
38384C-SU-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-120 CLASS KZ 6.000% 08/20/53	09/01/2026	Interest Capitalization		147,171	147,171	0	1.A
38385G-CQ-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2025-80 CLASS DZ 5.000% 05/20/55	09/01/2026	Interest Capitalization		114,964	114,964	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					251,185	262,135	14,614	XXX
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 103 CLASS Z 3.736% 12/16/51	09/01/2026	Interest Capitalization		14,111	14,111	0	1.A
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 121 CLASS Z 3.450% 08/16/51	09/01/2026	Interest Capitalization		9,166	9,166	0	1.A
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2011-86 CLASS Z 3.819% 04/16/53	09/01/2026	Interest Capitalization		13,977	13,977	0	1.A
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 164 CLASS Z 3.471% 07/16/53	09/01/2026	Interest Capitalization		9,439	9,439	0	1.A
38378B-SW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.410% 09/16/53	09/01/2026	Interest Capitalization		2,150	2,150	0	1.A
38378K-R8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-118 CLASS Z 2.799% 01/16/55	09/01/2026	Interest Capitalization		15,053	15,053	0	1.A
38378N-F8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-50 CLASS ZC 3.480% 09/16/55	09/01/2026	Interest Capitalization		28,425	28,425	0	1.A
38378N-HX-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-179 CLASS Z 2.927% 01/16/55	09/01/2026	Interest Capitalization		206,622	206,622	0	1.A
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-14 CLASS Z 3.609% 11/16/53	09/01/2026	Interest Capitalization		143,275	143,275	0	1.A
38379K-F8-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-120 CLASS Z 3.250% 03/16/57	09/01/2026	Interest Capitalization		26,767	26,767	0	1.A
38379K-J6-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.903% 07/16/57	09/01/2026	Interest Capitalization		34,790	34,790	0	1.A
38379R-CB-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-188 CLASS Z 3.000% 07/16/57	09/01/2026	Interest Capitalization		22,897	22,897	0	1.A
38379R-YD-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-69 CLASS Z 2.500% 07/16/59	09/01/2026	Interest Capitalization		14,930	14,930	0	1.A
38379U-AH-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-189 CLASS ZE 3.000% 01/16/57	09/01/2026	Interest Capitalization		13,723	13,723	0	1.A
38379U-NX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-52 CLASS Z 3.007% 03/16/58	09/01/2026	Interest Capitalization		17,481	17,481	0	1.A
38379U-X2-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-158 CLASS Z 2.800% 06/16/58	09/01/2026	Interest Capitalization		66,327	66,327	0	1.A
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60	09/01/2026	Interest Capitalization		32,619	32,619	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60	09/01/2026	Interest Capitalization		75,306	75,306	0	1.A
38380N-MF-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-109 CLASS Z 2.600% 04/16/60	09/01/2026	Interest Capitalization		22,994	22,994	0	1.A
38380P-PY-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-88 CLASS Z 2.650% 04/16/60	09/01/2026	Interest Capitalization		24,592	24,592	0	1.A
38380P-YJ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-111 CLASS Z 2.750% 09/15/62	09/01/2026	Interest Capitalization		21,180	21,180	0	1.A
38380R-4R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-60 CLASS Z 1.750% 05/16/63	09/01/2026	Interest Capitalization		25,897	25,897	0	1.A
38380R-V3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-71 CLASS Z 1.820% 10/16/62	09/01/2026	Interest Capitalization		27,439	27,439	0	1.A
38381D-BE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-70 CLASS Z 1.750% 04/16/63	09/01/2026	Interest Capitalization		14,387	14,387	0	1.A
38381D-BS-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-079 CLASS Z 1.750% 08/16/63	09/01/2026	Interest Capitalization		23,943	23,943	0	1.A
38381D-DV-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-80 CLASS Z 1.500% 12/16/62	09/01/2026	Interest Capitalization		23,096	23,096	0	1.A
38381D-ES-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-88 CLASS Z 1.830% 09/16/62	09/01/2026	Interest Capitalization		40,265	40,265	0	1.A
38381D-KR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-100 CLASS Z 1.750% 06/16/63	09/01/2026	Interest Capitalization		42,787	42,787	0	1.A
38381D-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 21-106 CLASS Z 1.830% 04/16/63	09/01/2026	Interest Capitalization		34,743	34,743	0	1.A
38381D-QK-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-109 CLASS Z 1.500% 12/16/62	09/01/2026	Interest Capitalization		16,188	16,188	0	1.A
38381D-SC-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-101 CLASS Z 1.750% 04/16/63	09/01/2026	Interest Capitalization		28,979	28,979	0	1.A
38381D-UA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-129 CLASS Z 1.750% 06/16/63	09/01/2026	Interest Capitalization		19,099	19,099	0	1.A
38381D-XA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-133 CLASS Z 1.800% 07/16/63	09/01/2026	Interest Capitalization		24,617	24,617	0	1.A
38381D-YB-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-127 CLASS Z 2.000% 10/16/63	09/01/2026	Interest Capitalization		11,051	11,051	0	1.A
38381E-3W-6	GOVERNMENT NATIONAL AGENCY SERIES 2022-53 CLASS Z 2.000% 06/16/64	09/01/2026	Interest Capitalization		54,156	54,156	0	1.A
38381E-7D-4	GOVERNMENT NATIONAL AGENCY SERIES 22-73 CLASS Z 2.000% 07/16/64	09/01/2026	Interest Capitalization		42,533	42,533	0	1.A
38381E-8F-8	GOVERNMENT NATIONAL AGENCY SERIES 2022-91 CLASS Z 2.000% 07/16/64	09/01/2026	Interest Capitalization		103,249	103,249	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64	09/01/2026	Interest Capitalization		8,013	8,013	0	1.A
38381E-J8-2	GOVERNMENT NATIONAL AGENCY SERIES 2022-26 CLASS Z 1.500% 02/16/64	09/01/2026	Interest Capitalization		30,050	30,050	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64	09/01/2026	Interest Capitalization		37,951	37,951	0	1.A
38381H-JS-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-109 CLASS LZ 2.250% 08/16/64	09/01/2026	Interest Capitalization		61,658	61,658	0	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					1,485,925	1,485,925	0	XXX
3136AQ-GD-6	FANNIE MAE SERIES 2015-77 CLASS GS 2.445% 10/25/45	09/10/2026	MORGAN STANLEY & CO. INC.		375,751	0	8,473	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AQ-XL-9	FANNIE MAE SERIES 2015-89 CLASS AZ 3.500% 12/25/45	09/01/2026	Interest Capitalization		44,118	44,118	0	1.A
3136B3-Q6-0	FANNIE MAE SERIES 2019-6 CLASS GZ 4.000% 03/25/59	09/01/2026	Interest Capitalization		28,104	28,104	0	1.A
3136B7-EA-5	FANNIE MAE SERIES 2019-64 CLASS AZ 3.500% 11/25/59	09/01/2026	Interest Capitalization		15,682	15,682	0	1.A
3136BA-B4-5	FANNIE MAE SERIES 2020-49 CLASS CZ 2.000% 07/25/50	09/01/2026	Interest Capitalization		4,235	4,235	0	1.A
3136BL-M3-1	FANNIE MAE SERIES 2022-7 CLASS ZG 3.000% 02/25/52	09/01/2026	Interest Capitalization		19,809	19,809	0	1.A
3136BP-MA-6	FANNIE MAE SERIES 2022-75 CLASS AZ 5.500% 12/25/52	09/01/2026	Interest Capitalization		21,018	21,018	0	1.A
3136BP-NP-2	FANNIE MAE SERIES 2022-87 CLASS BZ 5.500% 12/25/52	09/01/2026	Interest Capitalization		21,018	21,018	0	1.A
3136BR-X3-6	FANNIE MAE SERIES 2024-20 CLASS HZ 5.500% 05/25/54	09/01/2026	Interest Capitalization		57,561	57,561	0	1.A
3136BT-XJ-7	FANNIE MAE SERIES 2024-90 CLASS BZ 5.000% 11/25/53	09/01/2026	Interest Capitalization		65,516	65,516	0	1.A
3136BU-5J-5	FANNIE MAE SERIES 2025-16 CLASS ZA 5.500% 03/25/55	09/01/2026	Interest Capitalization		74,308	74,308	0	1.A
3136BU-PM-6	FANNIE MAE SERIES 2024-103 CLASS GZ 5.500% 01/25/55	09/01/2026	Interest Capitalization		168,083	168,083	0	1.A
3137BS-SU-8	FREDDIE MAC SERIES 4634 CLASS ZM 5.000% 11/15/56	09/01/2026	Interest Capitalization		43,534	43,534	0	1.A
3137FU-B6-0	FREDDIE MAC SERIES 4994 CLASS AZ 2.000% 06/25/50	09/01/2026	Interest Capitalization		4,235	4,235	0	1.A
3137H9-U9-8	FREDDIE MAC SERIES 5296 CLASS MZ 5.500% 02/25/53	09/01/2026	Interest Capitalization		211,057	211,057	0	1.A
3137HH-SQ-5	FREDDIE MAC SERIES 5478 CLASS JZ 5.500% 11/25/54	09/01/2026	Interest Capitalization		200,390	200,390	0	1.A
3137HJ-4L-8	FREDDIE MAC SERIES 5495 CLASS ZA 5.500% 01/25/55	09/01/2026	Interest Capitalization		71,481	71,481	0	1.A
3137HJ-4M-6	FREDDIE MAC SERIES 5495 CLASS ZC 5.500% 01/25/55	09/01/2026	Interest Capitalization		103,630	103,630	0	1.A
3137HJ-PH-4	FREDDIE MAC SERIES 5507 CLASS EZ 6.000% 02/25/55	09/01/2026	Interest Capitalization		180,500	180,500	0	1.A
3137HJ-RR-0	FREDDIE MAC SERIES 5501 CLASS NZ 5.500% 02/25/55	09/01/2026	Interest Capitalization		30,197	30,197	0	1.A
3137HL-6B-3	FREDDIE MAC SERIES 5535 CLASS DZ 6.000% 05/25/55	09/01/2026	Interest Capitalization		157,014	157,014	0	1.A
31395M-CV-9	FREDDIE MAC SERIES 2934 CLASS EJ 5.000% 09/15/34	09/02/2026	BMO CAPITAL MARKETS		225,989	227,823	63	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					2,123,230	1,749,313	8,536	XXX
10638V-AA-8	BREAN ASSET BACKED SECURITIES SERIES 2026 SRM2 CLASS A1 144A 3.250% 09/25/66	09/17/2026	BREAN CAPITAL LLC.		918,047	1,000,000	0	1.A FE
12669G-WU-1	COUNTRYWIDE HOME LOANS SERIES 2005-HYB2 CLASS 2A 4.734% 05/20/35	09/03/2026	BANK OF NEW YORK		326,270	340,144	89	1.A FM
16160G-BR-6	CHASE MORTGAGE FINANCE CORPO SERIES 2026-AGY2 CLASS A9A 144 5.000% 08/25/57	08/31/2026	JP MORGAN SECURITIES LTD		469,427	495,928	138	1.B FE
16160G-CH-7	CHASE MORTGAGE FINANCE CORPO SERIES 2026-AGY2 CLASS A14 144 5.490% 08/25/57	08/31/2026	JP MORGAN SECURITIES LTD		1,999,968	2,000,000	2,420	1.A FE
16162M-BR-1	CHASE MORTGAGE FINANCE CORPO SERIES 2026-7 CLASS A9A 144A 5.500% 05/25/57	07/08/2026	JP MORGAN SECURITIES LTD		492,813	500,000	2,292	1.A FE
22758J-AE-6	CROSS MORTGAGE TRUST SERIES 2026-NQM9 CLASS A1 144A 5.726% 08/25/71	08/17/2026	MORGAN STANLEY		498,007	496,688	1,343	1.A FE
362926-AU-1	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ10 CLASS A19 144 6.000% 02/25/57	09/16/2026	GOLDMAN SACHS & CO.		1,959,375	2,000,000	9,667	1.A FE
617949-AC-6	MORGAN STANLEY RESIDENTIAL MO SERIES 2026-NQM2 CLASS A1 144A 4.734% 01/26/71	08/17/2026	MORGAN STANLEY		1,058,143	1,076,477	2,406	1.A FE
69291F-BD-0	PMT LOAN TRUST SERIES 2026-INV8 CLASS A28 144 6.000% 08/25/57	08/31/2026	BANK OF AMERICA		992,377	996,582	1,163	1.B FE
69291F-BK-4	PMT LOAN TRUST SERIES 2026-INV8 CLASS A35 144 5.640% 08/25/57	08/31/2026	BANK OF AMERICA		1,999,928	2,000,000	4,041	1.A FE
69384Q-BL-6	PMT LOAN TRUST SERIES 2026 INV7 CLASS A35 144 5.440% 07/25/57	07/30/2026	NOMURA SECURITIES		1,499,935	1,500,000	2,462	1.A FE
69393T-BA-3	PMT LOAN TRUST SERIES 2026 ONF7 CLASS A24 144 5.498% 08/25/57	08/07/2026	BANK OF AMERICA		1,498,323	1,500,000	0	1.A FE
729918-BM-3	PMT LOAN TRUST SERIES 2026-J5 CLASS A35 144A 5.590% 09/25/57	08/25/2026	BANK OF AMERICA		999,978	1,000,000	1,078	1.A FE
749421-AA-1	WOODWARD CAPITAL MANAGEMENT SERIES 2024-CES8 CLASS A1A 5.490% 11/25/44	09/03/2026	BANK OF NEW YORK		4,983,587	4,975,366	1,517	1.A
749421-AD-5	WOODWARD CAPITAL MANAGEMENT SERIES 2024-CES8 CLASS A3 144A 5.908% 11/25/44	09/30/2026	BANK OF NEW YORK		651,198	650,000	213	1.F
81751P-BD-6	SEQUOIA MORTGAGE TRUST SERIES 2026 10 CLASS A26F 144A 5.490% 08/25/56	08/07/2026	WACHOVIA		1,499,950	1,500,000	678	1.A FE
81753E-AW-8	SEQUOIA MORTGAGE TRUST SERIES 2026 12 CLASS A19 144A 5.500% 10/25/56	09/25/2026	WACHOVIA		1,877,500	2,000,000	8,861	1.A FE
92541V-AE-4	VERUS SECURITIZATION TRUST SERIES 2026-INV1 CLASS A1 144A 5.635% 07/25/71	08/17/2026	BARCLAYS CAPITAL		626,807	626,000	1,666	1.A FE
442935-AA-0	HOWL SECURITIES TRUST 2026 HIO SERIES 2026-HIO1 CLASS A1 144A 1.000% 07/25/56	08/13/2026	PRIVATE DIRECT		1,927,095	2,017,900	0	1.F Z
442935-AB-8	HOWL SECURITIES TRUST 2026 HIO SERIES 2026-HIO1 CLASS A2 144A 1.000% 07/25/56	08/13/2026	PRIVATE DIRECT		412,880	439,000	0	2.B Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					26,691,608	27,114,085	40,034	XXX
11778K-AA-0	BSTN COMMERCIAL MORTGAGE TR SERIES 2026-L5 CLASS A 144A 6.117% 09/15/51	08/10/2026	WELLS FARGO		1,000,000	1,000,000	4,078	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,000,000	1,000,000	4,078	XXX
001200-AY-0	AGL CLO LTD SERIES 2019-2AR CLASS C2R2 144 5.979% 07/20/39	07/10/2026	BNP PARIBAS SECURITIES CORP		1,500,000	1,500,000	0	1.F FE
00889E-CA-1	AIMCO SERIES 2022-18AR CLASS C2R2 14 5.729% 07/20/39	07/29/2026	BNP PARIBAS SECURITIES CORP		4,750,000	4,750,000	0	1.F FE
04942H-AW-5	ATLAS SENIOR LOAN FUND LTD SERIES 2024-23AR CLASS CR 144A 5.629% 07/20/37	07/16/2026	JEFFERIES & COMPANY INC		2,000,000	2,000,000	3,127	1.F FE
05874X-BE-8	BALLYROCK LTD SERIES 2020-14AR CLASS BRR 144 5.629% 07/20/37	07/02/2026	GOLDMAN SACHS & CO.		750,000	750,000	0	1.F FE
09077C-BJ-0	BIRCH GROVE CLO LTD SERIES 2022-4AR CLASS CR2 144A 5.853% 07/15/37	07/13/2026	JP MORGAN SECURITIES LTD		500,000	500,000	732	1.E FE
12555X-BJ-9	CIFC FUNDING LTD SERIES 2019 6AR CLASS CR2 144A 5.536% 07/16/37	08/11/2026	SMBC NIKKO SECURITIES AMERICA		1,000,000	1,000,000	5,826	1.F FE
29244P-AS-8	EMPOWER CLO LTD SERIES 2024-2AR CLASS AR 144A 5.553% 07/15/37	08/18/2026	Mizuho Securities USA Inc		500,000	500,000	0	1.F FE
38182U-AG-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 2024-73AR CLASS BR 144A 5.679% 08/09/39	07/31/2026	RBC CAPITAL MARKETS		3,000,000	3,000,000	0	1.C FE
63943J-BC-9	NAVESINK CLO LIMITED SERIES 2025 3AR CLASS D1R 144A 6.603% 07/15/37	08/03/2026	JEFFERIES & COMPANY INC		1,500,000	1,500,000	0	2.B FE
67515D-BL-1	OCEAN TRAILS CLO SERIES 2022-12AR CLASS BR2 144 5.603% 10/20/38	08/28/2026	JP MORGAN SECURITIES LTD		500,000	500,000	0	1.C FE
67515D-BN-7	OCEAN TRAILS CLO SERIES 2022-12AR CLASS CR2 144 5.953% 10/20/38	08/28/2026	JP MORGAN SECURITIES LTD		3,500,000	3,500,000	0	1.F FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
67579A-BN-6	OCTAGON 64 LTD SERIES 2022 1AR CLASS CR2 144A 5.534% 07/21/37	09/30/2026	NOMURA SECURITIES		1,000,000	1,000,000	0	1.E FE
70018C-BJ-4	PARK BLUE CLO LTD SERIES 2022-2AR CLASS C1R2 144 5.629% 07/20/39	07/10/2026	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000	0	1.E FE
720916-AG-0	PIKES PEAK CLO SERIES 2025-18A CLASS D 144A 6.879% 04/20/38	09/24/2026	BANK OF NEW YORK		5,043,940	5,000,000	63,059	2.C FE
973142-BJ-0	WIND RIVER CLO LTD SERIES 2020-1AR CLASS CRR 144A 5.629% 07/20/37	07/16/2026	JEFFERIES & COMPANY INC		1,250,000	1,250,000	1,955	1.F FE
97720E-AG-9	WISE CLO LTD SERIES 2026-2A CLASS C 144A 5.547% 07/15/39	07/20/2026	RBC CAPITAL MARKETS		1,500,000	1,500,000	0	1.E FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					30,293,940	30,250,000	74,699	XXX
92917T-AC-9	VOYA CLO LTD SERIES 2018-2A CLASS F 144A 11.305% 07/15/31	07/15/2026	Interest Capitalization		4,143	4,143	0	5.A FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					4,143	4,143	0	XXX
08891@-AA-1	BID IV NOTE ISSUER LP BIDIV 5.000% 12/31/46	09/25/2026	PRIVATE DIRECT		66,143	66,143	0	1.F Z
08891@-AB-9	BID IV NOTE ISSUER LP BIDIV 6.000% 12/31/46	09/25/2026	PRIVATE DIRECT		19,843	19,843	0	2.A Z
08891@-AC-7	BID IV NOTE ISSUER LP BIDIV 7.000% 12/31/46	09/25/2026	PRIVATE DIRECT		33,072	33,072	0	3.B Z
39962*-AA-2	CASTLELAKE AVIATION WAREHOUSE CASTLE 4.750% 05/31/39	09/25/2026	PRIVATE DIRECT		350,090	350,090	0	1.G PL
39962*-AB-0	CASTLELAKE AVIATION WAREHOUSE CASTLE 5.750% 05/31/39	09/29/2026	PRIVATE DIRECT		913,791	913,791	0	2.C PL
39962*-AC-8	CASTLELAKE AVIATION WAREHOUSE CASTLE 7.500% 05/31/39	09/29/2026	PRIVATE DIRECT		85,712	85,712	0	3.C PL
39962*-AD-6	CASTLELAKE AVIATION WAREHOUSE CASTLE 11.000% 05/31/39	09/29/2026	PRIVATE DIRECT		59,339	59,339	0	4.C PL
40493*-AA-8	HPS ASSET VALUE FUND USD III F HPSASS 7.170% 10/06/32	09/14/2026	PRIVATE DIRECT		164,238	164,238	0	2.C Z
40493*-AB-6	HPS ASSET VALUE FUND USD III F HPSASS 8.170% 10/06/32	09/14/2026	PRIVATE DIRECT		102,649	102,649	0	3.B Z
40493*-AC-4	HPS ASSET VALUE FUND USD III F HPSASS 9.670% 10/06/32	09/14/2026	PRIVATE DIRECT		61,589	61,589	0	3.C Z
50205V-AA-7	L CATTERTON DIRECT LEND FUND A LCDLF 7.003% 01/15/38	07/29/2026	PRIVATE DIRECT		955,195	955,195	0	1.G Z
50205V-AB-5	L CATTERTON DIRECT LEND FUND B LCDLF 8.753% 01/15/38	07/29/2026	PRIVATE DIRECT		463,952	463,952	0	2.C Z
50205V-AC-3	L CATTERTON DIRECT LEND FUND C LCDLF 11.753% 01/15/38	07/29/2026	PRIVATE DIRECT		295,656	295,656	0	3.C Z
52949J-AC-2	LEXINGTON NOTES ISSUER II F LEXII 5.163% 12/04/36	09/01/2026	PRIVATE DIRECT		61,367	61,367	0	1.B PL
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II TPGAG 6.500% 03/30/35	08/20/2026	Various		113,750	113,750	0	2.B PL
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II TPGAG 8.000% 03/30/35	08/20/2026	Various		32,500	32,500	0	3.B Z
91870*-AA-4	VCA FUND II RATED FEEDER LLC C VCA2RF 7.390% 10/15/35	08/17/2026	PRIVATE DIRECT		431,300	431,300	0	1.F PL
91870*-AB-2	VCA FUND II RATED FEEDER LLC C VCA2RF 8.192% 10/15/35	08/17/2026	PRIVATE DIRECT		258,700	258,700	0	2.B PL
91870*-AC-0	VCA FUND II RATED FEEDER LLC C VCA2RF 10.942% 10/15/35	08/17/2026	PRIVATE DIRECT		10,000	10,000	0	3.B PL
G9012T-AA-4	RENEW II FINANCIAL PACE RNWFCP 5.250% 12/30/61	09/14/2026	PRIVATE DIRECT		850,963	850,963	0	1.A PL
G9012T-AB-2	RENEW II FINANCIAL PACE RNWFCP 6.700% 12/30/61	09/14/2026	PRIVATE DIRECT		26,285	26,285	0	1.F PL
G9012T-AC-0	RENEW II FINANCIAL PACE RNWFCP 7.250% 12/30/61	09/14/2026	PRIVATE DIRECT		104,103	104,103	0	2.B PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					5,460,237	5,460,237	0	XXX
92909@-AA-5	VOYA EMMC REVOLV PROM NOTES CL 8.393% 11/30/34	09/15/2026	DIRECT		499,604	499,604	0	2.C PL
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 8.603% 10/01/30	09/04/2026	Various		643,958	643,958	0	2.B PL
92918#-AA-2	VOYA REIDF II RNF CL A SENIOR VOYARII 6.568% 12/18/33	09/04/2026	PRIVATE DIRECT		296,963	296,963	0	1.G PL
92918#-AB-0	VOYA REIDF II RNF CL B SUBORDI VOYARII 7.568% 12/18/33	09/04/2026	PRIVATE DIRECT		134,983	134,983	0	2.C PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					1,575,508	1,575,508	0	XXX
44148J-AB-5	HOTWIRE FUNDING LLC SERIES 2021 1 CLASS B 144A 2.658% 11/20/51	09/24/2026	BANK OF NEW YORK		248,282	250,000	74	2.B FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					248,282	250,000	74	XXX
1889999999. Total - asset-backed securities (unaffiliated)					67,554,407	67,571,695	142,035	XXX
1899999999. Total - asset-backed securities (affiliated)					1,579,651	1,579,651	0	XXX
1909999997. Total - asset-backed securities - Part 3					69,134,058	69,151,346	142,035	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					69,134,058	69,151,346	142,035	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					276,010,931	279,663,693	1,061,612	XXX
04014F-5*-9	ARES DYNAMIC CREDIT ALLOCATION	07/14/2026	PRIVATE DIRECT	42,000.000	1,050,000	0	0	1.F PL
87183X-AK-9	SYSCO HOLD SYSC CORP HYB 7.350% 10/06/56	09/22/2026	GOLDMAN SACHS & CO.	2,000,000.000	2,000,000	0	0	3.A FE
04014F-6*-8	ARES DYNAMIC CREDIT ALLOCATION	09/14/2026	PRIVATE DIRECT	72,000.000	1,800,000	0	0	1.F FE
000000-00-0	BAYMARK HEALTH SERVICES PFD	09/30/2026	DIRECT	924,835.750	927,989	0	0	5.A Z
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					5,777,989	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					5,777,989	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					5,777,989	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					5,777,989	XXX	0	XXX
6009999999 - Totals					281,788,920	XXX	1,061,612	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..912810-UU-0	US TREASURY N B 5.000% 05/15/56	07/27/2026	JP MORGAN SECURITIES LTD		9,807,422	10,000,000	9,717,188	0	0	70	0	70	0	9,717,258	0	90,164	90,164	100,543	05/15/2056	1.A
..912810-UW-6	US TREASURY N B 5.125% 08/15/56	09/21/2026	Various		14,619,336	15,000,000	14,522,461	0	0	308	0	308	0	14,522,769	0	96,567	96,567	73,811	08/15/2056	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					24,426,758	25,000,000	24,239,649	0	0	378	0	378	0	24,240,027	0	186,731	186,731	174,354	XXX	XXX
..06237M-AA-1	BANK GOSPODARSTWA KRAJOW SERIES 144A 5.375% 05/22/33	09/02/2026	BARCLAYS CAPITAL		495,500	500,000	498,815	499,066	0	71	0	71	0	499,137	0	(3,637)	(3,637)	20,977	05/22/2033	1.G FE
..168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A 6.010% 01/20/33	07/20/2026	Redemption 100.0000		17,500	17,500	17,501	17,500	0	0	0	0	0	17,500	0	0	0	1,052	01/20/2033	1.F FE
..77586R-AL-4	ROMANIA SERIES 144A 3.625% 03/27/32	09/23/2026	BARCLAYS CAPITAL		1,319,250	1,500,000	1,490,550	1,493,866	0	644	0	644	0	1,494,510	0	(175,260)	(175,260)	53,922	03/27/2032	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					1,832,250	2,017,500	2,006,866	2,010,432	0	715	0	715	0	2,011,147	0	(178,897)	(178,897)	75,951	XXX	XXX
..13077C-TL-8	CALIFORNIA ST UNIV REVENUE 6.484% 11/01/41	08/05/2026	JP MORGAN CHASE		118,467	115,000	142,395	135,659	0	(917)	0	(917)	0	134,742	0	(16,275)	(16,275)	5,696	11/01/2041	1.D FE
..646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUT SERIES C 3.836% 09/01/36	07/14/2026	Call 100.0000		480,000	480,000	482,553	480,734	0	(234)	0	(234)	0	480,500	0	(500)	(500)	16,009	09/01/2036	1.G FE
..646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUT SERIES C 3.836% 09/01/36	07/14/2026	Tax Free Exchange		620,644	620,000	623,298	620,948	0	(304)	0	(304)	0	620,644	0	0	0	20,744	09/01/2036	1.G FE
..69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48	07/15/2026	Redemption 100.0000		22,809	22,809	22,263	22,322	0	486	0	486	0	22,809	0	0	0	909	07/15/2048	1.D FE
..79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SERIES C 3.345% 05/01/51	07/02/2026	Tax Free Exchange		1,115,000	1,115,000	1,115,000	1,115,000	0	0	0	0	0	1,115,000	0	0	0	24,968	05/01/2051	1.D FE
..93976A-AH-5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/40	07/01/2026	Call 100.0000		10,000	10,000	12,089	11,637	0	(88)	0	(88)	0	11,549	0	(1,549)	(1,549)	679	07/01/2040	2.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,366,920	2,362,809	2,397,598	2,386,300	0	(1,057)	0	(1,057)	0	2,385,244	0	(18,324)	(18,324)	69,005	XXX	XXX
..00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35	09/30/2026	Redemption 100.0000		366,203	366,203	366,203	366,203	0	0	0	0	0	366,203	0	0	0	8,816	12/31/2035	2.C PL
..04774#-AA-0	ATLANTA FALCONS CO STADIUM LLC 3.590% 09/01/42	09/01/2026	Redemption 100.0000		1,694	1,694	1,694	1,694	0	0	0	0	0	1,694	0	0	0	61	09/01/2042	1.G PL
..05637*-AA-8	BIF III HOLTWOOD HOLDCO BORROW 7.750% 02/15/33	08/15/2026	Redemption 100.0000		59,658	59,658	59,658	59,658	0	0	0	0	0	59,658	0	0	0	3,468	02/15/2033	3.A
..10567@-AA-0	BRAVES STADIUM COMPANY LLC STADIUM COMPANY LLC 3.770% 09/30/41	09/30/2026	Redemption 100.0000		1,785	1,785	1,785	1,785	0	0	0	0	0	1,785	0	0	0	67	09/30/2041	2.C Z
..167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33	09/30/2026	Various		96,687	96,687	96,687	96,687	0	0	0	0	0	96,687	0	0	0	3,677	12/30/2033	2.B PL
..212168-AA-6	CONTINENTAL WIND SERIES 144A 6.000% 02/28/33	08/31/2026	Various		114,096	114,096	116,149	115,465	0	(1,369)	0	(1,369)	0	114,096	0	0	0	6,846	02/28/2033	2.C FE
..28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35	08/31/2026	Various		208,963	209,001	209,001	208,998	0	(35)	0	(35)	0	208,963	0	0	0	9,781	11/30/2035	2.C PL
..29252B-AA-7	ENBRIDGE PIPELINES SOUTHE 3.980% 06/30/40	07/18/2026	Various		(13)	(13)	(13)	(13)	0	0	0	0	0	(13)	0	0	0	796	06/30/2040	1.G PL
..34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38	08/15/2026	Redemption 100.0000		45,086	45,086	45,086	45,086	0	0	0	0	0	45,086	0	0	0	1,317	08/15/2038	2.B PL
..48255@-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51	09/15/2026	Redemption 100.0000		72,764	72,764	72,764	72,764	0	0	0	0	0	72,764	0	0	0	1,637	03/15/2051	2.A PL
..52678@-AB-6	LERADO INVESTMENTS LLC 6.290% 03/31/36	09/30/2026	Redemption 100.0000		111,445	111,445	111,445	111,445	0	0	0	0	0	111,445	0	0	0	5,257	03/31/2036	2.B PL
..60040#-AA-0	MILLENNIUM PIPELINE CO LLC 5.330% 06/30/27	07/30/2026	Various		(67,423)	(67,423)	(67,787)	(67,536)	0	114	0	114	0	(67,423)	0	0	0	4,077	06/30/2027	1.G PL
..71953*-AA-6	PIBB MEMBER LLC PIBBMEM 6.410% 12/20/49	09/20/2026	Redemption 100.0000		19,963	19,963	19,963	19,963	0	0	0	0	0	19,963	0	0	0	960	12/20/2049	2.B PL
..75974@-AA-0	RENEWABLE POWER GENERATION LLC 4.110% 03/31/35	07/01/2026	BANK OF AMERICA SECURITIES LLC		231,139	244,080	244,080	244,080	0	0	0	0	0	244,080	0	(12,941)	(12,941)	7,942	03/31/2035	2.B PL
..785592-C*-5	SABINE PASS LIQUEFACTION LLC 3.100% 09/15/37	09/15/2026	Redemption 100.0000		81,205	81,205	81,205	81,205	0	0	0	0	0	81,205	0	0	0	2,517	09/15/2037	2.A FE
..81257@-AA-6	SEATTLE ARENA COMPANY LLC COMPANY LLC 3.500% 03/31/46	09/30/2026	Redemption 100.0000		32,602	32,602	32,602	32,602	0	0	0	0	0	32,602	0	0	0	1,141	03/31/2046	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
	SHEPHERDS FLAT FUNDING TRUST 6.950%																			
..82340*-AA-5	04/30/32	07/30/2026	Redemption 100.0000		7,902	7,902	7,902	7,902	0	0	0	0	0	7,902	0	0	0	412	04/30/2032	2.B FE
	SHEPHERDS FLAT FUNDING TRUST 4.480%																			
..82340*-AB-3	04/30/32	07/30/2026	Various		920,643	920,643	927,666	923,870	0	(3,226)	0	(3,226)	0	920,643	0	0	0	30,934	04/30/2032	1.B FE
	SMOKY MOUNTAIN HOLDINGS LLC SMKUN 6.090%																			
..83274@-AA-1	12/31/34	07/31/2026	Redemption 100.0000		3,090	3,090	3,090	3,090	0	0	0	0	0	3,090	0	0	0	188	12/31/2034	2.B PL
..88104#-AA-4	TERRAFORM UTILITY SOLAR X 4.590% 08/31/40	09/30/2026	Various		65,744	65,744	65,744	65,743	0	0	0	0	0	65,744	0	0	0	2,263	08/31/2040	2.C PL
			BANK OF AMERICA SECURITIES LLC																	
..88307*-AA-3	TEXOMA WIND LLC 4.120% 06/30/34	07/01/2026			132,814	149,566	149,566	149,565	0	(4)	0	(4)	0	149,560	0	(16,746)	(16,746)	3,372	06/30/2034	3.A PL
..88307*-AA-3	TEXOMA WIND LLC 4.120% 06/30/34	07/18/2026	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	843	06/30/2034	3.A PL
..92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49	09/30/2026	Redemption 100.0000		18,654	18,654	18,654	18,654	0	0	0	0	0	18,654	0	0	0	360	10/14/2049	1.F PL
..92980*-AB-7	W2W FINANCE LLC 4.600% 01/31/32	09/30/2026	Redemption 100.0000		11,407	11,407	11,407	11,407	0	0	0	0	0	11,407	0	0	0	394	01/31/2032	2.B PL
..G2973#-AA-6	AP CHIA ISSUER LLC APCHIA 7.250% 05/23/50	07/21/2026	Redemption 100.0000		267,826	267,826	267,826	267,826	0	0	0	0	0	267,826	0	0	0	14,563	05/23/2050	1.G PL
	MERIDIAN SPIRIT APS SPIRIT APS 4.110%																			
.K7017#-AA-8	08/01/30	09/30/2026	Various		96,456	96,456	96,456	96,455	0	1	0	1	0	96,456	0	0	0	2,973	08/01/2030	2.A FE
..P3753#-AA-0	ERGON PERU SAC 4.870% 06/30/34	07/08/2026	Redemption 100.0000		545	545	545	544	0	1	0	1	0	545	0	0	0	164	06/30/2034	2.C PL
	BROOKFIELD WA RAIL PTY LTD WA RAIL PTY LTD																			
..Q1842#-AH-1	4.790% 07/16/26	07/16/2026	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	471,815	07/16/2026	2.B
	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34																			
..Q3974*-AA-6		09/30/2026	Redemption 100.0000		30,216	30,216	30,216	30,216	0	0	0	0	0	30,216	0	0	0	1,160	12/31/2034	2.B PL
	GIP TITANIUM FINCO PTY LTD 2.800% 03/31/36																			
..Q3974@-AA-4		09/30/2026	Redemption 100.0000		11,134	11,134	11,134	11,134	0	0	0	0	0	11,134	0	0	0	234	03/31/2036	2.B PL
..Q6489*-AA-7	NHK PTY LTD 7.130% 11/15/32	08/15/2026	Redemption 100.0000		33,471	33,471	33,471	33,471	0	0	0	0	0	33,471	0	0	0	1,790	11/15/2032	2.C FE
..R6236*-AA-2	NORSPAN LNG VIII AS 4.660% 03/30/32	09/30/2026	Redemption 100.0000		136,730	136,730	136,730	136,730	0	0	0	0	0	136,730	0	0	0	6,372	03/30/2032	2.C PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					13,112,486	13,142,217	13,150,929	13,146,693	0	(4,518)	0	(4,518)	0	13,142,173	0	(29,687)	(29,687)	596,197	XXX	XXX
..00165W-AA-8	AMAPS 3 LLC 5.680% 01/28/71	07/14/2026	Capital Distribution		150,000	0	150,000	0	0	0	0	0	0	150,000	0	0	0	0	01/28/2071	1.F Z
..00206R-GJ-5	AT T INC 7.300% 08/15/26	08/15/2026	Maturity		2,500,000	2,500,000	2,625,917	2,513,622	0	(13,622)	0	(13,622)	0	2,500,000	0	0	0	182,500	08/15/2026	2.A FE
..00206R-MM-1	AT T INC 2.550% 12/01/33	08/27/2026	JPM SECURITIES		481,435	580,000	493,667	493,990	0	5,942	0	5,942	0	499,932	0	(18,497)	(18,497)	10,928	12/01/2033	2.B FE
	ADIENT GLOBAL HOLDINGS SERIES 144A 7.000%																			
.00687Y-AB-1	04/15/28	08/21/2026	Call 101.7500		386,650	380,000	380,000	380,000	0	0	0	0	0	386,650	0	0	0	29,260	04/15/2028	3.A FE
	AEROSTAR AIRPORT HOLDINGS LLC 5.750%																			
..00802#-AA-4	03/22/35	09/22/2026	Various		214,225	214,225	214,170	214,179	0	46	0	46	0	214,225	0	0	0	12,318	03/22/2035	2.A FE
..01185*-AA-3	ALASKA VENTURES LLC 4.670% 06/30/33	09/30/2026	Various		216,461	216,461	216,461	216,456	0	5	0	5	0	216,461	0	0	0	7,582	06/30/2033	2.C PL
..025816-EH-8	AMERICAN EXPRESS CO 5.667% 04/25/36	08/27/2026	CITIGRP GLOBAL MKTS		83,398	82,000	86,700	86,679	0	(394)	0	(394)	0	86,285	0	(2,887)	(2,887)	3,898	04/25/2036	1.F FE
..037833-DD-9	APPLE INC 3.750% 09/12/47	07/17/2026	INTL FCSTONE FINANCIA INC		3,367,849	4,450,000	3,542,467	0	0	12,016	0	12,016	0	3,554,483	0	(186,634)	(186,634)	142,771	09/12/2047	1.B FE
..060505-GR-9	BANK OF AMERICA CORP 5.045% 02/06/37	07/10/2026	DEUTSCHE BANK		108,201	111,000	110,429	0	0	10	0	10	0	110,440	0	(2,239)	(2,239)	2,442	02/06/2037	1.E FE
..11135F-BP-5	BROADCOM INC SERIES 144A 3.137% 11/15/35	07/17/2026	Various		1,732,107	1,736,000	1,730,542	1,731,910	0	197	0	197	0	1,732,107	0	0	0	37,213	11/15/2035	1.G FE
..11135F-BQ-3	BROADCOM INC SERIES 144A 3.187% 11/15/36	07/17/2026	Tax Free Exchange		498,928	500,000	498,548	498,879	0	48	0	48	0	498,928	0	0	0	10,889	11/15/2036	1.G FE
	CARRIER GLOBAL CORP SERIES WI 2.722%																			
..14448C-AQ-7	02/15/30	08/21/2026	BANK OF NEW YORK		595,101	639,000	600,922	602,298	0	5,347	0	5,347	0	607,646	0	(12,545)	(12,545)	17,828	02/15/2030	2.A FE
..14456#-AA-4	CARRIX INC 4.960% 07/31/27	07/27/2026	Call 100.3330		1,655,495	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,655,495	0	0	0	86,653	07/31/2027	1.G PL
..14456#-AB-2	CARRIX INC 5.060% 07/31/29	07/27/2026	Call 100.4440		4,971,978	4,950,000	4,950,000	4,950,000	0	0	0	0	0	4,971,978	0	0	0	270,361	07/31/2029	1.G PL
..14456#-AF-3	CARRIX INC 4.090% 07/31/32	07/27/2026	Various		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	111,538	07/31/2032	1.G PL
..14456#-AG-1	CARRIX INC 4.190% 07/31/34	07/27/2026	Various		9,500,000	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	0	0	394,733	07/31/2034	1.G PL
..15189Y-AF-3	CENTERPOINT ENERGY RES 1.750% 10/01/30	08/21/2026	JPM SECURITIES		615,688	697,000	619,626	622,057	0	9,297	0	9,297	0	631,354	0	(15,666)	(15,666)	10,944	10/01/2030	1.G FE
..16829@-AD-5	CHICK-FIL-A INC 1.820% 10/29/27	07/01/2026	SEAPORT GLOBAL SECURITIES LLC		1,056,385	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(43,615)	(43,615)	13,458	10/29/2027	2.A PL
..17004*-AA-8	CHIRON ISSUER LLC CHIISSU 6.220% 09/19/27	08/31/2026	Capital Distribution		7,093	0	7,093	0	0	0	0	0	0	7,093	0	0	0	0	09/19/2027	1.F FE
..172967-PF-2	CITIGROUP INC 5.174% 02/13/30	08/21/2026	BARCLAYS CAPITAL		233,557	232,000	238,394	238,112	0	(1,188)	0	(1,188)	0	236,924	0	(3,367)	(3,367)	12,370	02/13/2030	1.G FE
	CUSHMAN & WAKEFIELD US SERIES 144A 6.750%																			
..23166M-AA-1	05/15/28	08/04/2026	Call 100.0000		30,000	30,000	28,763	29,417	0	136	0	136	0	29,553	0	447	447	1,457	05/15/2028	3.C FE
..23325P-A@-3	DNP INCOME FUND 3.000% 07/22/26	07/22/2026	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	90,000	07/22/2026	1.F FE

SCHEDULE D - PART 4

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..253393-AH-5	DICKS SPORTING GOODS SERIES 144A 4.000% 10/01/29	. 07/17/2026 .	Tax Free Exchange		199,630	220,000	194,885	196,568	0	3,062	0	3,062	0	199,630	0	0	0	7,089	. 10/01/2029 .	2.B FE
..30040W-AK-4	EVERSOURCE ENERGY SERIES R 1.650% 08/15/30	. 08/27/2026 .	JPM SECURITIES		563,509	639,000	563,502	565,898	0	9,477	0	9,477	0	575,375	0	(11,866)	(11,866)	10,895	. 08/15/2030 .	2.B FE
..31428X-DU-7	FEDEX CORP SERIES WI 4.050% 02/15/48	. 07/14/2026 .	Call 79.9180		479,508	600,000	479,508	640,467	0	(160,959)	0	(160,959)	0	479,508	0	0	0	22,208	. 02/15/2048 .	2.B FE
..33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.125% 03/31/38	. 09/30/2026 .	Redemption 100.0000		4,620	4,620	4,620	4,620	0	0	0	0	0	4,620	0	0	0	191	. 03/31/2038 .	2.B FE
..372460-C#-0	GENUINE PARTS COMPANY 3.700% 10/30/27	. 07/01/2026 .	BANK OF AMERICA SECURITIES LLC		193,020	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(6,980)	(6,980)	5,283	. 10/30/2027 .	2.C FE
..375916-B@-1	GILDAN ACTIVEWEAR INC. 2.910% 08/25/26	. 08/25/2026 .	Various		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	72,750	. 08/25/2026 .	2.B
..39813#-AB-7	GRIDFLEX GENERATION LLC 6.653% 12/31/30	. 08/26/2026 .	Call 101.3607		4,974,335	4,907,557	4,863,835	4,863,432	0	(190)	0	(190)	0	4,930,021	0	44,314	44,314	275,666	. 12/31/2030 .	3.A PL
..39813#-AB-7	GRIDFLEX GENERATION LLC 6.653% 12/31/30	. 07/01/2026 .	Redemption 100.0000		94,934	94,934	94,088	94,080	0	854	0	854	0	94,934	0	0	0	3,119	. 12/31/2030 .	3.A PL
..404119-CA-5	HCA INC 3.500% 09/01/30	. 08/27/2026 .	SUSQUEHANNA FINANCIAL GROUP		550,143	581,000	558,591	559,319	0	2,770	0	2,770	0	562,089	0	(11,946)	(11,946)	20,109	. 09/01/2030 .	2.C FE
..40637C-C@-7	HALMA PLC 3.950% 07/12/32	. 07/12/2026 .	Redemption 100.0000		49,000	49,000	49,000	49,000	0	0	0	0	0	49,000	0	0	0	1,936	. 07/12/2032 .	2.A
..422418-AK-5	HEARST COMMUNICATIONS INC 4.120% 06/01/30	. 09/17/2026 .	Various		2,196,224	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	(103,776)	(103,776)	75,282	. 06/01/2030 .	1.G
..43849R-AH-8	HONEYWELL AEROSPACE INC SERIES 144A 5.622% 03/16/46	. 08/10/2026 .	Tax Free Exchange		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	22,800	. 03/16/2046 .	1.G FE
..43849R-AJ-4	HONEYWELL AEROSPACE INC SERIES 144A 5.732% 03/16/56	. 08/10/2026 .	Tax Free Exchange		1,485,652	1,500,000	1,485,555	0	0	97	0	97	0	1,485,652	0	0	0	34,870	. 03/16/2056 .	1.G FE
..44416*-AB-2	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.420% 05/31/33	. 08/31/2026 .	Redemption 100.0000		303,238	303,238	303,238	303,235	0	3	0	3	0	303,238	0	0	0	10,052	. 05/31/2033 .	1.G PL
..44416*-AE-6	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32	. 08/31/2026 .	Redemption 100.0000		1,785	1,785	1,785	1,800	0	(16)	0	(16)	0	1,785	0	0	0	59	. 11/30/2032 .	1.G PL
..44416*-AF-3	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32	. 08/31/2026 .	Redemption 100.0000		1,786	1,786	1,786	1,801	0	(15)	0	(15)	0	1,786	0	0	0	60	. 11/30/2032 .	1.G PL
..44416*-AG-1	HUDSON TRANSMISSION PARTNERS L 4.440% 11/30/32	. 08/31/2026 .	Redemption 100.0000		8,929	8,929	8,929	8,994	0	(65)	0	(65)	0	8,929	0	0	0	301	. 11/30/2032 .	1.G PL
..470328-AH-4	JAMES CAMPBELL CO LLC 4.580% 09/30/26	. 09/30/2026 .	Various		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	30,915	. 09/30/2026 .	2.A
..470328-AM-3	JAMES CAMPBELL CO LLC 3.780% 09/30/26	. 09/30/2026 .	Various		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	34,020	. 09/30/2026 .	2.A
..47077W-AD-0	JANE STREET GRP JSG FIN SERIES 144A 6.125% 11/01/32	. 08/26/2026 .	Call 104.7267		445,088	425,000	425,000	425,000	0	0	0	0	0	445,088	0	0	0	41,420	. 11/01/2032 .	3.A FE
..53621@-AG-1	LION INDUSTRIAL PROPERTIES LP 4.140% 09/01/26	. 09/01/2026 .	Various		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	186,300	. 09/01/2026 .	2.A
..57169*-AX-5	MARS INC 3.420% 09/27/26	. 09/27/2026 .	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,200	. 09/27/2026 .	1.F
..605417-A#-1	MISSISSIPPI POWER COMPANY 5.640% 07/15/26	. 07/15/2026 .	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	56,400	. 07/15/2026 .	1.G
..61748U-AF-9	MORGAN STANLEY 5.587% 01/18/36	. 08/27/2026 .	MERRILL LYNCH		582,274	580,000	607,811	607,737	0	(1,609)	0	(1,609)	0	606,128	0	(23,854)	(23,854)	35,915	. 01/18/2036 .	1.E FE
..64079*-AB-8	NEPTUNE REG TRANS 6.210% 06/30/27	. 09/30/2026 .	Redemption 100.0000		144,570	144,570	149,402	146,027	0	(1,457)	0	(1,457)	0	144,570	0	0	0	6,733	. 06/30/2027 .	1.F PL
..646025-C*-5	NEW JERSEY RESOURCES CORP 3.540% 08/18/26	. 08/18/2026 .	Various		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	67,821	. 08/18/2026 .	2.A PL
..674003-A@-7	OAKTREE CAPITAL GROUP LLC CAPITAL GROUP LLC 4.010% 09/03/26	. 09/03/2026 .	Various		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	64,160	. 09/03/2026 .	1.G FE
..744533-BS-8	PUBLIC SERVICE OKLAHOMA 5.450% 01/15/36	. 07/13/2026 .	DEUTSCHE BANK		520,408	522,000	534,455	534,434	0	(520)	0	(520)	0	533,915	0	(13,507)	(13,507)	30,030	. 01/15/2036 .	2.A FE
..76169#-AP-8	REYES HOLDINGS LLC 4.650% 12/13/29	. 09/14/2026 .	SEAPORT GLOBAL SECURITIES LLC		4,011,604	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	(88,396)	(88,396)	143,517	. 12/13/2029 .	1.G PL
..82706*-AA-3	SILICON INVESTOR 25-1 LLC SILINV 6.291% 03/30/62	. 07/01/2026 .	Redemption 100.0000		0	0	0	619,748	0	0	0	0	0	0	0	0	0	19,494	. 03/30/2062 .	2.C FE
..84055B-AA-1	SOUTH32 TREASURY USA SERIES 144A 4.350% 04/14/32	. 08/13/2026 .	CITIGROUP GLOBAL MARKETS		242,418	250,000	248,698	249,117	0	76	0	76	0	249,194	0	(6,776)	(6,776)	9,063	. 04/14/2032 .	2.A FE
..84857L-A@-0	SPIRE INC 3.130% 09/01/26	. 09/01/2026 .	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	46,950	. 09/01/2026 .	2.B
..87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40	. 09/30/2026 .	Various		62,064	62,064	62,064	62,064	0	0	0	0	0	62,064	0	0	0	3,302	. 09/30/2040 .	2.B PL
..87612E-BS-4	TARGET CORP 4.500% 09/15/34	. 08/27/2026 .	JPM SECURITIES		555,901	580,000	573,324	573,352	0	441	0	441	0	573,793	0	(17,892)	(17,892)	24,795	. 09/15/2034 .	1.F FE
..89788N-AA-8	TRUIST FINANCIAL CORP SERIES MTN 4.916% 07/28/33	. 08/13/2026 .	BARCLAYS CAPITAL		973,450	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(26,550)	(26,550)	51,345	. 07/28/2033 .	2.A FE
..925524-AV-2	CBS CORP 5.500% 05/15/33	. 09/28/2026 .	GOLDMAN SACHS & CO.		4,137,500	5,000,000	4,100,100	4,574,989	0	33,739	0	33,739	0	4,608,729	0	(471,229)	(471,229)	239,861	. 05/15/2033 .	3.A FE
..925524-AX-8	CBS CORP 6.875% 04/30/36	. 09/28/2026 .	Various		3,874,531	4,525,000	4,149,154	1,519,934	0	12,490	0	12,490	0	4,165,401	0	(290,870)	(290,870)	284,305	. 04/30/2036 .	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 6.140% 01/31/28	07/31/2026	Various		95,982	95,982	95,982	95,978	0	4	0	4	0	95,982	0	0	0	4,532	01/31/2028	1.F
..97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS TRANSMISSION 3.670% 12/18/34	09/30/2026	Various		41,158	41,158	40,596	40,723	0	435	0	435	0	41,158	0	0	0	1,133	12/18/2034	1.F PL
..97806*-AG-7	WOLVERINE POWER SUPPLY COOPERA POWER SUPPLY CO 3.830% 09/10/45	09/10/2026	Redemption 100.0000		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	319	09/10/2045	1.F
..980745-F*-9	WOODWARD INC 1.120% 09/23/26	09/23/2026	Maturity		1,258,675	1,258,675	1,234,145	1,291,895	0	0	0	0	(57,750)	1,234,145	24,530	0	24,530	14,160	09/23/2026	2.B
..98385X-AM-8	XTO ENERGY INC 6.750% 08/01/37	09/27/2026	Various		24,288,183	21,200,000	32,445,140	27,774,104	0	(346,811)	0	(346,811)	0	30,515,476	0	(6,227,293)	(6,227,293)	4,741,783	08/01/2037	1.D FE
..98385X-AQ-9	XTO ENERGY INC 6.375% 06/15/38	09/27/2026	Various		7,413,951	6,667,000	8,121,252	7,705,291	0	(48,721)	0	(48,721)	0	8,403,521	0	(989,570)	(989,570)	1,079,884	06/15/2038	1.D FE
..G8122@-AA-5	SIDDHA ACQUISITIONS 1 TRUST Se BAY26-B 6.350% 06/12/31	08/01/2026	Paydown		318,423	318,423	318,423	0	0	0	0	0	0	318,423	0	0	0	2,269	06/12/2031	2.A FE
..G8122@-AA-5	SIDDHA ACQUISITIONS 1 TRUST Se BAY26-B 6.350% 06/12/31	09/01/2026	Paydown		182,987	182,987	182,987	0	0	0	0	0	0	182,987	0	0	0	2,811	06/12/2031	2.A PL
..G8655*-AB-0	TPG PARTNER HOLDINGS 3.470% 09/30/35	09/30/2026	Redemption 100.0000		401,831	401,831	401,831	401,831	0	0	0	0	0	401,831	0	0	0	13,944	09/30/2035	1.D PL
..14739L-AB-8	CASCADES INC USA INC SERIES 144A 5.375% 01/15/28	09/04/2026	Call 100.0000		46,000	46,000	39,733	43,346	0	834	0	834	0	44,179	0	1,821	1,821	2,809	01/15/2028	3.C FE
..893526-DF-7	TRANSCANADA PIPELINES LTD 5.600% 03/31/34	08/27/2026	WELLS FARGO		752,386	746,000	779,190	779,088	0	(2,056)	0	(2,056)	0	777,032	0	(24,646)	(24,646)	37,947	03/31/2034	2.B FE
..05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35	09/30/2026	Various		172,250	172,250	170,642	171,082	0	1,168	0	1,168	0	172,250	0	0	0	8,720	06/30/2035	2.B FE
..05971V-2D-6	BANCO DE CREDITO DEL PER SERIES REGS 6.470% 09/30/31	09/30/2026	Call 100.0000		200,000	200,000	190,200	197,180	0	4,398	0	4,398	0	201,578	0	(1,578)	(1,578)	6,500	09/30/2031	3.A FE
..05974E-AA-8	FIEMEX ENERGIA - BANC AC SERIES 144A 7.250% 01/31/41	07/31/2026	Redemption 100.0000		8,022	8,022	8,400	8,382	0	(360)	0	(360)	0	8,022	0	0	0	614	01/31/2041	2.C FE
..06738E-AU-9	BARCLAYS PLC 4.337% 01/10/28	09/14/2026	MERRILL LYNCH		2,903,677	2,925,000	3,199,921	2,983,253	0	(40,061)	0	(40,061)	0	2,943,192	0	(39,515)	(39,515)	149,762	01/10/2028	2.A FE
..125276-AA-3	CFE FIBRA E SERIES 144A 5.875% 09/23/40	09/23/2026	Redemption 100.0000		18,008	18,008	17,929	17,930	0	78	0	78	0	18,008	0	0	0	793	09/23/2040	2.C FE
..200447-A*-1	COMISION FEDERAL DE ELECTRICID FEDERAL DE ELECT 4.390% 09/29/36	09/29/2026	Various		315,000	315,000	315,000	315,000	0	0	0	0	0	315,000	0	0	0	13,829	09/29/2036	2.B
..251526-CK-3	DEUTSCHE BANK NY 3.035% 05/28/32	08/27/2026	JPM SECURITIES		961,919	1,065,000	968,873	0	0	3,596	0	3,596	0	972,469	0	(10,551)	(10,551)	7,991	05/28/2032	2.A FE
..25241M-AA-5	DHAFRAH PV2 ENERGY COMPA SERIES 144A 5.794% 06/30/53	07/18/2026	Redemption 100.0000		(453)	(453)	(453)	0	0	0	0	0	0	(453)	0	0	0	0	06/30/2053	1.G FE
..48667Q-AQ-8	KAZMUNAIGAZ FIN SUB BV FR SERIES 144A 5.375% 04/24/30	09/04/2026	Call 101.2000		708,400	700,000	700,000	700,000	0	0	0	0	0	708,400	0	0	0	40,799	04/24/2030	2.B FE
..63859W-AE-9	NATIONWIDE BLDG SOCIETY SERIES 144A 4.000% 09/14/26	09/14/2026	Maturity		3,000,000	3,000,000	3,379,500	3,048,670	0	(48,670)	0	(48,670)	0	3,000,000	0	0	0	120,000	09/14/2026	2.A FE
..84265V-AA-3	SOUTHERN COPPER CORP 7.500% 07/27/35	09/22/2026	Various		3,920,669	3,535,000	4,136,438	4,047,463	0	(30,332)	0	(30,332)	0	4,017,131	0	(96,463)	(96,463)	306,367	07/27/2035	2.A FE
..870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	07/31/2026	Redemption 100.0000		4,875	4,875	4,875	4,875	0	0	0	0	0	4,875	0	0	0	177	01/31/2049	2.A FE
..87938X-AB-7	TELEFONICA MOVILES CHILE SERIES 144A 3.537% 11/18/31	09/24/2026	GOLDMAN SACHS & CO.		400,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(99,750)	(99,750)	15,081	11/18/2031	3.C FE
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	09/30/2026	Redemption 100.0000		161,435	161,435	161,435	161,435	0	0	0	0	0	161,435	0	0	0	6,408	09/30/2045	1.D PL
..G2890*-AN-2	ED&F MAN JR FINCO LTD 0.100% 03/31/28	07/07/2026	Capital Distribution		2,908	0	2,908	2,908	0	0	0	0	0	2,908	0	0	0	0	03/31/2028	5.B GI
..G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L SERIES REGS 2.940% 09/30/40	09/30/2026	Redemption 100.0000		64,698	64,698	52,226	53,888	0	10,810	0	10,810	0	64,698	0	0	0	1,902	09/30/2040	1.C FE
..L3551#-AM-2	FERRERO INTERNATIONAL SA 4.960% 06/20/30	09/15/2026	SEAPORT GLOBAL SECURITIES LLC		4,404,555	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(95,445)	(95,445)	164,300	06/20/2030	2.A
..P7003*-AA-3	LA BUFA WIND SAPI DE CV WIND SAPI DE CV 6.770% 09/30/37	09/30/2026	Various		11,386	11,386	11,386	11,387	0	0	0	0	0	11,386	0	0	0	963	09/30/2037	3.B PL
..Q6518@-AA-0	NSW ELECTRICITY NETWORKS 3.080% 09/16/26	09/16/2026	Various		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	73,920	09/16/2026	2.B
..Q6568@-AA-9	NETWORK FINANCE COMPANY PTY LT 3.500% 02/14/28	09/17/2026	SEAPORT GLOBAL SECURITIES LLC		1,170,132	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(29,868)	(29,868)	40,133	02/14/2028	2.A
..Q9194*-AF-6	TRANSURBAN QUEENSLAND INV 3.550% 12/20/28	09/17/2026	SEAPORT GLOBAL SECURITIES LLC		2,781,854	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	(118,146)	(118,146)	76,355	12/20/2028	2.B FE
..Y5008*-AA-2	KNAUSEN HOLDINGS LLC 5.690% 07/15/27	07/15/2026	Various		41,250	41,250	41,250	41,250	0	0	0	0	0	41,250	0	0	0	1,694	07/15/2027	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					136,369,416	135,706,029	147,181,171	132,284,507	0	(579,670)	0	(579,670)	(57,750)	145,390,219	24,530	(9,045,335)	(9,020,805)	10,360,258	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
	AZ BATTERY PROPERTY LLC AZBP 6.730%																			
..00252@-AA-1	02/20/46	09/20/2026	Redemption 100.0000		28,577	28,577	28,577	28,577	0	0	0	0	0	28,577	0	0	0	1,373	02/20/2046	2.B PL
	IBERIA LINEAS AEREAS DE ESPANA 4.790%																			
..45082D-AA-5	01/15/36	07/15/2026	Redemption 100.0000		6,908	6,908	6,908	6,908	0	0	0	0	0	6,908	0	0	0	248	01/15/2036	1.F Z
..46433@-AA-6	ISKANDAR VENTURES LLC 3.410% 06/15/39	07/31/2026	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	20,303	06/15/2039	1.E PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					35,485	35,485	35,485	35,485	0	0	0	0	0	35,485	0	0	0	21,924	XXX	XXX
..46428@-64-6	ISHARES 1-5Y INV GRADE CORP ETF	08/18/2026	Various	0.000	2,762,303	0	2,815,328	0	0	0	0	0	0	2,815,328	0	(53,025)	(53,025)	70,537		2.A
..46641Q-83-7	JPMORGAN ULTRA-SHORT INCOME ETF	08/18/2026	MERRILL LYNCH	0.000	2,462,473	0	2,477,556	0	0	0	0	0	0	2,477,556	0	(15,083)	(15,083)	58,059		1.G
..47103U-84-5	JANUS HENDERSON MORTG BACKED ETF	08/18/2026	MERRILL LYNCH	0.000	192,186	0	192,659	0	0	0	0	0	0	192,659	0	(473)	(473)	2,675		1.B
..92206C-40-9	VANGUARD S/T CORP BOND ETF	08/18/2026	MERRILL LYNCH	0.000	675,900	0	688,226	0	0	0	0	0	0	688,226	0	(12,326)	(12,326)	17,195		2.A
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					6,092,862	0	6,173,769	0	0	0	0	0	0	6,173,769	0	(80,907)	(80,907)	148,466	XXX	XXX
..03770D-AD-5	APOLLO DEBT SOLUTIONS BD 6.700% 07/29/31	09/03/2026	BANK OF NEW YORK		6,067,844	6,000,000	6,107,423	0	0	(1,487)	0	(1,487)	0	6,105,936	0	(38,092)	(38,092)	104,967	07/29/2031	2.C FE
..67403A-AE-9	OAKTREE STRATEGIC CREDIT 6.500% 07/23/29	09/03/2026	BANK OF NEW YORK		3,639,281	3,600,000	3,653,536	0	0	(331)	0	(331)	0	3,653,205	0	(13,924)	(13,924)	26,000	07/23/2029	2.C FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					9,707,125	9,600,000	9,760,959	0	0	(1,818)	0	(1,818)	0	9,759,141	0	(52,016)	(52,016)	130,967	XXX	XXX
..04273T-AB-4	ARRIVIA 12/31/28	07/09/2026	Redemption 100.0000		6,535	6,535	6,535	6,535	0	0	0	0	0	6,535	0	0	0	334	12/31/2028	3.A PL
..05648E-AB-2	BAD BOY LLC TERM LOAN 11/09/29	09/23/2026	Redemption 100.0000		6,156	6,156	6,033	6,068	0	88	0	88	0	6,156	0	0	0	421	11/09/2029	4.A PL
	BRADSHAW INTERNATIONAL INC TERM LOAN																			
..10463N-AC-2	10/21/27	09/30/2026	Redemption 100.0000		5,594	5,594	5,454	5,541	0	54	0	54	0	5,594	0	0	0	404	10/21/2027	3.B PL
	CPC/CIRTEC HOLDINGS INC USD TERM LOAN																			
..12652M-AG-2	01/30/29	09/30/2026	Redemption 100.0000		10,375	10,375	10,038	10,177	0	198	0	198	0	10,375	0	0	0	685	01/30/2029	3.B PL
..74277B-AB-2	PRISMA GRAPHIC LLC 07/29/27	09/30/2026	Redemption 100.0000		6,279	6,279	6,122	6,199	0	80	0	80	0	6,279	0	0	0	478	07/29/2027	3.A PL
	RIDGEWOOD FUND IV KINGS QUAY																			
..76624*-AA-4	10/28/27	09/30/2026	Redemption 100.0000		46,242	46,242	44,970	45,708	0	533	0	533	0	46,242	0	0	0	3,016	10/28/2027	2.B PL
..89378X-AH-7	TRANSNETWORK LLC 12/29/30	09/30/2026	Redemption 100.0000		3,087	3,087	3,037	3,047	0	39	0	39	0	3,087	0	0	0	198	12/29/2030	4.B FE
	CAVVY PRODUCTION LTD TERM LOAN																			
..C2505@-AC-5	03/13/27	09/30/2026	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	4,129	03/13/2027	2.C PL
	INEOS UK E&P HOLDINGS LTD TERM LOAN																			
..G4780#-AA-5	06/30/32	07/31/2026	Redemption 100.0000		1,364,167	1,364,167	1,347,435	1,341,652	0	15,788	(6,728)	22,516	0	1,364,167	0	0	0	67,003	06/30/2032	2.C PL
..G9161E-AB-4	USAVFLOW II LIMITED 09/10/29	09/10/2026	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	8,560	09/10/2029	3.B PL
	NEO ENERGY UPSTREAM UK LTD 06/30/31																			
..G6418#-AA-0		07/31/2026	Redemption 100.0000		400,000	400,000	400,000	265,463	0	0	0	0	0	400,000	0	0	0	23,677	06/30/2031	2.B PL
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					2,023,435	2,023,435	2,004,624	1,865,390	0	16,780	(6,728)	23,508	0	2,023,435	0	0	0	108,905	XXX	XXX
	BAYMARK HEALTH SERVICES TERM LOAN																			
..05518P-AB-4	06/11/27	09/30/2026	CORPORATE ACTIONS		1,483,289	1,483,289	1,312,452	1,316,199	0	2,560	0	2,560	0	1,480,848	0	2,441	2,441	129,839	06/11/2027	6. PL
	BAYMARK HEALTH SERVICES DELAYED DRAW TERM																			
..05518P-AC-2	LOAN 06/11/27	09/30/2026	CORPORATE ACTIONS		1,415,794	1,415,795	1,267,386	1,261,081	0	0	0	0	0	1,415,794	0	0	0	123,912	06/11/2027	5.A Z
..12815C-AA-1	ASCENT 2026 -1 TERM LOAN 12/31/55	09/25/2026	Redemption 100.0000		31,554	31,554	31,554	0	0	0	0	0	0	31,554	0	0	0	727	12/31/2055	1.A Z
..12815C-AB-9	ASCENT 2026 -1 TERM LOAN 12/31/55	09/25/2026	Redemption 100.0000		5,737	5,737	5,737	0	0	0	0	0	0	5,737	0	0	0	130	12/31/2055	1.A Z
..22612Q-AB-2	CRESTEK INC TERM LOAN 10/01/30	09/30/2026	Redemption 100.0000		1,000	1,000	1,000	0	0	0	0	0	0	1,000	0	0	0	12	10/01/2030	3.C Z
	WATERCRESS FINANCIAL GROUP LLC TERM LOAN																			
..30018B-AA-7	03/31/46	09/25/2026	Redemption 100.0000		248,181	248,181	275,339	0	0	(27,158)	0	(27,158)	0	248,181	0	0	0	4,360	03/31/2046	1.G PL
	WATERCRESS FINANCIAL GROUP LLC TERM LOAN																			
..30018B-AB-5	03/31/46	09/25/2026	Redemption 100.0000		23,661	23,661	26,151	0	0	(2,491)	0	(2,491)	0	23,661	0	0	0	414	03/31/2046	2.C PL
	WATERCRESS FINANCIAL GROUP LLC TERM LOAN																			
..30018B-AC-3	03/31/46	09/25/2026	Redemption 100.0000		22,469	22,469	23,113	0	0	(644)	0	(644)	0	22,469	0	0	0	395	03/31/2046	3.C PL
	WATERCRESS FINANCIAL GROUP LLC TERM LOAN																			
..30018B-AD-1	03/31/46	09/25/2026	Redemption 100.0000		9,192	9,192	9,008	0	0	184	0	184	0	9,192	0	0	0	161	03/31/2046	4.B PL
	F3 INVESTMENTS VI RATED FEEDER TERM LOAN																			
..35990J-A*-9	04/01/34	07/15/2026	Redemption 100.0000		12,516	12,516	12,516	0	0	0	0	0	0	12,516	0	0	0	70	04/01/2034	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..45785@-AB-0	INNOVATIVE REFRIGERATION SYSTE 12/27/29	09/30/2026	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	849	12/27/2029	2.B PL
..55425#-AA-5	MPT UTAH PORTFOLIO PROJ NUCLEU 04/12/29	08/10/2026	Redemption 100.0000		8,000,000	8,000,000	7,940,000	7,956,267	0	43,733	0	43,733	0	8,000,000	0	0	0	290,698	04/12/2029	1.G PL
..63939@-AA-0	NAVITAS PETROLEUM HOLDINGS LLC TERM 09/30/32	09/21/2026	Redemption 100.0000		284,444	284,444	284,444	0	0	0	0	0	0	284,444	0	0	0	15,484	09/30/2032	2.B PL
..75645@-AA-9	RED CEDAR HOLDINGS B LP FUNDED TERM LOAN 08/10/32	08/17/2026	Various		756,811	756,811	756,811	756,811	0	0	0	0	0	756,811	0	0	0	28,335	08/10/2032	1.D PL
..75645@-AB-7	RED CEDAR HOLDINGS B LP 08/10/32 ...	08/17/2026	Redemption 100.0000		283,804	283,804	283,804	283,804	0	0	0	0	0	283,804	0	0	0	17,474	08/10/2032	2.B PL
..90090A-AA-7	26N PENNYPACK BORROWER TRUST TERM 02/28/45	09/15/2026	Redemption 100.0000		104,956	104,956	104,956	104,956	0	0	0	0	0	104,956	0	0	0	3,838	02/28/2045	1.D FE
..90090A-AB-5	26N PENNYPACK BORROWER TRUST TERM 02/28/45	09/15/2026	Redemption 100.0000		18,345	18,345	18,345	18,345	0	0	0	0	0	18,345	0	0	0	671	02/28/2045	1.F FE
..90090A-AC-3	26N PENNYPACK BORROWER TRUST TERM 02/28/45	09/15/2026	Redemption 100.0000		8,450	8,450	8,450	8,450	0	0	0	0	0	8,450	0	0	0	370	02/28/2045	2.A FE
..90090A-AD-1	26N PENNYPACK BORROWER TRUST TERM 02/28/45	09/15/2026	Redemption 100.0000		6,504	6,504	6,504	6,504	0	0	0	0	0	6,504	0	0	0	402	02/28/2045	3.A FE
..92243*-AA-2	VCI ASSET HOLDINGS 3 LLC Term Loan 04/24/31	07/25/2026	Redemption 100.0000		487,500	487,500	482,625	0	0	4,875	0	4,875	0	487,500	0	0	0	7,162	04/24/2031	2.A Z
..14745Y-AC-0	CASE FACILITIES MANAGEMENT SOL TERM 12/15/28	09/30/2026	Redemption 100.0000		2,500	2,500	2,475	2,476	0	24	0	24	0	2,500	0	0	0	174	12/15/2028	3.C FE
..05662*-AA-6	BFC-AIR INTERMEDIATE LLC TERM LOAN 12/31/30	09/30/2026	Redemption 100.0000		3,750	3,750	3,713	0	0	38	0	38	0	3,750	0	0	0	0	12/31/2030	3.C Z
..G9005#-AA-3	SPLASH PACE FINANCING I CL A TERM LOAN 05/20/61	09/21/2026	Redemption 100.0000		143,612	143,612	143,612	143,612	0	0	0	0	0	143,612	0	0	0	3,949	05/20/2061	1.A Z
..G9005#-AB-1	SPLASH PACE FINANCING I CL B TERM LOAN 05/20/61	09/21/2026	Redemption 100.0000		4,442	4,442	4,442	4,442	0	0	0	0	0	4,442	0	0	0	155	05/20/2061	1.F Z
..G7741@-AC-4	SVF II FINCO (CAYMAN) LP TERM 04/29/29	09/18/2026	Redemption 100.0000		204,717	204,717	204,717	204,717	0	0	0	0	0	204,717	0	0	0	10,340	04/29/2029	1.F PL
..G7741@-AD-2	SVF II FINCO (CAYMAN) LP UPSIZ TERM 04/29/29	09/18/2026	Redemption 100.0000		33,290	33,290	33,290	33,290	0	0	0	0	0	33,290	0	0	0	1,681	04/29/2029	1.F PL
..G8292@-AA-9	SOUTHERN PALM COMPANY FUNDED 09/15/34	09/11/2026	Various		403,540	403,540	403,540	315,268	0	0	0	0	0	403,540	0	0	0	12,947	09/15/2034	1.G FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					14,012,558	14,012,559	13,658,484	12,428,722	0	21,121	0	21,121	0	14,010,117	0	2,441	2,441	654,549	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					209,979,295	203,900,034	220,609,534	164,157,529	0	(548,069)	(6,728)	(541,341)	(57,750)	219,170,757	24,530	(9,215,994)	(9,191,464)	12,340,576	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					209,979,295	203,900,034	220,609,534	164,157,529	0	(548,069)	(6,728)	(541,341)	(57,750)	219,170,757	24,530	(9,215,994)	(9,191,464)	12,340,576	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					209,979,295	203,900,034	220,609,534	164,157,529	0	(548,069)	(6,728)	(541,341)	(57,750)	219,170,757	24,530	(9,215,994)	(9,191,464)	12,340,576	XXX	XXX
..36202D-KL-4	GNMA II POOL 002999 7.500% 11/20/30	09/01/2026	Paydown		260	260	260	260	0	0	0	0	0	260	0	0	0	13	11/20/2030	1.A
..36202F-BA-3	GNMA II POOL 004533 5.000% 09/20/39	09/01/2026	Paydown		326	326	349	349	0	(23)	0	(23)	0	326	0	0	0	11	09/20/2039	1.A
..36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40	09/01/2026	Paydown		2,287	2,287	2,396	2,396	0	(109)	0	(109)	0	2,287	0	0	0	69	07/20/2040	1.A
..383742-J6-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-32 CLASS SW 3.674% 04/16/38	09/16/2026	Paydown		0	0	6,544	8,772	0	(7,065)	1,706	(8,771)	0	0	0	0	0	1,890	04/16/2038	1.A
..383742-XQ-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-23 CLASS SL 5.810% 03/16/38	09/16/2026	Paydown		1,490	1,490	1,160	1,237	0	253	0	253	0	1,490	0	0	0	62	03/16/2038	1.A
..383742-Y3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-35 CLASS SN 2.395% 04/20/38	09/20/2026	Paydown		0	0	903	1,032	0	(1,032)	0	(1,032)	0	0	0	0	0	270	04/20/2038	1.A
..38374B-CE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-57 CLASS SB 4.290% 07/16/33	09/16/2026	Paydown		18,959	18,959	12,656	14,360	0	4,599	0	4,599	0	18,959	0	0	0	593	07/16/2033	1.A
..38374C-DT-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-75 CLASS SA 7.930% 09/16/33	09/16/2026	Paydown		15,989	15,989	11,071	12,634	0	3,355	0	3,355	0	15,989	0	0	0	942	09/16/2033	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-2																			
38374D-QQ-5	CLASS SV 2.544% 01/16/38	09/16/2026	Paydown		0	0	10,654	10,565	0	(10,565)	0	(10,565)	0	0	0	0	0	1,851	01/16/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-7																			
38374E-6P-7	CLASS SB 5.349% 12/16/33	09/16/2026	Paydown		7,691	7,691	4,329	5,770	0	1,921	0	1,921	0	7,691	0	0	0	293	12/16/2033	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-39																			
38374G-TF-9	CLASS EA 0.000% 05/16/34	09/01/2026	Paydown		20,176	20,176	16,258	17,116	0	3,060	0	3,060	0	20,176	0	0	0	0	05/16/2034	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2004 39																			
38374G-VF-6	CLASS SB 3.224% 05/16/34	09/16/2026	Paydown		0	0	1,932	3,204	0	(3,204)	0	(3,204)	0	0	0	0	0	1,815	05/16/2034	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-8																			
38374K-KX-0	CLASS SB 2.795% 01/20/35	09/20/2026	Paydown		0	0	776	863	0	(863)	0	(863)	0	0	0	0	0	353	01/20/2035	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-45																			
38374L-GA-3	CLASS DI 2.844% 06/16/35	09/16/2026	Paydown		0	0	9,631	10,014	0	(10,014)	0	(10,014)	0	0	0	0	0	2,348	06/16/2035	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2005 45																			
38374L-GU-9	CLASS DK 6.098% 06/16/35	09/16/2026	Paydown		42,185	42,185	40,740	45,098	0	(2,913)	0	(2,913)	0	42,185	0	0	0	1,869	06/16/2035	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-21																			
38374M-6J-3	CLASS CS 14.905% 05/20/36	09/20/2026	Paydown		10,284	10,284	6,606	7,372	0	2,912	0	2,912	0	10,284	0	0	0	1,091	05/20/2036	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-7																			
38374M-WX-3	CLASS SI 2.305% 02/20/36	09/20/2026	Paydown		0	0	2,962	3,594	0	(3,594)	0	(3,594)	0	0	0	0	0	795	02/20/2036	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-10																			
38374M-ZL-6	CLASS SM 2.245% 03/20/36	09/20/2026	Paydown		0	0	1,673	2,006	0	(2,006)	0	(2,006)	0	0	0	0	0	404	03/20/2036	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-45																			
38374V-JT-7	CLASS SD 2.195% 06/20/39	09/20/2026	Paydown		0	0	2,703	2,851	0	(2,851)	0	(2,851)	0	0	0	0	0	804	06/20/2039	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-54																			
38374V-ZT-9	CLASS US 2.324% 04/16/39	09/16/2026	Paydown		0	0	627	925	0	(803)	122	(925)	0	0	0	0	0	595	04/16/2039	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-14																			
38374X-AG-0	CLASS NJ 6.500% 03/20/39	09/01/2026	Paydown		0	0	402	314	0	(314)	0	(314)	0	0	0	0	0	187	03/20/2039	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H24																			
38375B-GQ-9	CLASS FI 1.563% 10/20/60	08/01/2026	Paydown		0	0	379	395	0	(379)	16	(395)	0	0	0	0	0	26	10/20/2060	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H27																			
38375B-JL-7	CLASS FI 1.339% 12/20/60	09/01/2026	Paydown		0	0	11,546	11,560	0	(9,769)	1,791	(11,560)	0	0	0	0	0	4,263	12/20/2060	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-H13																			
38375B-LV-2	CLASS AI 1.612% 04/20/61	09/01/2026	Paydown		0	0	9,455	10,746	0	(8,168)	2,578	(10,746)	0	0	0	0	0	3,840	04/20/2061	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-48																			
38375C-TM-2	CLASS SA 2.674% 04/16/42	09/16/2026	Paydown		0	0	5,709	7,956	0	(5,891)	2,065	(7,956)	0	0	0	0	0	1,131	04/16/2042	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-69																			
38375J-AV-7	CLASS SC 2.465% 12/20/36	09/20/2026	Paydown		0	0	235	321	0	(321)	0	(321)	0	0	0	0	0	126	12/20/2036	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-11																			
38375J-PB-5	CLASS SA 2.795% 03/20/37	09/20/2026	Paydown		0	0	504	659	0	(659)	0	(659)	0	0	0	0	0	331	03/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-8																			
38375J-RW-7	CLASS SK 9.062% 03/20/37	09/20/2026	Paydown		55,450	55,450	50,724	52,559	0	2,891	0	2,891	0	55,450	0	0	0	3,600	03/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-40																			
38375K-B4-3	CLASS SJ 9.881% 07/16/37	09/16/2026	Paydown		1,106	1,106	491	596	0	510	0	510	0	1,106	0	0	0	77	07/16/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-37																			
38375K-LS-9	CLASS UO 0.000% 06/16/37	09/16/2026	Paydown		16,273	16,273	14,294	14,798	0	1,475	0	1,475	0	16,273	0	0	0	0	06/16/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-56																			
38375L-NQ-9	CLASS SY 2.625% 10/20/37	09/20/2026	Paydown		0	0	7,888	9,005	0	(9,005)	0	(9,005)	0	0	0	0	0	1,752	10/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-76																			
38375L-U2-4	CLASS KZ 5.500% 11/20/37	09/01/2026	Paydown		8,150	8,150	9,762	9,420	0	(1,270)	0	(1,270)	0	8,150	0	0	0	296	11/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-9																			
38375P-KL-4	CLASS SC 2.495% 02/20/38	09/20/2026	Paydown		0	0	459	585	0	(585)	0	(585)	0	0	0	0	0	146	02/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-11																			
38375P-XS-5	CLASS SB 2.395% 02/20/38	09/20/2026	Paydown		0	0	1,225	1,464	0	(1,464)	0	(1,464)	0	0	0	0	0	303	02/20/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..38375Q-3R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-53 VLASS NTS 2.465% 05/20/38	09/20/2026	Paydown		0	0	354	505	0	(391)	115	(506)	0	0	0	0	0	236	05/20/2038	1.A
..38375U-2N-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-H25 CLASS IO 2.308% 11/20/67	09/01/2026	Paydown		0	0	105,534	105,499	0	(105,499)	0	(105,499)	0	0	0	0	0	55,631	11/20/2067	1.A
..38375U-D8-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H16 CLASS BI 2.130% 08/20/67	09/01/2026	Paydown		0	0	74,468	74,446	0	(74,446)	0	(74,446)	0	0	0	0	0	36,852	08/20/2067	1.A
..38375U-M7-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H20 CLASS IB 2.206% 10/20/67	09/01/2026	Paydown		0	0	39,092	39,084	0	(39,084)	0	(39,084)	0	0	0	0	0	21,041	10/20/2067	1.A
..38375U-SH-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H22 CLASS JI 1.314% 11/20/64	07/01/2026	Paydown		0	0	1,602	1,788	0	(1,788)	0	(1,788)	0	0	0	0	0	111	11/20/2064	1.A
..38375U-WS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H11 CLASS EI 2.020% 04/20/66	09/01/2026	Paydown		0	0	11,906	11,494	0	(10,564)	930	(11,494)	0	0	0	0	0	6,066	04/20/2066	1.A
..38375U-YP-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H02 CLASS JI 2.154% 01/20/67	09/01/2026	Paydown		0	0	33,692	33,681	0	(33,681)	0	(33,681)	0	0	0	0	0	13,436	01/20/2067	1.A
..38376C-ZA-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SC 2.124% 09/16/39	09/16/2026	Paydown		0	0	7,008	9,020	0	(9,020)	0	(9,020)	0	0	0	0	0	1,529	09/16/2039	1.A
..38376C-ZR-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS XS 2.224% 09/16/39	09/16/2026	Paydown		0	0	988	1,321	0	(1,059)	262	(1,321)	0	0	0	0	0	331	09/16/2039	1.A
..38376F-4F-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-81 CLASS SA 2.745% 09/20/39	09/20/2026	Paydown		0	0	603	664	0	(664)	0	(664)	0	0	0	0	0	139	09/20/2039	1.A
..38376F-BM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-61 CLASS GS 2.045% 08/20/39	09/20/2026	Paydown		0	0	1,163	1,499	0	(1,499)	0	(1,499)	0	0	0	0	0	435	08/20/2039	1.A
..38376K-YF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-87 CLASS JS 2.395% 09/20/39	09/20/2026	Paydown		0	0	1,626	1,838	0	(1,838)	0	(1,838)	0	0	0	0	0	568	09/20/2039	1.A
..38376L-HM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-90 CLASS S 2.645% 06/20/41	09/20/2026	Paydown		0	0	4,436	5,094	0	(5,094)	0	(5,094)	0	0	0	0	0	1,019	06/20/2041	1.A
..38376R-6L-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017 H15 CLASS XI 1.670% 07/20/67	09/01/2026	Paydown		0	0	56,740	56,726	0	(56,726)	0	(56,726)	0	0	0	0	0	28,769	07/20/2067	1.A
..38376R-BG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H12 CLASS BI 2.236% 05/20/65	09/01/2026	Paydown		0	0	6,421	6,647	0	(6,127)	520	(6,647)	0	0	0	0	0	3,283	05/20/2065	1.A
..38376R-N3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2016 H26 CLASS CI 2.174% 12/20/66	09/01/2026	Paydown		0	0	27,568	27,559	0	(27,559)	0	(27,559)	0	0	0	0	0	11,173	12/20/2066	1.A
..38376R-Q2-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H03 CLASS BI 0.751% 06/20/66	09/01/2026	Paydown		0	0	288	333	0	(229)	103	(332)	0	0	0	0	0	26	06/20/2066	1.A
..38376R-TB-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H09 CLASS JI 1.966% 04/20/66	09/01/2026	Paydown		0	0	7,383	6,615	0	(6,079)	536	(6,615)	0	0	0	0	0	2,847	04/20/2066	1.A
..38376T-Z4-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-4 CLASS SP 2.524% 01/16/39	09/16/2026	Paydown		0	0	1,235	2,556	0	(1,637)	919	(2,556)	0	0	0	0	0	2,665	01/16/2039	1.A
..38376U-Q2-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-68 CLASS SB 2.145% 05/20/47	09/20/2026	Paydown		0	0	9,174	11,612	0	(11,612)	0	(11,612)	0	0	0	0	0	1,389	05/20/2047	1.A
..38376V-RR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-26 CLASS WS 2.244% 02/20/40	09/20/2026	Paydown		0	0	6,983	8,720	0	(8,720)	0	(8,720)	0	0	0	0	0	1,372	02/20/2040	1.A
..38376Y-T8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-47 CLASS SH 2.165% 07/20/38	09/20/2026	Paydown		0	0	2,278	2,642	0	(2,642)	0	(2,642)	0	0	0	0	0	557	07/20/2038	1.A
..38376Y-TE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-43 CLASS QS 1.675% 04/20/40	09/20/2026	Paydown		0	0	4,334	5,530	0	(5,530)	0	(5,530)	0	0	0	0	0	905	04/20/2040	1.A
..38377G-ZP-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-68 CLASS GS 2.574% 12/16/39	09/16/2026	Paydown		0	0	3,822	2,457	0	(2,457)	0	(2,457)	0	0	0	0	0	873	12/16/2039	1.A
..38377J-4Y-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-113 CLASS SP 2.674% 02/16/40	09/16/2026	Paydown		0	0	1,044	1,625	0	(1,163)	462	(1,625)	0	0	0	0	0	661	02/16/2040	1.A
..38377J-M8-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-111 CLASS SA 2.645% 09/20/40	09/20/2026	Paydown		0	0	1,567	1,754	0	(1,754)	0	(1,754)	0	0	0	0	0	311	09/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..38377L-JM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-116 CLASS NS 2.674% 09/16/40	09/16/2026	Paydown		0	0	2,156	2,579	0	(2,236)	344	(2,580)	0	0	0	0	0	677	09/16/2040	1.A
..38377M-F3-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS PS 2.145% 05/20/40	09/20/2026	Paydown		0	0	901	1,460	0	(1,282)	177	(1,459)	0	0	0	0	0	1,349	05/20/2040	1.A
..38377N-MM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-151 CLASS SM 2.104% 11/16/40	09/16/2026	Paydown		0	0	2,961	3,585	0	(3,585)	0	(3,585)	0	0	0	0	0	623	11/16/2040	1.A
..38377U-L9-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-54 CLASS SC 0.973% 04/20/41	09/20/2026	Paydown		10,899	10,899	10,299	10,709	0	190	0	190	0	10,899	0	0	0	93	04/20/2041	1.A
..38377V-GW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-52 CLASS MY 2.645% 04/20/41	09/20/2026	Paydown		0	0	2,537	3,367	0	(2,719)	648	(3,367)	0	0	0	0	0	814	04/20/2041	1.A
..38377V-UD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-56 CLASS MO 0.000% 04/20/41	09/20/2026	Paydown		42,886	42,886	25,275	26,350	0	16,536	0	16,536	0	42,886	0	0	0	0	04/20/2041	1.A
..38377W-GA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-72 CLASS SA 1.374% 05/16/41	09/16/2026	Paydown		0	0	2,189	3,078	0	(3,078)	0	(3,078)	0	0	0	0	0	449	05/16/2041	1.A
..38377Y-DD-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-122 CLASS EI 4.000% 09/16/26	08/01/2026	Paydown		0	0	4	6	0	(5)	2	(7)	0	0	0	0	0	28	09/16/2026	1.A
..38378D-XV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 36 CLASS LS 2.665% 03/20/42	09/20/2026	Paydown		0	0	1,056	1,410	0	(1,410)	0	(1,410)	0	0	0	0	0	402	03/20/2042	1.A
..38378F-BM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-10 CLASS TS 2.225% 01/20/43	09/20/2026	Paydown		0	0	939	1,116	0	(870)	247	(1,117)	0	0	0	0	0	223	01/20/2043	1.A
..38378H-4N-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-124 CLASS KS 2.195% 10/20/42	09/20/2026	Paydown		0	0	7,448	6,698	0	(6,698)	0	(6,698)	0	0	0	0	0	1,061	10/20/2042	1.A
..38378J-MX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-37 CLASS SB 2.254% 03/16/43	09/16/2026	Paydown		0	0	6,725	8,561	0	(8,561)	0	(8,561)	0	0	0	0	0	1,377	03/16/2043	1.A
..38378P-NW-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-190 CLASS SA 2.145% 12/20/43	09/20/2026	Paydown		0	0	8,054	9,866	0	(9,866)	0	(9,866)	0	0	0	0	0	1,827	12/20/2043	1.A
..38378P-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-189 CLASS PI 5.000% 06/16/43	09/01/2026	Paydown		0	0	3,808	3,143	0	(3,143)	0	(3,143)	0	0	0	0	0	986	06/16/2043	1.A
..38378V-LC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-104 CLASS ES 2.174% 07/16/43	09/16/2026	Paydown		0	0	6,410	7,809	0	(7,809)	0	(7,809)	0	0	0	0	0	1,567	07/16/2043	1.A
..38378W-6A-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-135 CLASS BS 2.224% 09/16/43	09/16/2026	Paydown		0	0	8,400	8,541	0	(8,541)	0	(8,541)	0	0	0	0	0	1,817	09/16/2043	1.A
..38378W-HG-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS PS 11.957% 08/16/43	09/16/2026	Paydown		13,559	13,559	15,870	16,241	0	(2,682)	0	(2,682)	0	13,559	0	0	0	1,194	08/16/2043	1.A
..38378W-JU-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS FS 9.882% 08/20/43	09/20/2026	Paydown		8,045	8,045	8,587	9,111	0	(1,066)	0	(1,066)	0	8,045	0	0	0	588	08/20/2043	1.A
..38378W-N5-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-131 CLASS PS 2.174% 09/16/43	09/16/2026	Paydown		0	0	4,936	6,128	0	(6,128)	0	(6,128)	0	0	0	0	0	1,036	09/16/2043	1.A
..38378W-T4-5	GOVERNMENT NATIONAL MORTGAG SERIES 2013-129 CLASS DS 2.145% 04/20/43	09/20/2026	Paydown		0	0	2,651	3,274	0	(2,689)	585	(3,274)	0	0	0	0	0	1,036	04/20/2043	1.A
..38379A-WZ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-36 CLASS SJ 2.224% 03/16/44	09/16/2026	Paydown		0	0	5,572	5,821	0	(5,821)	0	(5,821)	0	0	0	0	0	1,120	03/16/2044	1.A
..38379B-GA-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-55 CLASS MS 2.224% 04/16/44	09/16/2026	Paydown		0	0	4,602	5,601	0	(5,601)	0	(5,601)	0	0	0	0	0	1,045	04/16/2044	1.A
..38379C-Y4-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-96 CLASS S 1.624% 07/16/44	09/16/2026	Paydown		0	0	4,638	6,517	0	(6,517)	0	(6,517)	0	0	0	0	0	1,090	07/16/2044	1.A
..38379D-CX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-99 CLASS S 1.595% 06/20/44	09/20/2026	Paydown		0	0	9,524	13,290	0	(13,290)	0	(13,290)	0	0	0	0	0	1,762	06/20/2044	1.A
..38379E-2A-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-131 CLASS JS 2.224% 09/16/44	09/16/2026	Paydown		0	0	6,044	6,543	0	(6,543)	0	(6,543)	0	0	0	0	0	968	09/16/2044	1.A
..38379H-6H-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-14 CLASS A1 6.000% 10/16/44	09/01/2026	Paydown		0	0	12,464	8,826	0	(8,826)	0	(8,826)	0	0	0	0	0	2,338	10/16/2044	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..38379H-ZH-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-185 CLASS BI 5.500% 12/20/44	09/01/2026	Paydown		0	0	10,660	9,106	0	(9,106)	0	(9,106)	0	0	0	0	0	1,498	12/20/2044	1.A
..38379J-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-16 CLASS MS 1.595% 02/20/45	09/20/2026	Paydown		0	0	7,396	10,154	0	(10,154)	0	(10,154)	0	0	0	0	0	1,391	02/20/2045	1.A
..38380L-EX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H09 CLASS LI 1.093% 03/20/68	09/01/2026	Paydown		0	0	2,066	2,066	0	(2,066)	0	(2,066)	0	0	0	0	0	404	03/20/2068	1.A
..38380L-MZ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H18 CLASS GI 1.787% 10/20/68	08/01/2026	Paydown		0	0	52,142	60,161	0	(60,161)	0	(60,161)	0	0	0	0	0	10,122	10/20/2068	1.A
..38380L-TH-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019 H09 CLASS AI 1.608% 05/20/69	09/01/2026	Paydown		0	0	5,392	5,391	0	(5,391)	0	(5,391)	0	0	0	0	0	1,711	05/20/2069	1.A
..38380Q-7T-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H11 CLASS IN 0.589% 07/20/71	09/01/2026	Paydown		0	0	19,458	0	0	(19,458)	0	(19,458)	0	0	0	0	0	757	07/20/2071	1.A
..38380T-6V-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-192 CLASS SA 2.195% 12/20/47	09/20/2026	Paydown		0	0	17,532	19,847	0	(19,847)	0	(19,847)	0	0	0	0	0	2,172	12/20/2047	1.A
..38380V-PF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H04 CLASS JI 2.264% 03/20/68	09/01/2026	Paydown		0	0	49,380	45,857	0	(45,857)	0	(45,857)	0	0	0	0	0	17,518	03/20/2068	1.A
..38381B-D8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS BO 0.000% 12/20/39	09/01/2026	Paydown		4,894	4,894	3,747	3,792	0	1,102	0	1,102	0	4,894	0	0	0	0	12/20/2039	1.A
..38381Y-DH-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-98 CLASS HS 2.095% 08/20/49	09/20/2026	Paydown		0	0	6,138	7,637	0	(7,637)	0	(7,637)	0	0	0	0	0	985	08/20/2049	1.A
..38382A-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-123 CLASS SL 2.145% 10/20/49	09/20/2026	Paydown		0	0	72,653	81,946	0	(81,946)	0	(81,946)	0	0	0	0	0	11,649	10/20/2049	1.A
..38382B-SG-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-153 CLASS IJ 5.000% 06/20/47	09/01/2026	Paydown		0	0	22,418	20,897	0	(20,897)	0	(20,897)	0	0	0	0	0	4,139	06/20/2047	1.A
..38382M-FL-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-189 CLASS IN 4.500% 06/20/50	09/01/2026	Paydown		0	0	195,698	189,447	0	(189,447)	0	(189,447)	0	0	0	0	0	26,338	06/20/2050	1.A
..38382Y-6Z-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H13 CLASS IO 0.839% 05/20/73	09/01/2026	Paydown		0	0	32,147	45,541	0	(45,541)	0	(45,541)	0	0	0	0	0	2,207	05/20/2073	1.A
..38382Y-KD-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H19 CLASS IO 0.603% 11/20/71	09/01/2026	Paydown		0	0	4,509	6,552	0	(6,552)	0	(6,552)	0	0	0	0	0	267	11/20/2071	1.A
..38382Y-TG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-H11 CLASS CI 2.113% 04/20/72	09/01/2026	Paydown		0	0	40,946	44,588	0	(44,588)	0	(44,588)	0	0	0	0	0	10,350	04/20/2072	1.A
..38383B-FA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-156 CLASS SM 10.507% 09/20/65	09/01/2026	Paydown		3,056,138	3,056,138	3,325,406	3,302,311	0	(246,173)	0	(246,173)	0	3,056,138	0	0	0	212,938	09/20/2065	1.A
..38383L-C2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-213 CLASS ES 2.103% 10/20/47	09/01/2026	Paydown		0	0	24,801	25,177	0	(25,177)	0	(25,177)	0	0	0	0	0	3,829	10/20/2047	1.A
..38383W-4D-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-47 CLASS SE 2.652% 03/20/53	09/20/2026	Paydown		0	0	26,813	26,813	0	(26,813)	0	(26,813)	0	0	0	0	0	7,635	03/20/2053	1.A
..38384A-GH-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-65 CLASS ED 5.283% 05/20/53	09/20/2026	Paydown		383,938	383,938	346,744	355,561	0	28,376	0	28,376	0	383,938	0	0	0	12,690	05/20/2053	1.A
..38384A-Q5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-82 CLASS S 4.804% 06/20/53	09/20/2026	Paydown		104,070	104,070	93,728	96,124	0	7,946	0	7,946	0	104,070	0	0	0	3,252	06/20/2053	1.A
..38384B-ML-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-89 CLASS CS 4.966% 06/20/53	09/20/2026	Paydown		132,700	132,700	120,819	123,855	0	8,845	0	8,845	0	132,700	0	0	0	4,298	06/20/2053	1.A
..38384C-C5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-115 CLASS FJ 4.748% 08/20/53	09/20/2026	Paydown		183,930	183,930	184,274	183,533	0	397	0	397	0	183,930	0	0	0	4,137	08/20/2053	1.A
..38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-21 CLASS FC 4.648% 10/20/53	09/20/2026	Paydown		364,729	364,729	364,558	363,559	0	1,170	0	1,170	0	364,729	0	0	0	4,283	10/20/2053	1.A
..38384K-HA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-48 CLASS SC 2.122% 03/20/64	09/20/2026	Paydown		0	0	77,391	0	0	(77,391)	0	(77,391)	0	0	0	0	0	12,416	03/20/2064	1.A
..38384U-PC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-132 CLASS SA 2.252% 08/20/64	09/20/2026	Paydown		0	0	85,282	0	0	(85,282)	0	(85,282)	0	0	0	0	0	19,839	08/20/2064	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..38385J-DM-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-196 CLASS SB 7.595% 11/20/65	09/20/2026	Paydown		2,069,535	2,069,535	2,141,969	2,143,768	0	(74,233)	0	(74,233)	0	2,069,535	0	0	0	106,896	11/20/2065	1.A
..38385J-Y6-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-190 CLASS SG 2.352% 11/20/65	09/20/2026	Paydown		0	0	159,210	157,614	0	(157,614)	0	(157,614)	0	0	0	0	0	78,481	11/20/2065	1.A
..38385K-JG-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-208 CLASS SJ 7.522% 12/20/55	09/20/2026	Paydown		47,895	47,895	51,328	51,231	0	(3,337)	0	(3,337)	0	47,895	0	0	0	2,381	12/20/2055	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					6,623,844	6,623,844	8,367,267	8,253,663	0	(1,797,825)	14,128	(1,811,953)	0	6,623,844	0	0	0	814,424	XXX	XXX
..38376G-3S-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 119 CLASS IO 0.129% 08/16/51	09/01/2026	Paydown		0	0	45	3	0	(3)	0	(3)	0	0	0	0	0	13	08/16/2051	1.A
..38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 161 CLASS Z 3.627% 04/16/53	09/01/2026	Paydown		1,248	1,248	1,202	1,174	0	73	0	73	0	1,248	0	0	0	31	04/16/2053	1.A
..38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 2 CLASS Z 3.456% 12/16/51	09/01/2026	Paydown		71,387	71,387	66,617	16,791	0	6,919	0	6,919	0	71,387	0	0	0	1,509	12/16/2051	1.A
..38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 19 CLASS Z 3.501% 08/16/52	09/01/2026	Paydown		2,079	2,079	2,002	2,018	0	61	0	61	0	2,079	0	0	0	49	08/16/2052	1.A
..38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 86 CLASS Z 3.029% 12/16/53	09/01/2026	Paydown		8,555	8,555	8,158	7,556	0	999	0	999	0	8,555	0	0	0	174	12/16/2053	1.A
..38378N-6W-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-89 CLASS B 3.500% 01/16/57	09/01/2026	Paydown		17,979	17,979	17,367	17,563	0	415	0	415	0	17,979	0	0	0	468	01/16/2057	1.A
..38378X-GC-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-110 CLASS B 3.100% 01/16/57	09/01/2026	Paydown		72,772	72,772	68,874	69,608	0	3,164	0	3,164	0	72,772	0	0	0	1,662	01/16/2057	1.A
..38378X-LE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-124 CLASS DY 3.500% 05/16/54	09/01/2026	Paydown		14,238	14,238	13,466	13,796	0	442	0	442	0	14,238	0	0	0	332	05/16/2054	1.A
..38378X-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-150 CLASS ZC 3.400% 07/16/56	09/01/2026	Paydown		32,495	32,495	30,952	31,614	0	882	0	882	0	32,495	0	0	0	737	07/16/2056	1.A
..38379K-3R-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-169 CLASS C 3.000% 07/16/57	09/01/2026	Paydown		12,882	12,882	11,904	12,296	0	586	0	586	0	12,882	0	0	0	258	07/16/2057	1.A
..38379K-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-140 CLASS B 3.000% 06/16/57	09/01/2026	Paydown		13,814	13,814	12,922	13,356	0	458	0	458	0	13,814	0	0	0	276	06/16/2057	1.A
..38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-109 CLASS C 3.000% 01/16/52	09/01/2026	Paydown		31,802	31,802	31,335	31,570	0	232	0	232	0	31,802	0	0	0	636	01/16/2052	1.A
..38379R-3T-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-142 CLASS B 3.000% 11/16/59	09/01/2026	Paydown		1,317	1,317	1,263	1,275	0	42	0	42	0	1,317	0	0	0	26	11/16/2059	1.A
..38379R-AH-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-183 CLASS C 2.800% 09/16/57	09/01/2026	Paydown		13,272	13,272	12,002	12,531	0	741	0	741	0	13,272	0	0	0	248	09/16/2057	1.A
..38379R-JP-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2016 177 CLASS C 2.650% 01/16/57	09/01/2026	Paydown		3,466	3,466	3,116	3,245	0	221	0	221	0	3,466	0	0	0	61	01/16/2057	1.A
..38379R-ZG-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-89 CLASS B 3.000% 07/16/59	09/01/2026	Paydown		14,675	14,675	14,029	14,275	0	400	0	400	0	14,675	0	0	0	294	07/16/2059	1.A
..38379U-EG-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-26 CLASS C 3.000% 02/16/58	09/01/2026	Paydown		274,630	274,630	261,819	266,523	0	8,107	0	8,107	0	274,630	0	0	0	6,137	02/16/2058	1.A
..38379U-FV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-24 CLASS IO 0.625% 09/16/57	09/01/2026	Paydown		0	0	1,489	1,336	0	(1,336)	0	(1,336)	0	0	0	0	0	230	09/16/2057	1.A
..38379U-QX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-65 CLASS C 3.000% 01/16/58	09/01/2026	Paydown		11,625	11,625	11,032	11,253	0	372	0	372	0	11,625	0	0	0	233	01/16/2058	1.A
..38380M-F5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-8 CLASS Z 2.500% 11/16/60	09/01/2026	Paydown		26,356	26,356	22,539	23,288	0	3,067	0	3,067	0	26,356	0	0	0	439	11/16/2060	1.A
..38380R-2H-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-63 CLASS BD 1.500% 04/16/61	09/01/2026	Paydown		4,032	4,032	3,366	3,437	0	595	0	595	0	4,032	0	0	0	40	04/16/2061	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					628,624	628,624	595,499	554,508	0	26,437	0	26,437	0	628,624	0	0	0	13,853	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
	FANNIE MAE CAS SERIES 2018-C05 SERIES 2017-																			
30711X-LX-0	C04 CLASS 2M2C 6.655% 11/25/29	09/25/2026	Paydown		190,705	190,705	194,831	189,763	0	942	0	942	0	190,705	0	0	0	9,598	11/25/2029	1.A
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38	09/01/2026	Paydown		1,036	1,036	1,123	1,123	0	(88)	0	(88)	0	1,036	0	0	0	45	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38	09/01/2026	Paydown		6,825	6,825	7,220	7,220	0	(395)	0	(395)	0	6,825	0	0	0	250	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40	09/01/2026	Paydown		13,275	13,275	13,843	13,843	0	(568)	0	(568)	0	13,275	0	0	0	405	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40	09/01/2026	Paydown		20,621	20,621	21,452	21,393	0	(772)	0	(772)	0	20,621	0	0	0	690	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40	09/01/2026	Paydown		2,195	2,195	2,336	2,336	0	(141)	0	(141)	0	2,195	0	0	0	73	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40	09/01/2026	Paydown		654	654	696	696	0	(42)	0	(42)	0	654	0	0	0	22	08/01/2040	1.A
312941-VL-8	FHLMC GOLD POOL A93319 5.000% 08/01/40	09/01/2026	Paydown		3,217	3,217	3,416	3,416	0	(199)	0	(199)	0	3,217	0	0	0	107	08/01/2040	1.A
312942-M2-8	FHLMC GOLD POOL A93977 4.500% 09/01/40	09/01/2026	Paydown		1,381	1,381	1,440	1,429	0	(48)	0	(48)	0	1,381	0	0	0	41	09/01/2040	1.A
31297A-ZR-8	FHLMC POOL A23452 5.500% 06/01/34	09/01/2026	Paydown		265	265	272	270	0	(4)	0	(4)	0	265	0	0	0	10	06/01/2034	1.A
	FREDDIE MAC STRIPS SERIES 311 CLASS S1																			
31325U-RK-4	2.187% 08/15/43	09/15/2026	Paydown		0	0	8,075	10,340	0	(8,394)	1,946	(10,340)	0	0	0	0	0	1,215	08/15/2043	1.A
	FREDDIE MAC STRIP SERIES 329 CLASS C3																			
31325V-HF-4	4.500% 06/15/39	09/01/2026	Paydown		0	0	31,148	28,031	0	(28,031)	0	(28,031)	0	0	0	0	0	4,929	06/15/2039	1.A
3132DW-EE-9	FHLMC POOL SD8233 5.000% 07/01/52	09/01/2026	Paydown		183,854	183,854	188,005	187,325	0	(3,471)	0	(3,471)	0	183,854	0	0	0	6,046	07/01/2052	1.A
3132GF-BF-3	FHLMC POOL QD1838 4.000% 06/01/41	09/01/2026	Paydown		280	280	283	283	0	(3)	0	(3)	0	280	0	0	0	7	06/01/2041	1.A
	FREDDIE MAC STRIP SERIES 308 CLASS PO																			
3132HT-M9-4	0.000% 07/15/43	09/01/2026	Paydown		32,922	32,922	20,771	21,046	0	11,875	0	11,875	0	32,922	0	0	0	0	07/15/2043	1.A
	FREDDIE MAC STRIP SERIES 309 CLASS V4																			
3132HT-QK-5	3.531% 08/15/43	09/15/2026	Paydown		34,200	34,200	38,071	39,248	0	(5,048)	0	(5,048)	0	34,200	0	0	0	809	08/15/2043	1.A
	FREDDIE MAC STRIP SERIES 321 CLASS V4																			
3132HT-ZX-7	3.499% 12/15/43	09/15/2026	Paydown		66,396	66,396	70,770	72,916	0	(6,520)	0	(6,520)	0	66,396	0	0	0	1,471	12/15/2043	1.A
	FREDDIE MAC STRIP SERIES 333 CLASS V6																			
3132HU-BW-2	3.659% 08/15/44	09/15/2026	Paydown		31,861	31,861	35,754	36,807	0	(4,946)	0	(4,946)	0	31,861	0	0	0	715	08/15/2044	1.A
	FREDDIE MAC STRIP SERIES 332 CLASS V1																			
3132HU-CJ-0	3.659% 08/15/44	09/15/2026	Paydown		5,050	5,050	5,474	5,648	0	(598)	0	(598)	0	5,050	0	0	0	119	08/15/2044	1.A
31335B-7G-5	FHLMC GOLD POOL G61795 4.000% 06/01/47	09/01/2026	Paydown		32,549	32,549	33,231	33,231	0	(682)	0	(682)	0	32,549	0	0	0	850	06/01/2047	1.A
	FREDDIE MAC SERIES 2344 CLASS QO 0.000%																			
313399-AL-1	08/15/31	09/15/2026	Paydown		6,086	6,086	5,574	5,762	0	324	0	324	0	6,086	0	0	0	0	08/15/2031	1.A
	FREDDIE MAC SERIES 2420 CLASS MZ 6.500%																			
31339D-DF-2	02/15/32	09/01/2026	Paydown		26,934	26,934	28,211	0	0	(1,277)	0	(1,277)	0	26,934	0	0	0	1,053	02/15/2032	1.A
	FREDDIE MAC SERIES 2412 CLASS GS 11.148%																			
31339D-YW-2	02/15/32	09/15/2026	Paydown		4,155	4,155	2,719	3,084	0	1,071	0	1,071	0	4,155	0	0	0	307	02/15/2032	1.A
	FREDDIE MAC SERIES 2390 CLASS SD 4.287%																			
31339L-S9-2	12/15/31	09/15/2026	Paydown		0	0	139	79	0	(79)	0	(79)	0	0	0	0	0	117	12/15/2031	1.A
	FREDDIE MAC SERIES 2389 CLASS SI 3.987%																			
31339M-EX-2	06/15/31	09/15/2026	Paydown		0	0	131	148	0	(148)	0	(148)	0	0	0	0	0	81	06/15/2031	1.A
	FREDDIE MAC SERIES 2408 CLASS SM 4.337%																			
31339M-LE-6	01/15/32	09/15/2026	Paydown		0	0	26	19	0	(19)	0	(19)	0	0	0	0	0	21	01/15/2032	1.A
	FREDDIE MAC STRIP SERIES 406 CLASS F33																			
313303-JA-0	4.990% 10/25/53	09/25/2026	Paydown		118,832	118,832	118,813	117,685	0	1,147	0	1,147	0	118,832	0	0	0	3,866	10/25/2053	1.A
	FREDDIE MAC STRIP SERIES 413 CLASS F44																			
313303-L6-6	4.640% 05/25/54	09/25/2026	Paydown		79,655	79,655	79,655	79,321	0	333	0	333	0	79,655	0	0	0	1,813	05/25/2054	1.A
	FREDDIE MAC STRIP SERIES 413 CLASS F24																			
313303-LG-4	4.790% 05/25/54	09/25/2026	Paydown		576,169	576,169	576,480	572,696	0	3,473	0	3,473	0	576,169	0	0	0	13,540	05/25/2054	1.A
	FHLMC STRUCTURED PASS THROUGH SERIES T-11																			
3133TD-PX-8	CLASS A8 6.500% 01/25/28	09/01/2026	Paydown		3,023	3,023	3,098	3,046	0	(23)	0	(23)	0	3,023	0	0	0	129	01/25/2028	1.A
	FREDDIE MAC SERIES 2137 CLASS Z 6.000%																			
3133TJ-SA-2	03/15/29	09/01/2026	Paydown		3,839	3,839	4,144	3,982	0	(143)	0	(143)	0	3,839	0	0	0	147	03/15/2029	1.A
	FREDDIE MAC SERIES 2254 CLASS S 4.738%																			
3133TP-TY-5	09/15/30	09/15/2026	Paydown		0	0	34	43	0	(41)	2	(43)	0	0	0	0	0	21	09/15/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..3133TT-5D-9	FREDDIE MAC SERIES 2319 CLASS SE 3.540% 05/15/31	09/15/2026	Paydown		0	0	206	206	0	(206)	0	(206)	0	0	0	0	0	92	05/15/2031	1.A
..3133TV-3Y-0	FREDDIE MAC SERIES 2353 CLASS SJ 4.160% 06/15/31	09/15/2026	Paydown		0	0	162	206	0	(206)	0	(206)	0	0	0	0	0	92	06/15/2031	1.A
..31358S-F9-7	FANNIE MAE SERIES 2000-44 CLASS SC 4.645% 12/25/30	09/25/2026	Paydown		0	0	15	18	0	(18)	0	(18)	0	0	0	0	0	18	12/25/2030	1.A
..31359U-WF-8	FANNIE MAE WHOLE LOAN SERIES 1998-W5 CLASS B2 144A 6.500% 07/25/28	09/01/2026	Paydown		6,055	6,055	6,069	6,017	0	38	0	38	0	6,055	0	0	0	268	07/25/2028	1.A
..31364J-X4-0	FANNIE MAE STRIP SERIES 308 CLASS 2 7.500% 09/25/30	09/01/2026	Paydown		0	0	11	8	0	(8)	0	(8)	0	0	0	0	0	6	09/25/2030	1.A
..3136A1-LJ-2	FANNIE MAE SERIES 2011-99 CLASS MS 2.196% 10/25/41	09/25/2026	Paydown		0	0	8,829	11,155	0	(11,155)	0	(11,155)	0	0	0	0	0	1,702	10/25/2041	1.A
..3136A1-VV-4	FANNIE MAE SERIES 2011-160 CLASS SM 2.189% 04/25/39	09/25/2026	Paydown		0	0	3,271	4,098	0	(4,098)	0	(4,098)	0	0	0	0	0	801	04/25/2039	1.A
..3136A2-3M-3	FANNIE MAE SERIES 2011-144 CLASS JS 2.696% 01/25/42	09/25/2026	Paydown		0	0	6,399	7,115	0	(7,115)	0	(7,115)	0	0	0	0	0	1,075	01/25/2042	1.A
..3136A3-VE-8	FANNIE MAE SERIES 2012-13 CLASS PS 2.196% 03/25/41	09/25/2026	Paydown		0	0	1,220	1,999	0	(1,220)	778	(1,998)	0	0	0	0	0	1,235	03/25/2041	1.A
..3136A4-DX-4	FANNIE MAE SERIES 2012-24 CLASS SA 2.766% 09/25/41	09/25/2026	Paydown		0	0	5,676	5,747	0	(5,747)	0	(5,747)	0	0	0	0	0	1,155	09/25/2041	1.A
..3136A4-NB-1	FANNIE MAE SERIES 2012-19 CLASS SA 2.646% 03/25/42	09/25/2026	Paydown		0	0	20,552	24,209	0	(24,209)	0	(24,209)	0	0	0	0	0	2,940	03/25/2042	1.A
..3136A4-P9-4	FANNIE MAE SERIES 2012-39 CLASS SK 2.696% 04/25/42	09/25/2026	Paydown		0	0	6,103	6,626	0	(6,626)	0	(6,626)	0	0	0	0	0	1,008	04/25/2042	1.A
..3136A5-NH-5	FANNIE MAE SERIES 2012-35 CLASS HS 2.696% 04/25/42	09/25/2026	Paydown		0	0	6,539	7,770	0	(7,770)	0	(7,770)	0	0	0	0	0	1,040	04/25/2042	1.A
..3136A5-QN-9	FANNIE MAE SERIES 2012-33 CLASS SA 2.146% 04/25/42	09/25/2026	Paydown		0	0	12,529	17,131	0	(12,894)	4,238	(17,132)	0	0	0	0	0	2,065	04/25/2042	1.A
..3136A5-UN-4	FANNIE MAE SERIES 2012-30 CLASS HS 2.646% 04/25/42	09/25/2026	Paydown		0	0	2,384	2,496	0	(2,496)	0	(2,496)	0	0	0	0	0	410	04/25/2042	1.A
..3136A5-UU-8	FANNIE MAE SERIES 2012-30 CLASS KE 4.000% 04/25/42	09/01/2026	Paydown		88,767	88,767	95,718	93,564	0	(4,796)	0	(4,796)	0	88,767	0	0	0	2,525	04/25/2042	1.A
..3136A5-ZD-1	FANNIE MAE SERIES 2012-54 CLASS GI 4.500% 02/25/41	09/01/2026	Paydown		0	0	7,683	3,507	0	(3,507)	0	(3,507)	0	0	0	0	0	3,464	02/25/2041	1.A
..3136A6-TY-0	FANNIE MAE SERIES 2012-63 CLASS AS 2.695% 06/25/42	09/25/2026	Paydown		0	0	3,995	4,510	0	(4,510)	0	(4,510)	0	0	0	0	0	653	06/25/2042	1.A
..3136A6-ZY-3	FANNIE MAE SERIES 2012-66 CLASS KE 4.000% 06/25/42	09/01/2026	Paydown		177,325	177,325	193,987	187,439	0	(10,115)	0	(10,115)	0	177,325	0	0	0	4,923	06/25/2042	1.A
..3136A7-LR-1	FANNIE MAE SERIES 2012-79 CLASS SG 2.246% 07/25/42	09/25/2026	Paydown		0	0	9,959	14,191	0	(9,983)	4,208	(14,191)	0	0	0	0	0	1,893	07/25/2042	1.A
..3136A7-YL-0	FANNIE MAE SERIES 2012-83 CLASS SQ 2.196% 08/25/42	09/25/2026	Paydown		0	0	3,126	3,599	0	(3,599)	0	(3,599)	0	0	0	0	0	534	08/25/2042	1.A
..3136A8-NN-6	FANNIE MAE SERIES 2012-100 CLASS NS 2.796% 09/25/42	09/25/2026	Paydown		0	0	6,489	6,732	0	(6,732)	0	(6,732)	0	0	0	0	0	1,123	09/25/2042	1.A
..3136A9-EU-8	FANNIE MAE SERIES 2012-111 CLASS SB 2.796% 10/25/42	09/25/2026	Paydown		0	0	18,596	20,539	0	(20,539)	0	(20,539)	0	0	0	0	0	2,609	10/25/2042	1.A
..3136AA-HY-4	FANNIE MAE SERIES 2012-135 CLASS SB 2.296% 12/25/42	09/25/2026	Paydown		0	0	7,264	9,070	0	(9,070)	0	(9,070)	0	0	0	0	0	1,378	12/25/2042	1.A
..3136AA-P7-4	FANNIE MAE SERIES 2012-152 CLASS PB 3.500% 01/25/43	09/01/2026	Paydown		133,752	133,752	137,539	135,345	0	(1,593)	0	(1,593)	0	133,752	0	0	0	3,119	01/25/2043	1.A
..3136AB-D6-7	FANNIE MAE SERIES 2013-5 CLASS IN 3.500% 02/25/33	09/01/2026	Paydown		0	0	17,635	11,896	0	(11,896)	0	(11,896)	0	0	0	0	0	3,366	02/25/2033	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..3136AD-Y7-8	FANNIE MAE SERIES 2013-43 CLASS SQ 2.366% 05/25/43	09/25/2026	Paydown		0	0	9,238	11,388	0	(11,388)	0	(11,388)	0	0	0	0	0	1,952	05/25/2043	1.A
..3136AE-HR-1	FANNIE MAE SERIES 2013-57 CLASS QS 0.361% 06/25/43	09/01/2026	Paydown		2,526	2,526	2,176	2,245	0	281	0	281	0	2,526	0	0	0	6	06/25/2043	1.A
..3136AE-QT-7	FANNIE MAE SERIES 2013-55 CLASS AI 3.000% 06/25/33	09/01/2026	Paydown		0	0	28,022	19,352	0	(19,352)	0	(19,352)	0	0	0	0	0	5,112	06/25/2033	1.A
..3136AF-RV-8	FANNIE MAE SERIES 2013-73 CLASS SB 2.396% 07/25/43	09/25/2026	Paydown		0	0	16,058	18,648	0	(18,648)	0	(18,648)	0	0	0	0	0	2,949	07/25/2043	1.A
..3136AG-EK-4	FANNIE MAE SERIES 2013-98 CLASS PO 0.000% 09/25/43	09/01/2026	Paydown		49,741	49,741	37,335	37,230	0	12,512	0	12,512	0	49,741	0	0	0	0	09/25/2043	1.A
..3136AG-N4-0	FANNIE MAE SERIES 2013-111 CLASS BA 3.000% 11/25/33	09/01/2026	Paydown		169,541	169,541	162,923	165,633	0	3,908	0	3,908	0	169,541	0	0	0	3,367	11/25/2033	1.A
..3136AG-YK-2	FANNIE MAE SERIES 2013-101 CLASS AO 0.000% 10/25/43	09/25/2026	Paydown		65,943	65,943	46,884	46,261	0	19,682	0	19,682	0	65,943	0	0	0	0	10/25/2043	1.A
..3136AH-EV-8	FANNIE MAE SERIES 2013-121 CLASS SA 2.295% 12/25/43	09/25/2026	Paydown		0	0	96,906	115,171	0	(115,171)	0	(115,171)	0	0	0	0	0	25,586	12/25/2043	1.A
..3136AJ-VW-3	FANNIE MAE SERIES 2014-18 CLASS TW 3.000% 04/25/34	09/01/2026	Paydown		413,591	413,591	398,466	406,924	0	6,667	0	6,667	0	413,591	0	0	0	8,250	04/25/2034	1.A
..3136AJ-YU-4	FANNIE MAE SERIES 2014-17 CLASS W 5.540% 04/25/44	09/01/2026	Paydown		4,767	4,767	5,364	5,127	0	(360)	0	(360)	0	4,767	0	0	0	176	04/25/2044	1.A
..3136AJ-ZD-1	FANNIE MAE SERIES 2014-15 CLASS PO 0.000% 04/25/44	09/01/2026	Paydown		22,574	22,574	18,514	18,692	0	3,882	0	3,882	0	22,574	0	0	0	0	04/25/2044	1.A
..3136AN-3D-7	FANNIE MAE SERIES 2015-34 CLASS EI 6.000% 06/25/45	09/01/2026	Paydown		0	0	28,071	21,269	0	(21,269)	0	(21,269)	0	0	0	0	0	5,269	06/25/2045	1.A
..3136AQ-4A-5	FANNIE MAE SERIES 2016-6 CLASS SA 2.246% 02/25/46	09/25/2026	Paydown		0	0	15,017	18,170	0	(18,170)	0	(18,170)	0	0	0	0	0	2,901	02/25/2046	1.A
..3136AQ-GD-6	FANNIE MAE SERIES 2015-77 CLASS GS 2.445% 10/25/45	09/25/2026	Paydown		0	0	68,777	71,187	0	(76,919)	0	(76,919)	0	0	0	0	0	15,322	10/25/2045	1.A
..3136AR-4K-1	FANNIE MAE SERIES 2016-26 CLASS KO 0.000% 11/25/42	09/25/2026	Paydown		13,162	13,162	6,838	7,705	0	5,457	0	5,457	0	13,162	0	0	0	0	11/25/2042	1.A
..3136AR-VY-1	FANNIE MAE SERIES 2016-17 CLASS KZ 3.000% 04/25/46	09/01/2026	Paydown		105,965	105,965	97,769	100,931	0	5,035	0	5,035	0	105,965	0	0	0	2,045	04/25/2046	1.A
..3136AR-ZV-3	FANNIE MAE SERIES 2016-19 CLASS SC 2.296% 04/25/46	09/25/2026	Paydown		0	0	38,130	42,249	0	(39,580)	2,669	(42,249)	0	0	0	0	0	10,506	04/25/2046	1.A
..3136AS-HL-3	FANNIE MAE SERIES 2016-24 CLASS IO 6.000% 05/25/46	09/01/2026	Paydown		0	0	22,036	18,724	0	(18,724)	0	(18,724)	0	0	0	0	0	3,508	05/25/2046	1.A
..3136AT-HZ-0	FANNIE MAE SERIES 2016-55 CLASS SC 2.196% 08/25/46	09/25/2026	Paydown		0	0	22,212	25,860	0	(25,860)	0	(25,860)	0	0	0	0	0	3,124	08/25/2046	1.A
..3136AT-VW-1	FANNIE MAE SERIES 2016-62 CLASS GS 2.296% 09/25/46	09/25/2026	Paydown		0	0	5,597	6,570	0	(5,932)	638	(6,570)	0	0	0	0	0	1,572	09/25/2046	1.A
..3136AU-AT-8	FANNIE MAE SERIES 2016-82 CLASS SH 2.295% 11/25/46	09/25/2026	Paydown		0	0	72,016	85,780	0	(85,780)	0	(85,780)	0	0	0	0	0	16,995	11/25/2046	1.A
..3136AU-DM-0	FANNIE MAE SERIES 2016-83 CLASS BS 2.296% 11/25/46	09/25/2026	Paydown		0	0	21,059	26,991	0	(26,991)	0	(26,991)	0	0	0	0	0	5,410	11/25/2046	1.A
..3136AU-HJ-8	FANNIE MAE SERIES 2016-79 CLASS SA 2.295% 11/25/46	09/25/2026	Paydown		0	0	139,691	167,205	0	(167,205)	0	(167,205)	0	0	0	0	0	32,897	11/25/2046	1.A
..3136AU-MG-3	FANNIE MAE SERIES 2016-90 CLASS SA 2.296% 12/25/46	09/25/2026	Paydown		0	0	9,690	11,835	0	(11,835)	0	(11,835)	0	0	0	0	0	2,866	12/25/2046	1.A
..3136B0-QX-7	FANNIE MAE SERIES 2017-109 CLASS IO 4.000% 01/25/38	09/01/2026	Paydown		0	0	21,239	16,001	0	(16,001)	0	(16,001)	0	0	0	0	0	4,319	01/25/2038	1.A
..3136B4-FN-3	FANNIE MAE SERIES 2019-14 CLASS SA 2.296% 04/25/49	09/25/2026	Paydown		0	0	21,061	26,494	0	(26,494)	0	(26,494)	0	0	0	0	0	5,219	04/25/2049	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..3136B4-PQ-5	FANNIE MAE SERIES 2019-18 CLASS SE 2.345% 05/25/49	09/25/2026	Paydown		0	0	34,481	41,362	0	(41,362)	0	(41,362)	0	0	0	0	0	10,235	05/25/2049	1.A
..3136B4-RX-8	FANNIE MAE SERIES 2019-24 CLASS BS 2.295% 05/25/49	09/25/2026	Paydown		0	0	34,969	41,485	0	(36,168)	5,317	(41,485)	0	0	0	0	0	8,562	05/25/2049	1.A
..3136B5-GM-1	FANNIE MAE SERIES 2019-35 CLASS SE 2.345% 07/25/49	09/25/2026	Paydown		0	0	83,049	100,450	0	(100,450)	0	(100,450)	0	0	0	0	0	21,390	07/25/2049	1.A
..3136B6-LA-9	FANNIE MAE SERIES 2019-59 CLASS SA 2.246% 10/25/49	09/25/2026	Paydown		0	0	39,798	49,898	0	(49,898)	0	(49,898)	0	0	0	0	0	9,960	10/25/2049	1.A
..3136BA-HR-8	FANNIE MAE SERIES 2020-34 CLASS IB 5.000% 06/25/50	09/01/2026	Paydown		0	0	16,826	15,588	0	(15,588)	0	(15,588)	0	0	0	0	0	2,436	06/25/2050	1.A
..3136BB-FF-4	FANNIE MAE SERIES 2020-52 CLASS IA 5.500% 08/25/48	09/01/2026	Paydown		0	0	109,074	83,001	0	(83,001)	0	(83,001)	0	0	0	0	0	22,236	08/25/2048	1.A
..3136BC-JA-9	FANNIE MAE SERIES 2020-75 CLASS YI 4.000% 11/25/50	09/01/2026	Paydown		0	0	65,546	61,238	0	(61,238)	0	(61,238)	0	0	0	0	0	9,596	11/25/2050	1.A
..3136BD-NA-2	FANNIE MAE SERIES 2020-94 CLASS GI 3.500% 01/25/51	09/01/2026	Paydown		0	0	88,677	92,364	0	(92,364)	0	(92,364)	0	0	0	0	0	15,331	01/25/2051	1.A
..3136BH-UU-1	FANNIE MAE SERIES 2021-33 CLASS DI 3.500% 06/25/41	09/01/2026	Paydown		0	0	43,679	36,348	0	(36,348)	0	(36,348)	0	0	0	0	0	7,199	06/25/2041	1.A
..3136BJ-X3-4	FANNIE MAE SERIES 2021-75 CLASS ID 4.000% 11/25/51	09/01/2026	Paydown		0	0	69,742	67,497	0	(67,497)	0	(67,497)	0	0	0	0	0	8,852	11/25/2051	1.A
..3136BL-4E-7	FANNIE MAE SERIES 2022-10 CLASS SB 2.010% 05/25/58	09/25/2026	Paydown		0	0	127,339	149,129	0	(149,129)	0	(149,129)	0	0	0	0	0	23,519	05/25/2058	1.A
..3136BM-3Y-2	FANNIE MAE SERIES 2022-33 CLASS SA 1.910% 09/25/38	09/25/2026	Paydown		0	0	53,575	61,989	0	(56,574)	5,415	(61,989)	0	0	0	0	0	14,807	09/25/2038	1.A
..3136BN-H9-0	FANNIE MAE SERIES 2022-50 CLASS SB 2.310% 03/25/41	09/25/2026	Paydown		0	0	91,981	93,987	0	(93,987)	0	(93,987)	0	0	0	0	0	18,772	03/25/2041	1.A
..3136BN-LT-1	FANNIE MAE SERIES 2022-37 CLASS SA 144A 2.410% 07/25/52	09/25/2026	Paydown		0	0	127,303	150,465	0	(150,465)	0	(150,465)	0	0	0	0	0	35,308	07/25/2052	1.A
..3136BR-SP-3	FANNIE MAE SERIES 2024-23 CLASS FA 4.790% 05/25/54	09/25/2026	Paydown		129,136	129,136	129,216	128,672	0	464	0	464	0	129,136	0	0	0	2,999	05/25/2054	1.A
..3136BS-SF-3	FANNIE MAE SERIES 2024-54 CLASS FE 4.790% 08/25/54	09/25/2026	Paydown		438,614	438,614	438,614	436,730	0	1,884	0	1,884	0	438,614	0	0	0	10,445	08/25/2054	1.A
..3136BT-A8-6	FANNIE MAE SERIES 2024-86 CLASS FA 5.140% 12/25/54	09/25/2026	Paydown		104,947	104,947	105,324	105,240	0	(293)	0	(293)	0	104,947	0	0	0	2,528	12/25/2054	1.A
..3136FA-RT-9	FANNIE MAE STRIP SERIES 327 CLASS 1 0.000% 09/25/32	09/01/2026	Paydown		24,025	24,025	21,780	22,519	0	1,506	0	1,506	0	24,025	0	0	0	0	09/25/2032	1.A
..3136FC-A6-3	FANNIE MAE STRIP SERIES 366 CLASS 8 5.000% 10/25/35	09/01/2026	Paydown		0	0	2,805	2,178	0	(2,178)	0	(2,178)	0	0	0	0	0	507	10/25/2035	1.A
..3136FC-MA-1	FANNIE MAE STRIP SERIES 354 CLASS 1 0.000% 12/25/34	09/01/2026	Paydown		972	972	816	0	0	155	0	155	0	972	0	0	0	0	12/25/2034	1.A
..3136FC-QN-9	FANNIE MAE STRIP SERIES 356 CLASS 18 6.000% 12/25/34	09/01/2026	Paydown		0	0	738	625	0	(625)	0	(625)	0	0	0	0	0	277	12/25/2034	1.A
..3136FC-T2-2	FANNIE MAE STRIP SERIES 372 CLASS 1 0.000% 08/25/36	09/01/2026	Paydown		7,268	7,268	6,410	6,613	0	654	0	654	0	7,268	0	0	0	0	08/25/2036	1.A
..3136FC-ZJ-8	FANNIE MAE STRIP SERIES 365 CLASS 9 5.500% 01/25/36	09/01/2026	Paydown		0	0	710	546	0	(546)	0	(546)	0	0	0	0	0	119	01/25/2036	1.A
..3136FE-AA-0	FANNIE MAE STRIP SERIES 370 CLASS 1 0.000% 06/25/36	09/01/2026	Paydown		29,052	29,052	25,890	26,631	0	2,421	0	2,421	0	29,052	0	0	0	0	06/25/2036	1.A
..31371L-KY-4	FNMA POOL 255111 5.500% 03/01/34	09/01/2026	Paydown		1,236	1,236	1,218	1,222	0	14	0	14	0	1,236	0	0	0	45	03/01/2034	1.A
..31371M-JF-5	FNMA POOL 255962 5.500% 10/01/35	09/01/2026	Paydown		481	481	470	472	0	9	0	9	0	481	0	0	0	18	10/01/2035	1.A
..3137A0-U3-7	FREDDIE MAC SERIES 3709 CLASS PO 0.000% 08/15/40	09/01/2026	Paydown		3,568	3,568	2,431	2,456	0	1,112	0	1,112	0	3,568	0	0	0	0	08/15/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..3137A2-X4-8	FREDDIE MAC SERIES 3752 CLASS VS 2.481% 11/15/40	. 09/01/2026 .	Paydown		. 63,455	63,455	57,255	61,446	0	2,009	0	2,009	0	63,455	0	0	0	963	. 11/15/2040 .	1.A
..3137A4-LJ-4	FREDDIE MAC SERIES 3770 CLASS GA 4.500% 10/15/40	. 09/01/2026 .	Paydown		. 22,703	22,703	25,041	24,009	0	(1,306)	0	(1,306)	0	22,703	0	0	0	655	. 10/15/2040 .	1.A
..3137A5-AY-0	FREDDIE MAC SERIES 3797 CLASS S 2.687% 01/15/41	. 09/15/2026 .	Paydown		0	0	2,812	3,270	0	(3,270)	0	(3,270)	0	0	0	0	0	697	. 01/15/2041 .	1.A
..3137A5-AZ-7	FREDDIE MAC SERIES 3797 CLASS SA 2.717% 01/15/41	. 09/15/2026 .	Paydown		0	0	2,776	3,406	0	(3,406)	0	(3,406)	0	0	0	0	0	587	. 01/15/2041 .	1.A
..3137A6-AT-9	FREDDIE MAC SERIES 3798 CLASS SG 2.727% 01/15/41	. 09/15/2026 .	Paydown		0	0	4,266	4,920	0	(4,920)	0	(4,920)	0	0	0	0	0	964	. 01/15/2041 .	1.A
..3137AA-M2-6	FREDDIE MAC SERIES 3859 CLASS JB 5.000% 05/15/41	. 09/01/2026 .	Paydown		. 14,022	14,022	15,398	15,040	0	(1,018)	0	(1,018)	0	14,022	0	0	0	463	. 05/15/2041 .	1.A
..3137AC-Q6-9	FREDDIE MAC SERIES 3886 CLASS AS 2.157% 07/15/41	. 09/15/2026 .	Paydown		0	0	1,294	1,478	0	(1,478)	0	(1,478)	0	0	0	0	0	261	. 07/15/2041 .	1.A
..3137AG-AN-0	FREDDIE MAC SERIES 3934 CLASS SA 2.637% 07/15/41	. 09/15/2026 .	Paydown		0	0	8,701	10,178	0	(10,178)	0	(10,178)	0	0	0	0	0	1,585	. 07/15/2041 .	1.A
..3137AJ-BC-7	FREDDIE MAC SERIES 3958 CLASS AS 2.788% 11/15/41	. 09/15/2026 .	Paydown		0	0	11,025	12,914	0	(12,914)	0	(12,914)	0	0	0	0	0	2,211	. 11/15/2041 .	1.A
..3137AK-5F-4	FREDDIE MAC SERIES 3975 CLASS IC 5.500% 06/15/41	. 09/01/2026 .	Paydown		0	0	4,020	2,845	0	(2,845)	0	(2,845)	0	0	0	0	0	761	. 06/15/2041 .	1.A
..3137AL-H7-7	FREDDIE MAC SERIES 3998 CLASS CS 2.737% 02/15/42	. 09/15/2026 .	Paydown		0	0	8,892	10,122	0	(10,122)	0	(10,122)	0	0	0	0	0	1,474	. 02/15/2042 .	1.A
..3137AP-DV-9	FREDDIE MAC SERIES 4028 CLASS SN 2.887% 02/15/32	. 09/15/2026 .	Paydown		0	0	5,391	7,374	0	(6,080)	1,294	(7,374)	0	0	0	0	0	3,161	. 02/15/2032 .	1.A
..3137AQ-7H-5	FREDDIE MAC SERIES 4040 CLASS TO 0.000% 03/15/37	. 09/01/2026 .	Paydown		. 14,415	14,415	12,614	12,826	0	1,590	0	1,590	0	14,415	0	0	0	0	. 03/15/2037 .	1.A
..3137AQ-UP-1	FREDDIE MAC SERIES 4048 CLASS HE 4.000% 05/15/42	. 09/01/2026 .	Paydown		. 49,721	49,721	53,917	52,679	0	(2,958)	0	(2,958)	0	49,721	0	0	0	1,326	. 05/15/2042 .	1.A
..3137AR-U8-7	FREDDIE MAC SERIES 4086 CLASS ST 2.237% 07/15/42	. 09/15/2026 .	Paydown		0	0	4,846	5,797	0	(5,797)	0	(5,797)	0	0	0	0	0	851	. 07/15/2042 .	1.A
..3137AS-5L-4	FREDDIE MAC SERIES 4087 CLASS SD 1.787% 07/15/42	. 09/15/2026 .	Paydown		0	0	7,984	10,706	0	(10,706)	0	(10,706)	0	0	0	0	0	2,105	. 07/15/2042 .	1.A
..3137AT-7E-6	FREDDIE MAE SERIES 4098 CLASS PI 4.000% 04/15/42	. 09/01/2026 .	Paydown		0	0	13,520	12,173	0	(12,173)	0	(12,173)	0	0	0	0	0	2,562	. 04/15/2042 .	1.A
..3137AU-B3-2	FREDDIE MAC SERIES 4103 CLASS SN 2.287% 09/15/42	. 09/15/2026 .	Paydown		0	0	16,711	25,132	0	(16,932)	8,201	(25,133)	0	0	0	0	0	2,972	. 09/15/2042 .	1.A
..3137AW-YE-9	FREDDIE MAC SERIES 4139 CLASS SA 2.387% 12/15/42	. 09/15/2026 .	Paydown		0	0	11,134	13,772	0	(13,772)	0	(13,772)	0	0	0	0	0	2,128	. 12/15/2042 .	1.A
..3137B0-N9-1	FREDDIE MAC SERIES 4176 CLASS CI 3.500% 03/15/28	. 07/01/2026 .	Paydown		0	0	51	3	0	(3)	0	(3)	0	0	0	0	0	20	. 03/15/2028 .	1.A
..3137B3-WH-7	FREDDIE MAC SERIES 4245 CLASS AS 2.237% 08/15/43	. 09/15/2026 .	Paydown		0	0	8,395	9,735	0	(9,735)	0	(9,735)	0	0	0	0	0	1,286	. 08/15/2043 .	1.A
..3137B5-CY-7	FREDDIE MAC SERIES 4254 CLASS PO 0.000% 06/15/43	. 09/01/2026 .	Paydown		. 19,526	19,526	5,678	10,255	0	9,271	0	9,271	0	19,526	0	0	0	0	. 06/15/2043 .	1.A
..3137B5-FW-8	FREDDIE MAC SERIES 4255 CLASS CS 2.337% 05/15/35	. 09/15/2026 .	Paydown		0	0	33,547	39,179	0	(34,938)	4,241	(39,179)	0	0	0	0	0	9,697	. 05/15/2035 .	1.A
..3137B6-V3-2	FREDDIE MAC SERIES 4286 CLASS SN 2.237% 12/15/43	. 09/15/2026 .	Paydown		0	0	6,203	8,819	0	(6,475)	2,344	(8,819)	0	0	0	0	0	1,074	. 12/15/2043 .	1.A
..3137B6-YQ-8	FREDDIE MAC SERIES 4287 CLASS GY 3.000% 12/15/43	. 09/01/2026 .	Paydown		. 97,498	97,498	91,997	93,662	0	3,836	0	3,836	0	97,498	0	0	0	1,864	. 12/15/2043 .	1.A
..3137B7-BP-3	FREDDIE MAC SERIES 4296 CLASS CS 2.231% 07/15/36	. 09/15/2026 .	Paydown		. 19,268	19,268	19,178	20,226	0	(958)	0	(958)	0	19,268	0	0	0	267	. 07/15/2036 .	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3137B7-MD-8	FREDDIE MAC SERIES 4297 CLASS VS 1.075% 07/15/39	09/15/2026	Paydown		57,031	57,031	53,558	56,803	0	228	0	228	0	57,031	0	0	0	371	07/15/2039	1.A
..3137BB-2P-4	FREDDIE MAC SERIES 4338 CLASS ZX 4.250% 05/15/44	09/01/2026	Paydown		259,212	259,212	282,070	277,520	0	(18,308)	0	(18,308)	0	259,212	0	0	0	7,362	05/15/2044	1.A
..3137BF-DA-6	FREDDIE MAC SERIES 4408 CLASS SA 2.375% 01/15/41	09/15/2026	Paydown		8,869	8,869	8,915	9,332	0	(463)	0	(463)	0	8,869	0	0	0	136	01/15/2041	1.A
..3137BJ-5H-2	FREDDIE MAC SERIES 4476 CLASS IL 6.000% 05/15/37	09/01/2026	Paydown		0	0	26,208	20,080	0	(20,080)	0	(20,080)	0	0	0	0	0	4,338	05/15/2037	1.A
..3137BJ-Q5-5	FREDDIE MAC SERIES 4485 CLASS SA 2.387% 06/15/45	09/15/2026	Paydown		0	0	12,872	17,787	0	(13,283)	4,504	(17,787)	0	0	0	0	0	2,040	06/15/2045	1.A
..3137BP-NT-2	FREDDIE MAC SERIES 4580 CLASS SH 2.337% 05/15/46	09/15/2026	Paydown		0	0	30,417	33,609	0	(33,609)	0	(33,609)	0	0	0	0	0	6,700	05/15/2046	1.A
..3137BR-S8-9	FREDDIE MAC SERIES 4612 CLASS KZ 2.500% 09/15/46	09/01/2026	Paydown		107,128	107,128	95,668	97,426	0	9,702	0	9,702	0	107,128	0	0	0	1,736	09/15/2046	1.A
..3137F7-HE-8	FREDDIE MAC SERIES 5052 CLASS IO 3.500% 12/25/50	09/01/2026	Paydown		0	0	75,887	71,507	0	(71,507)	0	(71,507)	0	0	0	0	0	10,242	12/25/2050	1.A
..3137FD-B8-4	FREDDIE MAC SERIES 4751 CLASS SB 2.487% 01/15/39	09/15/2026	Paydown		0	0	29,805	34,944	0	(30,552)	4,392	(34,944)	0	0	0	0	0	8,053	01/15/2039	1.A
..3137FD-BN-1	FREDDIE MAC SERIES 4745 CLASS CZ 3.500% 01/15/48	09/01/2026	Paydown		112,034	112,034	107,969	110,376	0	1,658	0	1,658	0	112,034	0	0	0	1,318	01/15/2048	1.A
..3137FF-RC-3	FREDDIE MAC SERIES 5083 CLASS LI 3.500% 08/25/49	09/01/2026	Paydown		0	0	175,787	172,563	0	(172,563)	0	(172,563)	0	0	0	0	0	23,145	08/25/2049	1.A
..3137FK-AV-8	FREDDIE MAC SERIES 4851 CLASS MS 2.337% 08/15/57	09/15/2026	Paydown		0	0	37,035	45,596	0	(45,596)	0	(45,596)	0	0	0	0	0	6,025	08/15/2057	1.A
..3137FK-T5-5	FREDDIE MAC SERIES 4853 CLASS SG 2.337% 04/15/38	09/15/2026	Paydown		0	0	17,091	20,587	0	(20,587)	0	(20,587)	0	0	0	0	0	5,359	04/15/2038	1.A
..3137FU-4W-1	FREDDIE MAC SERIES 4993 CLASS AI 144A 4.000% 07/25/40	09/01/2026	Paydown		0	0	38,928	31,807	0	(31,807)	0	(31,807)	0	0	0	0	0	7,424	07/25/2040	1.A
..3137GA-DJ-3	FREDDIE MAC SERIES 3721 CLASS SB 2.238% 09/15/40	09/15/2026	Paydown		0	0	13,282	16,123	0	(16,123)	0	(16,123)	0	0	0	0	0	3,452	09/15/2040	1.A
..3137H0-JE-9	FREDDIE MAC SERIES 5116 CLASS BI 4.000% 01/25/50	09/01/2026	Paydown		0	0	84,346	82,022	0	(82,022)	0	(82,022)	0	0	0	0	0	11,319	01/25/2050	1.A
..3137H1-AX-4	FREDDIE MAC SERIES 5122 CLASS IY 3.500% 07/25/51	09/01/2026	Paydown		0	0	67,472	61,871	0	(61,871)	0	(61,871)	0	0	0	0	0	9,134	07/25/2051	1.A
..3137H1-FH-4	FREDDIE MAC SERIES 5127 CLASS MI 3.000% 07/25/51	09/01/2026	Paydown		0	0	33,592	33,526	0	(33,526)	0	(33,526)	0	0	0	0	0	4,108	07/25/2051	1.A
..3137H4-MG-2	FREDDIE MAC SERIES 5174 CLASS NI 3.500% 12/25/51	09/01/2026	Paydown		0	0	126,132	123,958	0	(123,958)	0	(123,958)	0	0	0	0	0	16,270	12/25/2051	1.A
..3137H6-SQ-9	FREDDIE MAC SERIES 5217 CLASS CI 6.000% 07/25/49	09/01/2026	Paydown		0	0	185,515	148,674	0	(148,674)	0	(148,674)	0	0	0	0	0	32,995	07/25/2049	1.A
..3137HD-YA-2	FREDDIE MAC SERIES 5440 CLASS FH 4.790% 07/25/54	09/25/2026	Paydown		545,600	545,600	545,600	544,113	0	1,488	0	1,488	0	545,600	0	0	0	12,598	07/25/2054	1.A
..3137HH-Q2-0	FREDDIE MAC SERIES 5481 CLASS FA 5.090% 12/25/54	09/25/2026	Paydown		331,664	331,664	332,259	332,021	0	(357)	0	(357)	0	331,664	0	0	0	8,276	12/25/2054	1.A
..3138AH-6L-5	FNMA POOL AI4474 5.000% 07/01/41	09/01/2026	Paydown		841	841	898	898	0	(56)	0	(56)	0	841	0	0	0	28	07/01/2041	1.A
..3138AL-PG-6	FNMA POOL AI6722 4.500% 07/01/41	09/01/2026	Paydown		627	627	650	650	0	(23)	0	(23)	0	627	0	0	0	19	07/01/2041	1.A
..3138EN-S8-3	FNMA POOL AL5942 5.000% 07/01/44	09/01/2026	Paydown		39,159	39,159	41,900	41,900	0	(2,741)	0	(2,741)	0	39,159	0	0	0	1,291	07/01/2044	1.A
..3138WF-CS-3	FNMA POOL AS5480 4.500% 07/01/45	09/01/2026	Paydown		25,247	25,247	27,989	27,989	0	(2,742)	0	(2,742)	0	25,247	0	0	0	692	07/01/2045	1.A
..31392B-2K-1	FANNIE MAE SERIES 2002-7 CLASS SB 4.796% 02/25/28	09/25/2026	Paydown		0	0	99	73	0	(73)	0	(73)	0	0	0	0	0	81	02/25/2028	1.A
..31392B-6S-0	FANNIE MAE SERIES 2002-10 CLASS QT 8.636% 10/25/31	09/25/2026	Paydown		2,375	2,375	1,555	1,833	0	542	0	542	0	2,375	0	0	0	144	10/25/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..31392B-GW-0	FANNIE MAE SERIES 2001-72 CLASS NZ 6.000% 12/25/31	09/01/2026	Paydown		4,382	4,382	5,138	4,889	0	(508)	0	(508)	0	4,382	0	0	0	175	12/25/2031	1.A
..31392B-MM-5	FANNIE MAE SERIES 2001-79 CLASS BA 7.000% 03/25/45	09/01/2026	Paydown		7,549	7,549	7,564	7,555	0	(6)	0	(6)	0	7,549	0	0	0	349	03/25/2045	1.A
..31392C-RB-2	FANNIE MAE SERIES 2002-21 CLASS SD 4.295% 04/25/32	09/25/2026	Paydown		0	0	64	45	0	(45)	0	(45)	0	0	0	0	0	48	04/25/2032	1.A
..31392E-D3-1	FANNIE MAE SERIES 2002-63 CLASS SN 4.195% 10/25/32	09/25/2026	Paydown		0	0	145	175	0	(175)	0	(175)	0	0	0	0	0	79	10/25/2032	1.A
..31392E-GM-6	FANNIE MAE SERIES 2002-52 CLASS S 4.296% 09/25/32	09/25/2026	Paydown		0	0	153	142	0	(142)	0	(142)	0	0	0	0	0	159	09/25/2032	1.A
..31392E-NB-2	FANNIE MAE SERIES 2002-58 CLASS SW 4.295% 09/25/32	09/25/2026	Paydown		0	0	61	39	0	(39)	0	(39)	0	0	0	0	0	134	09/25/2032	1.A
..31392E-TZ-3	FANNIE MAE SERIES 2002-59 CLASS CS 4.195% 09/25/32	09/25/2026	Paydown		0	0	129	144	0	(144)	0	(144)	0	0	0	0	0	72	09/25/2032	1.A
..31392E-VX-5	FANNIE MAE SERIES 2002-60 CLASS X1 0.496% 02/25/44	09/01/2026	Paydown		0	0	431	113	0	(113)	0	(113)	0	0	0	0	0	488	02/25/2044	1.A
..31392G-EF-8	FANNIE MAE SERIES 2002-90 CLASS ST 1.000% 08/25/32	09/25/2026	Paydown		0	0	152	106	0	(106)	0	(106)	0	0	0	0	0	41	08/25/2032	1.A
..31392M-U4-2	FREDDIE MAC SERIES 2463 CLASS Z 6.000% 06/15/32	09/01/2026	Paydown		4,611	4,611	4,803	4,749	0	(138)	0	(138)	0	4,611	0	0	0	185	06/15/2032	1.A
..31392P-5R-2	FREDDIE MAC SERIES 2458 CLASS SE 4.238% 01/15/32	09/15/2026	Paydown		0	0	49	52	0	(52)	0	(52)	0	0	0	0	0	26	01/15/2032	1.A
..31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33	09/01/2026	Paydown		5,006	5,006	5,969	5,573	0	(568)	0	(568)	0	5,006	0	0	0	198	06/25/2033	1.A
..31393D-NX-5	FANNIE MAE SERIES 2003-67 CLASS WA 11.458% 01/25/32	09/25/2026	Paydown		2,659	2,659	2,949	3,326	0	(350)	317	(667)	0	2,659	0	0	0	210	01/25/2032	1.A
..31393E-5D-7	FANNIE MAE SERIES 2003-87 CLASS SL 5.296% 07/25/33	09/25/2026	Paydown		5,624	5,624	6,137	6,010	0	(386)	0	(386)	0	5,624	0	0	0	193	07/25/2033	1.A
..31393E-KS-7	FANNIE MAE SERIES 2003-71 CLASS DS 2.456% 08/25/33	09/01/2026	Paydown		36,071	36,071	32,786	34,907	0	1,164	0	1,164	0	36,071	0	0	0	562	08/25/2033	1.A
..31393L-ED-1	FREDDIE MAC SERIES 2577 CLASS SN 0.550% 02/15/33	09/15/2026	Paydown		0	0	145	116	0	(116)	0	(116)	0	0	0	0	0	45	02/15/2033	1.A
..31393T-4S-2	FANNIE MAE SERIES 2003-116 CLASS S 6.491% 11/25/33	09/25/2026	Paydown		2,414	2,414	1,941	2,266	0	147	0	147	0	2,414	0	0	0	107	11/25/2033	1.A
..31393U-CF-8	FANNIE MAE SERIES 2003-126 CLASS IB 0.050% 12/25/33	09/25/2026	Paydown		0	0	134	94	0	(94)	0	(94)	0	0	0	0	0	26	12/25/2033	1.A
..31393Y-D6-9	FANNIE MAE SERIES 2004-47 CLASS UI 5.500% 06/25/34	09/01/2026	Paydown		0	0	67	57	0	(57)	0	(57)	0	0	0	0	0	41	06/25/2034	1.A
..31393Y-Q4-0	FANNIE MAE SERIES 2004-46 CLASS ST 1.150% 05/25/34	09/25/2026	Paydown		0	0	2,209	1,422	0	(1,422)	0	(1,422)	0	0	0	0	0	653	05/25/2034	1.A
..31393Y-TH-8	FANNIE MAE SERIES 2004-43 CLASS S 6.229% 06/25/34	09/25/2026	Paydown		3,180	3,180	1,834	2,117	0	1,063	0	1,063	0	3,180	0	0	0	132	06/25/2034	1.A
..31394A-E4-4	FANNIE MAE SERIES 2004-69 CLASS IP 5.000% 12/25/33	09/01/2026	Paydown		0	0	174	130	0	(130)	0	(130)	0	0	0	0	0	51	12/25/2033	1.A
..31394A-J7-2	FANNIE MAE SERIES 2004-66 CLASS XA 5.000% 09/25/34	09/01/2026	Paydown		0	0	1,084	769	0	(769)	0	(769)	0	0	0	0	0	257	09/25/2034	1.A
..31394A-NQ-5	FANNIE MAE SERIES 2004-63 CLASS TI 5.000% 08/25/34	09/01/2026	Paydown		0	0	958	699	0	(699)	0	(699)	0	0	0	0	0	287	08/25/2034	1.A
..31394A-NR-3	FANNIE MAE SERIES 2004-63 CLASS BI 5.000% 08/25/34	09/01/2026	Paydown		0	0	820	584	0	(584)	0	(584)	0	0	0	0	0	214	08/25/2034	1.A
..31394A-ZQ-2	FANNIE MAE SERIES 2004-71 CLASS TI 5.000% 04/25/34	09/01/2026	Paydown		0	0	805	601	0	(601)	0	(601)	0	0	0	0	0	234	04/25/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..31394A-ZS-8	FANNIE MAE SERIES 2004-71 CLASS UI 5.000% 02/25/34	. 09/01/2026 .	Paydown		0	0	946	707	0	(707)	0	(707)	0	0	0	0	0	263	. 02/25/2034 .	1.A
..31394C-5T-5	FANNIE MAE SERIES 2005-30 CLASS SP 5.591% 11/25/33	. 09/25/2026 .	Paydown		7,032	7,032	4,356	5,450	0	1,582	0	1,582	0	7,032	0	0	0	263	. 11/25/2033 .	1.A
..31394C-JG-8	FANNIE MAE SERIES 2005-19 CLASS SA 2.940% 03/25/35	. 09/25/2026 .	Paydown		0	0	1,799	1,769	0	(1,769)	0	(1,769)	0	0	0	0	0	599	. 03/25/2035 .	1.A
..31394D-FH-8	FANNIE MAE SERIES 2005-29 CLASS SD 2.946% 04/25/35	. 09/25/2026 .	Paydown		0	0	283	306	0	(306)	0	(306)	0	0	0	0	0	109	. 04/25/2035 .	1.A
..31394E-ST-6	FANNIE MAE SERIES 2005-59 CLASS UA 6.479% 07/25/35	. 09/25/2026 .	Paydown		9,715	9,715	8,782	9,965	0	(250)	0	(250)	0	9,715	0	0	0	437	. 07/25/2035 .	1.A
..31394F-4L-6	FANNIE MAE SERIES 2005-93 CLASS SH 6.247% 10/25/35	. 09/25/2026 .	Paydown		5,169	5,169	1,967	2,904	0	2,266	0	2,266	0	5,169	0	0	0	224	. 10/25/2035 .	1.A
..31394F-DT-9	FANNIE MAE SERIES 2005-74 CLASS DM 10.434% 07/25/35	. 09/25/2026 .	Paydown		25,702	25,702	25,832	26,446	0	(744)	0	(744)	0	25,702	0	0	0	1,797	. 07/25/2035 .	1.A
..31394F-DV-4	FANNIE MAE SERIES 2005-74 CLASS DI 2.196% 07/25/35	. 09/25/2026 .	Paydown		0	0	280	452	0	(362)	90	(452)	0	0	0	0	0	188	. 07/25/2035 .	1.A
..31394F-WB-7	FANNIE MAE SERIES 2005-90 CLASS AS 2.896% 10/25/35	. 09/25/2026 .	Paydown		0	0	1,671	1,684	0	(1,684)	0	(1,684)	0	0	0	0	0	397	. 10/25/2035 .	1.A
..31394K-KV-5	FREDDIE MAC SERIES 2682 CLASS SB 6.919% 10/15/33	. 09/15/2026 .	Paydown		1,273	1,273	709	815	0	458	0	458	0	1,273	0	0	0	58	. 10/15/2033 .	1.A
..31394U-HT-2	FANNIE MAE SERIES 2005-102 CLASS DS 9.338% 11/25/35	. 09/25/2026 .	Paydown		232	232	0	0	0	232	0	232	0	232	0	0	0	14	. 11/25/2035 .	1.A
..31394U-QF-2	FANNIE MAE SERIES 2005-100 CLASS S 2.896% 11/25/35	. 09/25/2026 .	Paydown		0	0	3,543	3,721	0	(3,721)	0	(3,721)	0	0	0	0	0	1,217	. 11/25/2035 .	1.A
..31394V-JJ-0	FANNIE MAE SERIES 2005-114 CLASS SP 9.118% 01/25/36	. 09/25/2026 .	Paydown		2,169	2,169	1,790	2,020	0	148	0	148	0	2,169	0	0	0	132	. 01/25/2036 .	1.A
..31394V-KK-5	FANNIE MAE SERIES 2005-120 CLASS IL 2.676% 01/25/36	. 09/25/2026 .	Paydown		0	0	84	129	0	(129)	0	(129)	0	0	0	0	0	65	. 01/25/2036 .	1.A
..31394V-V5-6	FANNIE MAE SERIES 2006-8 CLASS HK 0.000% 03/25/36	. 09/01/2026 .	Paydown		12,927	12,927	11,938	12,162	0	766	0	766	0	12,927	0	0	0	0	. 03/25/2036 .	1.A
..31394V-Z6-0	FANNIE MAE SERIES 2006-8 CLASS NS 2.825% 03/25/36	. 09/25/2026 .	Paydown		0	0	513	937	0	(937)	0	(937)	0	0	0	0	0	547	. 03/25/2036 .	1.A
..31394X-DP-8	FREDDIE MAC SERIES 2781 CLASS SA 6.775% 04/15/34	. 09/15/2026 .	Paydown		30,254	30,254	27,610	29,084	0	1,170	0	1,170	0	30,254	0	0	0	1,379	. 04/15/2034 .	1.A
..31394Y-QJ-6	FREDDIE MAC SERIES 2802 CLASS SL 6.636% 04/15/32	. 09/15/2026 .	Paydown		4,343	4,343	3,176	3,650	0	693	0	693	0	4,343	0	0	0	193	. 04/15/2032 .	1.A
..31394Y-VB-7	FREDDIE MAC SERIES 2795 CLASS ST 1.750% 12/15/32	. 09/15/2026 .	Paydown		0	0	1,368	941	0	(941)	0	(941)	0	0	0	0	0	313	. 12/15/2032 .	1.A
..31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34	. 09/01/2026 .	Paydown		5,449	5,449	5,851	5,741	0	(292)	0	(292)	0	5,449	0	0	0	199	. 06/15/2034 .	1.A
..31395B-TT-0	FANNIE MAE SERIES 2006-15 CLASS SP 2.896% 03/25/36	. 09/25/2026 .	Paydown		0	0	5,862	6,019	0	(6,019)	0	(6,019)	0	0	0	0	0	1,449	. 03/25/2036 .	1.A
..31395B-VW-0	FANNIE MAE SERIES 2006-15 CLASS SB 9.338% 03/25/36	. 09/25/2026 .	Paydown		581	581	0	0	0	581	0	581	0	581	0	0	0	36	. 03/25/2036 .	1.A
..31395C-SQ-5	FREDDIE MAC SERIES 2828 CLASS GF 8.500% 06/15/34	. 09/15/2026 .	Paydown		1,471	1,471	1,599	1,553	0	(82)	0	(82)	0	1,471	0	0	0	80	. 06/15/2034 .	1.A
..31395C-Y5-4	FREDDIE MAC SERIES 2827 CLASS SH 9.822% 02/15/33	. 09/15/2026 .	Paydown		3,453	3,453	2,431	2,929	0	523	0	523	0	3,453	0	0	0	224	. 02/15/2033 .	1.A
..31395D-AP-4	FANNIE MAE SERIES 2006-31 CLASS SX 2.896% 05/25/36	. 09/25/2026 .	Paydown		0	0	5,247	4,887	0	(4,887)	0	(4,887)	0	0	0	0	0	1,562	. 05/25/2036 .	1.A
..31395D-PQ-6	FANNIE MAE SERIES 2006-36 CLASS SA 15.064% 05/25/36	. 09/25/2026 .	Paydown		144	144	0	0	0	144	0	144	0	144	0	0	0	15	. 05/25/2036 .	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31395D-S4-2	FANNIE MAE SERIES 2006-512 CLASS SP 2.846% 03/25/36	09/25/2026	Paydown		0	0	715	1,113	0	(1,038)	75	(1,113)	0	0	0	0	0	1,140	03/25/2036	1.A
31395D-UE-7	FANNIE MAE SERIES 2006-50 CLASS IJ 2.796% 06/25/36	09/25/2026	Paydown		0	0	1,739	1,978	0	(1,827)	151	(1,978)	0	0	0	0	0	498	06/25/2036	1.A
31395D-UU-1	FANNIE MAE SERIES 2006-50 CLASS KS 10.251% 06/25/36	09/25/2026	Paydown		2,178	2,178	1,376	1,627	0	551	0	551	0	2,178	0	0	0	145	06/25/2036	1.A
31395K-V9-1	FREDDIE MAC SERIES 2906 CLASS SN 9.314% 12/15/34	09/15/2026	Paydown		10,132	10,132	6,246	6,990	0	3,142	0	3,142	0	10,132	0	0	0	621	12/15/2034	1.A
31395M-CV-9	FREDDIE MAC SERIES 2934 CLASS EJ 5.000% 09/15/34	09/01/2026	Paydown		9,342	9,342	10,252	10,016	0	(674)	0	(674)	0	9,342	0	0	0	312	09/15/2034	1.A
31395M-U3-1	FREDDIE MAC SERIES 2922 CLASS IA 6.000% 02/15/35	09/01/2026	Paydown		0	0	806	678	0	(678)	0	(678)	0	0	0	0	0	211	02/15/2035	1.A
31395N-6U-6	FANNIE MAE SERIES 2006-62 CLASS ST 7.000% 04/25/36	09/25/2026	Paydown		7,748	7,748	8,803	8,461	0	(712)	0	(712)	0	7,748	0	0	0	371	04/25/2036	1.A
31395N-AP-2	FANNIE MAE SERIES 2006-44 CLASS PO 0.000% 06/25/36	09/01/2026	Paydown		1,026	1,026	209	394	0	632	0	632	0	1,026	0	0	0	0	06/25/2036	1.A
31395N-BF-3	FANNIE MAE SERIES 2006-44 CLASS IS 2.796% 06/25/36	09/25/2026	Paydown		0	0	496	644	0	(644)	0	(644)	0	0	0	0	0	637	06/25/2036	1.A
31395N-XW-2	FANNIE MAE SERIES 2006-56 CLASS OG 0.000% 07/25/36	09/25/2026	Paydown		10,524	10,524	9,297	9,641	0	883	0	883	0	10,524	0	0	0	0	07/25/2036	1.A
31395N-XY-8	FANNIE MAE SERIES 2006-56 CLASS SG 2.765% 07/25/36	09/25/2026	Paydown		0	0	6,142	6,939	0	(6,939)	0	(6,939)	0	0	0	0	0	1,790	07/25/2036	1.A
31395Q-CP-3	FANNIE MAE STRIP SERIES 410 CLASS C 3.000% 04/25/27	09/01/2026	Paydown		0	0	5,040	907	0	(907)	0	(907)	0	0	0	0	0	2,080	04/25/2027	1.A
31395U-F6-3	FREDDIE MAC SERIES 2980 CLASS SL 2.937% 11/15/34	09/15/2026	Paydown		0	0	7,662	8,138	0	(8,138)	0	(8,138)	0	0	0	0	0	2,117	11/15/2034	1.A
31395U-NF-4	FREDDIE MAC SERIES 2979 CLASS SJ 9.452% 05/15/35	09/15/2026	Paydown		12,278	12,278	7,010	6,881	0	5,397	0	5,397	0	12,278	0	0	0	795	05/15/2035	1.A
31395W-A3-1	FREDDIE MAC SERIES 3001 CLASS HP 6.948% 05/15/35	09/15/2026	Paydown		12,942	12,942	13,042	14,061	0	(1,118)	0	(1,118)	0	12,942	0	0	0	576	05/15/2035	1.A
31395W-TB-3	FREDDIE MAC SERIES 3006 CLASS YS 8.931% 07/15/35	09/15/2026	Paydown		5,568	5,568	5,229	5,494	0	74	0	74	0	5,568	0	0	0	327	07/15/2035	1.A
31396C-XS-4	FREDDIE MAC SERIES 3049 CLASS PS 7.217% 10/15/35	09/15/2026	Paydown		8,147	8,147	7,886	8,345	0	(199)	0	(199)	0	8,147	0	0	0	416	10/15/2035	1.A
31396F-NH-2	FREDDIE MAC SERIES 3074 CLASS OA 0.000% 11/15/35	09/01/2026	Paydown		9,965	9,965	7,640	8,294	0	1,672	0	1,672	0	9,965	0	0	0	0	11/15/2035	1.A
31396F-TX-1	FREDDIE MAC SERIES 3092 CLASS MS 9.315% 12/15/35	09/15/2026	Paydown		6,759	6,759	3,926	4,589	0	2,171	0	2,171	0	6,759	0	0	0	414	12/15/2035	1.A
31396G-CR-0	FREDDIE MAC SERIES 3084 CLASS BH 5.500% 12/15/35	09/01/2026	Paydown		8,451	8,451	9,495	9,322	0	(870)	0	(870)	0	8,451	0	0	0	311	12/15/2035	1.A
31396H-5C-9	FREDDIE MAC SERIES 3102 CLASS AS 9.711% 11/15/35	09/15/2026	Paydown		16,924	16,924	17,331	18,007	0	(1,083)	0	(1,083)	0	16,924	0	0	0	1,083	11/15/2035	1.A
31396H-H5-1	FREDDIE MAC SERIES 3114 CLASS IP 2.838% 02/15/36	09/15/2026	Paydown		0	0	210	279	0	(279)	0	(279)	0	0	0	0	0	221	02/15/2036	1.A
31396J-LJ-2	FREDDIE MAC SERIES 3122 CLASS PT 1.070% 03/15/36	09/15/2026	Paydown		0	0	640	520	0	(520)	0	(520)	0	0	0	0	0	191	03/15/2036	1.A
31396J-XL-4	FREDDIE MAC SERIES 3146 CLASS SA 2.887% 04/15/36	09/15/2026	Paydown		0	0	4,592	4,506	0	(4,506)	0	(4,506)	0	0	0	0	0	1,107	04/15/2036	1.A
31396K-4U-3	FANNIE MAE SERIES 2006-95 CLASS ST 2.796% 10/25/36	09/25/2026	Paydown		0	0	1,568	1,739	0	(1,739)	0	(1,739)	0	0	0	0	0	384	10/25/2036	1.A
31396K-JY-9	FANNIE MAE SERIES 2006-72 CLASS TN 3.396% 08/25/36	09/25/2026	Paydown		0	0	7,158	6,682	0	(6,682)	0	(6,682)	0	0	0	0	0	1,547	08/25/2036	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..31396K-N2-4	FANNIE MAE SERIES 2006-81 CLASS QS 3.345% 09/25/36	. 09/25/2026 .	Paydown		0	0	3,221	3,820	0	(3,395)	425	(3,820)	0	0	0	0	0	1,560	. 09/25/2036 .	1.A
..31396L-3N-8	FANNIE MAE SERIES 2006-114 CLASS SE 2.365% 12/25/36	. 09/25/2026 .	Paydown		0	0	60	108	0	(108)	0	(108)	0	0	0	0	0	35	. 12/25/2036 .	1.A
..31396L-AQ-3	FANNIE MAE SERIES 2006-99 CLASS AS 2.776% 10/25/36	. 09/25/2026 .	Paydown		0	0	9,022	10,023	0	(10,023)	0	(10,023)	0	0	0	0	0	2,228	. 10/25/2036 .	1.A
..31396L-HY-9	FANNIE MAE SERIES 2006-101 CLASS SA 2.776% 10/25/36	. 09/25/2026 .	Paydown		0	0	3,408	4,120	0	(4,120)	0	(4,120)	0	0	0	0	0	847	. 10/25/2036 .	1.A
..31396L-T3-4	FANNIE MAE SERIES 2006-115 CLASS IE 2.836% 12/25/36	. 09/25/2026 .	Paydown		0	0	882	1,035	0	(927)	108	(1,035)	0	0	0	0	0	293	. 12/25/2036 .	1.A
..31396L-XH-8	FANNIE MAE SEREIS 2006-110 CLASS CX 2.866% 11/25/36	. 09/25/2026 .	Paydown		0	0	1,794	2,195	0	(1,870)	325	(2,195)	0	0	0	0	0	413	. 11/25/2036 .	1.A
..31396N-7L-4	FREDDIE MAC SERIES 3138 CLASS SC 2.937% 04/15/36	. 09/15/2026 .	Paydown		0	0	491	601	0	(601)	0	(601)	0	0	0	0	0	356	. 04/15/2036 .	1.A
..31396N-EP-7	FREDDIE MAC SERIES 3140 CLASS XO 0.000% 03/15/36	. 09/01/2026 .	Paydown		4,938	4,938	4,269	4,478	0	460	0	460	0	4,938	0	0	0	0	. 03/15/2036 .	1.A
..31396P-2W-0	FANNIE MAE SERIES 2007-21 CLASS SA 2.595% 03/25/37	. 09/25/2026 .	Paydown		0	0	76	62	0	(62)	0	(62)	0	0	0	0	0	14	. 03/25/2037 .	1.A
..31396P-3X-7	FANNIE MAE SERIES 2007-21 CLASS MO 0.000% 03/25/37	. 09/25/2026 .	Paydown		740	740	588	610	0	130	0	130	0	740	0	0	0	0	. 03/25/2037 .	1.A
..31396P-HQ-7	FANNIE MAE SERIES 2007-1 CLASS FN 4.804% 02/25/37	. 09/25/2026 .	Paydown		13,693	13,693	14,698	13,758	0	(66)	0	(66)	0	13,693	0	0	0	425	. 02/25/2037 .	1.A
..31396Q-RH-4	FANNIE MAE SERIES 2009-59 CLASS HB 5.000% 08/25/39	. 09/01/2026 .	Paydown		4,834	4,834	5,316	5,153	0	(318)	0	(318)	0	4,834	0	0	0	160	. 08/25/2039 .	1.A
..31396R-DF-1	FREDDIE MAC SERIES 3150 CLASS SA 2.887% 05/15/36	. 09/15/2026 .	Paydown		0	0	407	516	0	(516)	0	(516)	0	0	0	0	0	372	. 05/15/2036 .	1.A
..31396R-J9-9	FREDDIE MAC SERIES 3149 CLASS SM 2.887% 05/15/36	. 09/15/2026 .	Paydown		0	0	3,588	4,088	0	(4,088)	0	(4,088)	0	0	0	0	0	969	. 05/15/2036 .	1.A
..31396R-L2-1	FREDDIE MAC SERIES 3153 CLASS JS 14.285% 05/15/36	. 09/15/2026 .	Paydown		8,963	8,963	10,516	10,761	0	(1,799)	0	(1,799)	0	8,963	0	0	0	846	. 05/15/2036 .	1.A
..31396U-WG-1	FREDDIE MAC SERIES 3184 CLASS CD 0.000% 11/15/35	. 09/01/2026 .	Paydown		6,776	6,776	4,928	5,734	0	1,042	0	1,042	0	6,776	0	0	0	0	. 11/15/2035 .	1.A
..31396V-A5-7	FANNIE MAE WHOLE LOAN SERIES 2007-46 CLASS SD 2.646% 05/25/37	. 09/25/2026 .	Paydown		0	0	743	729	0	(729)	0	(729)	0	0	0	0	0	232	. 05/25/2037 .	1.A
..31396V-GU-6	FANNIE MAE SERIES 2007-30 CLASS LI 2.636% 04/25/37	. 09/25/2026 .	Paydown		0	0	13,690	15,593	0	(15,593)	0	(15,593)	0	0	0	0	0	3,314	. 04/25/2037 .	1.A
..31396V-LW-6	FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS FD 5.417% 01/25/36	. 09/25/2026 .	Paydown		48,780	48,780	49,592	48,675	0	106	0	106	0	48,780	0	0	0	1,754	. 01/25/2036 .	1.A
..31396V-RN-0	FANNIE MAE SERIES 2007-36 CLASS SI 3.946% 12/25/32	. 09/25/2026 .	Paydown		0	0	5,070	5,316	0	(5,316)	0	(5,316)	0	0	0	0	0	2,120	. 12/25/2032 .	1.A
..31396W-JS-6	FANNIE MAE SERIES 2007-57 CLASS MO 0.000% 06/25/36	. 09/01/2026 .	Paydown		32,472	32,472	28,625	29,723	0	2,749	0	2,749	0	32,472	0	0	0	0	. 06/25/2036 .	1.A
..31396W-PG-5	FANNIE MAE SERIES 2007-67 CLASS SJ 0.180% 07/25/37	. 09/25/2026 .	Paydown		0	0	71	53	0	(53)	0	(53)	0	0	0	0	0	13	. 07/25/2037 .	1.A
..31396W-ZA-7	FANNIE MAE SERIES 2007-66 CLASS SD 16.654% 07/25/37	. 09/25/2026 .	Paydown		901	901	860	0	0	901	0	901	0	901	0	0	0	100	. 07/25/2037 .	1.A
..31396X-JM-7	FANNIE MAE SERIES 2007-84 CLASS S 13.579% 08/25/37	. 09/25/2026 .	Paydown		1,567	1,567	990	1,226	0	342	0	342	0	1,567	0	0	0	142	. 08/25/2037 .	1.A
..31396X-NM-2	FANNIE MAE SERIES 2007-92 CLASS KS 2.696% 09/25/37	. 09/25/2026 .	Paydown		0	0	1,994	2,016	0	(2,016)	0	(2,016)	0	0	0	0	0	533	. 09/25/2037 .	1.A
..31396Y-C4-2	FANNIE MAE SERIES 2008-15 CLASS SX 7.068% 03/25/38	. 09/25/2026 .	Paydown		4,670	4,670	4,390	4,721	0	(51)	0	(51)	0	4,670	0	0	0	222	. 03/25/2038 .	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31396Y-FA-5	FANNIE MAE SERIES 2008-2 CLASS SA 2.466% 02/25/38	. 09/25/2026 .	Paydown		0	0	10,823	12,977	0	(12,977)	0	(12,977)	0	0	0	0	0	2,595	. 02/25/2038 .	1.A
..31396Y-TY-8	FANNIE MAE SERIES 2008-20 CLASS SP 5.989% 03/25/38	. 09/25/2026 .	Paydown		2,439	2,439	1,379	1,341	0	1,098	0	1,098	0	2,439	0	0	0	97	. 03/25/2038 .	1.A
..31396Y-UW-0	FANNIE MAE SERIES 2008-11 CLASS SA 2.496% 03/25/38	. 09/25/2026 .	Paydown		0	0	1,448	1,684	0	(1,569)	114	(1,683)	0	0	0	0	0	464	. 03/25/2038 .	1.A
..31396Y-WV-0	FANNIE MAE SERIES 2008-18 CLASS SC 2.046% 03/25/38	. 09/25/2026 .	Paydown		0	0	982	1,135	0	(1,135)	0	(1,135)	0	0	0	0	0	253	. 03/25/2038 .	1.A
..31397A-ZX-4	FREDDIE MAC SERIES 3213 CLASS LS 4.018% 09/15/36	. 09/15/2026 .	Paydown		0	0	869	961	0	(961)	0	(961)	0	0	0	0	0	286	. 09/15/2036 .	1.A
..31397B-AA-9	FREDDIE MAC SERIES 3211 CLASS SO 0.000% 09/15/36	. 09/15/2026 .	Paydown		1,628	1,628	1,380	1,437	0	191	0	191	0	1,628	0	0	0	0	. 09/15/2036 .	1.A
..31397B-GX-3	FREDDIE MAC SERIES 3219 CLASS SA 2.887% 09/15/36	. 09/15/2026 .	Paydown		0	0	1,348	1,427	0	(1,179)	249	(1,428)	0	0	0	0	0	321	. 09/15/2036 .	1.A
..31397B-HF-1	FREDDIE MAC SERIES 3218 CLASS AS 2.817% 09/15/36	. 09/15/2026 .	Paydown		0	0	1,378	1,699	0	(1,699)	0	(1,699)	0	0	0	0	0	585	. 09/15/2036 .	1.A
..31397B-K2-6	FREDDIE MAC SERIES 3218 CLASS SN 16.422% 01/15/32	. 09/15/2026 .	Paydown		9,641	9,641	10,077	10,525	0	(884)	0	(884)	0	9,641	0	0	0	1,044	. 01/15/2032 .	1.A
..31397B-W7-2	FREDDIE MAC SERIES 3231 CLASS SE 11.420% 10/15/36	. 09/15/2026 .	Paydown		5,378	5,378	2,041	1,790	0	3,588	0	3,588	0	5,378	0	0	0	430	. 10/15/2036 .	1.A
..31397C-3J-6	FREDDIE MAC SERIES 3228 CLASS OE 0.000% 05/15/36	. 09/15/2026 .	Paydown		10,887	10,887	7,122	8,129	0	2,759	0	2,759	0	10,887	0	0	0	0	. 05/15/2036 .	1.A
..31397C-GH-6	FREDDIE MAC SERIES 3240 CLASS S 2.857% 11/15/36	. 09/15/2026 .	Paydown		0	0	11,593	13,094	0	(13,094)	0	(13,094)	0	0	0	0	0	2,828	. 11/15/2036 .	1.A
..31397C-ME-6	FREDDIE MAC SERIES 3235 CLASS SA 2.187% 11/15/36	. 09/15/2026 .	Paydown		0	0	2,142	2,278	0	(2,278)	0	(2,278)	0	0	0	0	0	501	. 11/15/2036 .	1.A
..31397E-AG-0	FREDDIE MAC SERIES 3255 CLASS SA 2.957% 12/15/36	. 09/15/2026 .	Paydown		0	0	3,991	4,308	0	(4,308)	0	(4,308)	0	0	0	0	0	942	. 12/15/2036 .	1.A
..31397G-7A-2	FREDDIE MAC SERIES 3287 CLASS SE 2.937% 03/15/37	. 09/15/2026 .	Paydown		0	0	818	928	0	(928)	0	(928)	0	0	0	0	0	181	. 03/15/2037 .	1.A
..31397H-DE-5	FREDDIE MAC SERIES 3318 CLASS ES 2.318% 05/15/37	. 09/15/2026 .	Paydown		0	0	24	38	0	(36)	2	(38)	0	0	0	0	0	8	. 05/15/2037 .	1.A
..31397H-DT-2	FREDDIE MAC SERIES 3318 CLASS HS 2.978% 05/15/37	. 09/15/2026 .	Paydown		0	0	246	242	0	(242)	0	(242)	0	0	0	0	0	53	. 05/15/2037 .	1.A
..31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37	. 09/01/2026 .	Paydown		4,952	4,952	5,398	5,264	0	(311)	0	(311)	0	4,952	0	0	0	180	. 07/15/2037 .	1.A
..31397L-X3-8	FANNIE MAE SERIES 2008-62 CLASS FB 4.754% 07/25/38	. 09/25/2026 .	Paydown		3,614	3,614	3,765	3,646	0	(32)	0	(32)	0	3,614	0	0	0	109	. 07/25/2038 .	1.A
..31397M-XL-6	FANNIE MAE SERIES 2008-88 CLASS FA 5.024% 10/25/38	. 09/25/2026 .	Paydown		373	373	392	379	0	(7)	0	(7)	0	373	0	0	0	13	. 10/25/2038 .	1.A
..31397N-7G-4	FANNIE MAE SERIES 2009-56 CLASS AI 2.096% 07/25/49	. 09/25/2026 .	Paydown		0	0	26	35	0	(35)	0	(35)	0	0	0	0	0	11	. 07/25/2049 .	1.A
..31397N-FK-6	FANNIE MAE SERIES 2009-17 CLASS YS 1.846% 03/25/39	. 09/25/2026 .	Paydown		0	0	110	139	0	(139)	0	(139)	0	0	0	0	0	29	. 03/25/2039 .	1.A
..31397N-FS-9	FANNIE MAE SERIES 2009-17 CLASS QI 5.500% 03/25/39	. 09/01/2026 .	Paydown		0	0	4,618	3,547	0	(3,547)	0	(3,547)	0	0	0	0	0	1,209	. 03/25/2039 .	1.A
..31397N-MG-7	FANNIE MAE SERIES 2009-11 CLASS PO 0.000% 08/25/38	. 09/01/2026 .	Paydown		4,379	4,379	2,541	2,863	0	1,516	0	1,516	0	4,379	0	0	0	0	. 08/25/2038 .	1.A
..31397P-MB-3	FREDDIE MAC SERIES 3397 CLASS SQ 2.207% 12/15/37	. 09/15/2026 .	Paydown		0	0	2,657	3,151	0	(3,151)	0	(3,151)	0	0	0	0	0	624	. 12/15/2037 .	1.A
..31397P-U7-3	FREDDIE MAC SERIES 3408 CLASS BI 2.498% 01/15/38	. 09/15/2026 .	Paydown		0	0	400	414	0	(414)	0	(414)	0	0	0	0	0	81	. 01/15/2038 .	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..31397Q-CE-6	FANNIE MAE SERIES 2010-150 CLASS MS 2.726% 01/25/41	09/25/2026	Paydown		0	0	11,652	13,281	0	(13,281)	0	(13,281)	0	0	0	0	0	2,653	01/25/2041	1.A
..31397Q-WH-7	FANNIE MAE SERIES 2011-15 CLASS SA 3.255% 03/25/41	09/25/2026	Paydown		0	0	32,548	35,536	0	(35,536)	0	(35,536)	0	0	0	0	0	7,062	03/25/2041	1.A
..31397R-5W-2	FREDDIE MAC SERIES 3419 CLASS SA 2.667% 02/15/38	09/15/2026	Paydown		0	0	3,092	3,549	0	(3,549)	0	(3,549)	0	0	0	0	0	690	02/15/2038	1.A
..31397R-H3-3	FREDDIE MAC SERIES 3417 CLASS EO 0.000% 11/15/36	09/01/2026	Paydown		4,199	4,199	3,390	3,423	0	775	0	775	0	4,199	0	0	0	0	11/15/2036	1.A
..31397R-LC-8	FREDDIE MAC SERIES 3417 CLASS YS 7.110% 02/15/38	09/15/2026	Paydown		16,160	16,160	18,186	19,112	0	(2,952)	0	(2,952)	0	16,160	0	0	0	753	02/15/2038	1.A
..31397T-7F-3	FREDDIE MAC SERIES 3443 CLASS SE 1.968% 03/15/37	09/15/2026	Paydown		0	0	7,979	9,205	0	(8,223)	981	(9,204)	0	0	0	0	0	1,705	03/15/2037	1.A
..31397T-HJ-4	FREDDIE MAC SERIES 3449 CLASS MT 3.763% 07/15/34	09/15/2026	Paydown		2,242	2,242	2,177	2,116	0	126	0	126	0	2,242	0	0	0	58	07/15/2034	1.A
..31397U-M7-1	FANNIE MAE SERIES 2011-57 CLASS SE 2.246% 07/25/41	09/25/2026	Paydown		0	0	932	1,353	0	(1,353)	0	(1,353)	0	0	0	0	0	305	07/25/2041	1.A
..31397U-SN-0	FANNIE MAE SERIES 2011-63 CLASS DS 2.116% 07/25/41	09/25/2026	Paydown		0	0	845	900	0	(900)	0	(900)	0	0	0	0	0	194	07/25/2041	1.A
..31397W-4B-8	FREDDIE MAC SERIES 3460 CLASS AY 5.000% 06/15/38	09/01/2026	Paydown		23,568	23,568	24,805	24,544	0	(976)	0	(976)	0	23,568	0	0	0	782	06/15/2038	1.A
..31397W-ZL-2	FREDDIE MAC SERIES 3485 CLASS SQ 2.788% 07/15/36	09/15/2026	Paydown		0	0	7,484	8,706	0	(8,706)	0	(8,706)	0	0	0	0	0	1,776	07/15/2036	1.A
..31397Y-6W-6	FREDDIE MAC SERIES 3480 CLASS BE 5.500% 08/15/38	09/01/2026	Paydown		4,361	4,361	4,729	4,646	0	(284)	0	(284)	0	4,361	0	0	0	162	08/15/2038	1.A
..31397Y-SN-2	FREDDIE MAC SERIES 3501 CLASS SC 2.088% 01/15/39	09/15/2026	Paydown		0	0	199	305	0	(305)	0	(305)	0	0	0	0	0	80	01/15/2039	1.A
..31398E-K2-9	FREDDIE MAC SERIES 3556 CLASS FA 4.673% 07/15/37	09/15/2026	Paydown		6,130	6,130	6,371	6,205	0	(75)	0	(75)	0	6,130	0	0	0	193	07/15/2037	1.A
..31398F-LK-5	FANNIE MAE SERIES 2009-78 CLASS KI 6.000% 10/25/39	09/01/2026	Paydown		0	0	4,088	3,660	0	(3,660)	0	(3,660)	0	0	0	0	0	706	10/25/2039	1.A
..31398F-R5-2	FANNIE MAE SERIES 2009-87 CLASS YS 2.346% 11/25/39	09/25/2026	Paydown		0	0	1,452	1,716	0	(1,716)	0	(1,716)	0	0	0	0	0	340	11/25/2039	1.A
..31398F-V7-3	FANNIE MAE SERIES 2009-94 CLASS FX 4.375% 02/25/38	09/25/2026	Paydown		676	676	580	570	0	106	0	106	0	676	0	0	0	20	02/25/2038	1.A
..31398G-G6-0	FANNIE MAE SERIES 2010-5 CLASS OA 0.000% 02/25/40	09/01/2026	Paydown		25,491	25,491	16,575	17,241	0	8,250	0	8,250	0	25,491	0	0	0	0	02/25/2040	1.A
..31398J-VY-6	FREDDIE MAC SERIES 3578 CLASS CO 0.000% 05/15/38	09/01/2026	Paydown		5,670	5,670	5,302	5,322	0	348	0	348	0	5,670	0	0	0	0	05/15/2038	1.A
..31398J-W3-3	FREDDIE MAC SERIES 3578 CLASS DO 0.000% 04/15/36	09/01/2026	Paydown		9,896	9,896	6,836	7,503	0	2,394	0	2,394	0	9,896	0	0	0	0	04/15/2036	1.A
..31398J-W7-4	FREDDIE MAC SERIES 3578 CLASS GO 0.000% 07/15/38	09/01/2026	Paydown		4,941	4,941	3,999	4,193	0	749	0	749	0	4,941	0	0	0	0	07/15/2038	1.A
..31398J-YB-3	FREDDIE MAC SERIES 3571 CLASS FE 4.713% 08/15/35	09/15/2026	Paydown		1,891	1,891	1,984	1,927	0	(36)	0	(36)	0	1,891	0	0	0	60	08/15/2035	1.A
..31398L-GQ-5	FREDDIE MAC SERIES 3616 CLASS B 5.000% 12/15/39	09/01/2026	Paydown		5,784	5,784	6,062	6,068	0	(284)	0	(284)	0	5,784	0	0	0	208	12/15/2039	1.A
..31398L-NY-0	FREDDIE MAC SERIES 3606 CLASS CS 2.588% 12/15/39	09/15/2026	Paydown		0	0	15,796	19,282	0	(19,282)	0	(19,282)	0	0	0	0	0	3,574	12/15/2039	1.A
..31398M-DH-6	FANNIE MAE SERIES 2010-26 CLASS PO 0.000% 11/25/36	09/01/2026	Paydown		3,073	3,073	2,377	2,467	0	606	0	606	0	3,073	0	0	0	0	11/25/2036	1.A
..31398N-EY-6	FANNIE MAE SERIES 2010-95 CLASS SB 2.796% 09/25/40	09/25/2026	Paydown		0	0	1,148	1,600	0	(1,600)	0	(1,600)	0	0	0	0	0	420	09/25/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
	FANNIE MAE SERIES 2010-100 CLASS QS 2.846%																			
31398N-JX-3	09/25/40	09/25/2026	Paydown		0	0	5,865	7,114	0	(6,120)	994	(7,114)	0	0	0	0	0	1,703	09/25/2040	1.A
	FANNIE MAE SERIES 2010-100 CLASS CS 2.846%																			
31398N-KB-9	09/25/40	09/25/2026	Paydown		0	0	10,149	11,276	0	(11,276)	0	(11,276)	0	0	0	0	0	3,258	09/25/2040	1.A
	FANNIE MAE SERIES 2010-110 CLASS SB 2.196%																			
31398N-L2-8	10/25/40	09/25/2026	Paydown		0	0	2,709	3,341	0	(3,341)	0	(3,341)	0	0	0	0	0	559	10/25/2040	1.A
	FANNIE MAE SERIES 2010-46 CLASS QP 5.500%																			
31398P-UU-1	05/25/40	09/01/2026	Paydown		3,853	3,853	4,199	4,033	0	(180)	0	(180)	0	3,853	0	0	0	142	05/25/2040	1.A
	FANNIE MAE SERIES 2010-67 CLASS SC 1.996%																			
31398R-HM-0	06/25/40	09/25/2026	Paydown		0	0	1,841	1,940	0	(1,940)	0	(1,940)	0	0	0	0	0	500	06/25/2040	1.A
	FANNIE MAE SERIES 2010-56 CLASS SA 2.616%																			
31398R-J8-9	06/25/40	09/25/2026	Paydown		0	0	2,553	2,968	0	(2,968)	0	(2,968)	0	0	0	0	0	651	06/25/2040	1.A
	FANNIE MAE SERIES 2010-65 CLASS SC 2.087%																			
31398R-LT-0	05/25/40	09/25/2026	Paydown		53,626	53,626	52,859	56,438	0	(2,813)	0	(2,813)	0	53,626	0	0	0	750	05/25/2040	1.A
	FANNIE MAE SERIES 2010-59 CLASS SD 1.966%																			
31398R-MQ-5	06/25/40	09/25/2026	Paydown		0	0	11,501	15,287	0	(15,287)	0	(15,287)	0	0	0	0	0	2,807	06/25/2040	1.A
	FANNIE MAE SERIES 2010-142 CLASS SC 2.796%																			
31398S-KW-2	12/25/40	09/25/2026	Paydown		0	0	1,679	2,097	0	(2,097)	0	(2,097)	0	0	0	0	0	357	12/25/2040	1.A
	FANNIE MAE SERIES 2010-134 CLASS SV 2.216%																			
31398S-MC-4	12/25/40	09/25/2026	Paydown		0	0	7,224	8,685	0	(8,685)	0	(8,685)	0	0	0	0	0	1,700	12/25/2040	1.A
	FANNIE MAE SERIES 2010-139 CLASS SB 2.196%																			
31398S-XB-4	12/25/40	09/25/2026	Paydown		0	0	5,669	6,986	0	(6,986)	0	(6,986)	0	0	0	0	0	1,367	12/25/2040	1.A
	FANNIE MAE SERIES 2010-68 CLASS SC 2.676%																			
31398T-GX-3	07/25/40	09/25/2026	Paydown		0	0	3,263	3,849	0	(3,849)	0	(3,849)	0	0	0	0	0	842	07/25/2040	1.A
	FREDDIE MAC SERIES 3662 CLASS ZB 5.500%																			
31398V-SY-3	08/15/36	09/01/2026	Paydown		17,254	17,254	17,798	5,818	0	(523)	0	(523)	0	17,254	0	0	0	571	08/15/2036	1.A
31404R-YS-0	FNMA POOL 776621 5.500% 04/01/34	09/01/2026	Paydown		1,447	1,447	1,425	1,430	0	17	0	17	0	1,447	0	0	0	53	04/01/2034	1.A
31406G-Y6-0	FNMA POOL 809933 5.687% 03/01/35	09/01/2026	Paydown		5,195	5,195	5,175	5,195	0	0	0	0	0	5,195	0	0	0	201	03/01/2035	1.A
31407C-K9-7	FNMA POOL 826620 6.110% 08/01/35	09/01/2026	Paydown		1,750	1,750	1,761	1,761	0	(10)	0	(10)	0	1,750	0	0	0	72	08/01/2035	1.A
31407K-T7-4	FNMA POOL 833174 6.232% 09/01/35	09/01/2026	Paydown		1,379	1,379	1,379	1,379	0	0	0	0	0	1,379	0	0	0	55	09/01/2035	1.A
3140MQ-B5-7	FNMA POOL BV9959 4.000% 06/01/52	09/01/2026	Paydown		211,786	211,786	211,124	211,136	0	650	0	650	0	211,786	0	0	0	5,649	06/01/2052	1.A
3140Q7-EW-3	FNMA POOL CA0148 4.500% 08/01/47	09/01/2026	Paydown		8,800	8,800	9,342	9,342	0	(542)	0	(542)	0	8,800	0	0	0	264	08/01/2047	1.A
3140XH-JK-4	FNMA POOL FS2065 4.000% 06/01/52	09/01/2026	Paydown		122,123	122,123	120,959	121,069	0	1,054	0	1,054	0	122,123	0	0	0	3,178	06/01/2052	1.A
3140XH-NB-9	FNMA POOL FS2185 4.000% 06/01/52	09/01/2026	Paydown		215,816	215,816	210,421	211,068	0	4,749	0	4,749	0	215,816	0	0	0	5,985	06/01/2052	1.A
31410K-CE-2	FNMA POOL 889369 6.000% 02/01/38	09/01/2026	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	02/01/2038	1.A
31410K-NG-5	FNMA POOL 889691 6.000% 07/01/38	09/01/2026	Paydown		130	130	131	130	0	0	0	0	0	130	0	0	0	5	07/01/2038	1.A
31413C-F5-3	FNMA POOL 941288 6.000% 07/01/37	09/01/2026	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	07/01/2037	1.A
31414A-EQ-1	FNMA POOL 960143 6.000% 11/01/37	09/01/2026	Paydown		501	501	516	516	0	(15)	0	(15)	0	501	0	0	0	20	11/01/2037	1.A
31414B-NC-0	FNMA POOL 961287 6.000% 01/01/38	09/01/2026	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	01/01/2038	1.A
31415B-D4-8	FNMA POOL 981723 5.500% 07/01/38	09/01/2026	Paydown		22	22	21	21	0	0	0	0	0	22	0	0	0	1	07/01/2038	1.A
31418A-HY-7	FNMA POOL MA1146 4.000% 08/01/42	09/01/2026	Paydown		108,193	108,193	110,898	110,898	0	(2,705)	0	(2,705)	0	108,193	0	0	0	2,939	08/01/2042	1.A
31418A-XZ-6	FNMA POOL MA1595 4.000% 09/01/33	09/01/2026	Paydown		10,888	10,888	11,676	11,373	0	(485)	0	(485)	0	10,888	0	0	0	285	09/01/2033	1.A
31418E-E6-3	FNMA POOL MA4656 4.500% 07/01/52	09/01/2026	Paydown		234,055	234,055	230,347	230,651	0	3,405	0	3,405	0	234,055	0	0	0	7,019	07/01/2052	1.A
31418E-GK-0	FNMA POOL MA4701 4.500% 08/01/52	09/01/2026	Paydown		154,337	154,337	154,433	154,362	0	(25)	0	(25)	0	154,337	0	0	0	4,634	08/01/2052	1.A
31418E-JF-8	FNMA POOL MA4761 5.000% 09/01/52	09/01/2026	Paydown		176,791	176,791	178,061	177,841	0	(1,050)	0	(1,050)	0	176,791	0	0	0	5,775	09/01/2052	1.A
31418E-KU-3	FNMA POOL MA4806 5.000% 11/01/52	09/01/2026	Paydown		87,645	87,645	86,154	86,300	0	1,345	0	1,345	0	87,645	0	0	0	2,886	11/01/2052	1.A
31418F-AW-7	FNMA POOL MA5420 5.500% 07/01/54	09/01/2026	Paydown		529,484	529,484	527,726	527,726	0	1,758	0	1,758	0	529,484	0	0	0	19,114	07/01/2054	1.A
31418F-E3-7	FNMA POOL MA5553 5.500% 12/01/54	09/01/2026	Paydown		370,222	370,222	368,313	368,320	0	1,902	0	1,902	0	370,222	0	0	0	13,640	12/01/2054	1.A
31418F-KP-1	FNMA POOL MA5701 6.000% 05/01/55	09/01/2026	Paydown		158,748	158,748	160,993	160,993	0	(2,245)	0	(2,245)	0	158,748	0	0	0	6,176	05/01/2055	1.A
31418F-MK-0	FNMA POOL MA5761 6.000% 07/01/55	09/01/2026	Paydown		186,535	186,535	188,662	188,550	0	(2,015)	0	(2,015)	0	186,535	0	0	0	7,400	07/01/2055	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40	09/01/2026	Paydown		1,208	1,208	1,287	1,273	0	(65)	0	(65)	0	1,208	0	0	0	40	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40	09/01/2026	Paydown		2,515	2,515	2,725	2,725	0	(210)	0	(210)	0	2,515	0	0	0	94	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40	09/01/2026	Paydown		3,261	3,261	3,401	3,401	0	(140)	0	(140)	0	3,261	0	0	0	98	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40	09/01/2026	Paydown		981	981	1,060	1,051	0	(70)	0	(70)	0	981	0	0	0	36	08/01/2040	1.A

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40	09/01/2026	Paydown		6,510	6,510	6,785	6,785	0	(275)	0	(275)	0	6,510	0	0	0	210	08/01/2040	1.A
..31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40	09/01/2026	Paydown		2,237	2,237	2,332	2,332	0	(94)	0	(94)	0	2,237	0	0	0	67	08/01/2040	1.A
..31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40	09/01/2026	Paydown		3,149	3,149	3,353	3,353	0	(203)	0	(203)	0	3,149	0	0	0	106	08/01/2040	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					8,498,978	8,498,978	11,603,002	11,748,361	0	(3,242,074)	54,018	(3,296,092)	0	8,498,978	0	0	0	883,837	XXX	XXX
..3137FA-QF-8	FREDDIE MAC MULTIFAMILY SERIES KW03 CLASS X1 0.898% 06/25/27	09/01/2026	Paydown		0	0	3,312	872	0	(872)	0	(872)	0	0	0	0	0	597	06/25/2027	1.A
..3137FB-AK-2	FREDDIE MAC MULTIFAMILY SERIES KIR3 CLASS X 0.182% 08/25/27	09/01/2026	Paydown		0	0	7,090	2,026	0	(2,026)	0	(2,026)	0	0	0	0	0	892	08/25/2027	1.A
..3137FR-UV-1	FREDDIE MAC MULTIFAMILY SERIES K106 CLASS X1 1.434% 01/25/30	09/01/2026	Paydown		0	0	5,199	2,772	0	(2,772)	0	(2,772)	0	0	0	0	0	507	01/25/2030	1.A
..3137H0-H7-6	FREDDIE MAC MULTIFAMILY SERIES KLU3 CLASS XI 2.053% 01/25/31	09/01/2026	Paydown		0	0	24,616	13,170	0	(13,170)	0	(13,170)	0	0	0	0	0	2,522	01/25/2031	1.A
..3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45	09/01/2026	Paydown		9,876	9,876	9,814	9,815	0	62	0	62	0	9,876	0	0	0	228	06/01/2045	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					9,876	9,876	50,031	28,655	0	(18,778)	0	(18,778)	0	9,876	0	0	0	4,746	XXX	XXX
..02147F-AQ-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-18CB CLASS A6 12.538% 07/25/36	09/25/2026	Paydown		691	702	411	441	0	250	0	250	0	691	0	0	0	73	07/25/2036	1.A FM
..02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 06-23CB CLASS 1A6 6.000% 08/25/36	09/01/2026	Paydown		1,154	1,143	893	978	0	175	0	175	0	1,154	0	0	0	47	08/25/2036	1.A FM
..02147R-AT-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-23CB CLASS 2A6 12.338% 08/25/36	09/25/2026	Paydown		0	(463)	(258)	(228)	0	228	0	228	0	0	0	0	0	24	08/25/2036	1.A FM
..02151G-AB-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 17.625% 10/25/37	08/25/2026	Paydown		0	(826)	(369)	(564)	0	564	0	564	0	0	0	0	0	40	10/25/2037	1.A FM
..02660T-EL-3	AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 4.715% 09/25/45	09/25/2026	Paydown		812	812	546	723	0	89	0	89	0	812	0	0	0	19	09/25/2045	1.A FM
..042858-AC-4	ARROYO MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.800% 04/25/49	09/01/2026	Paydown		6,429	6,429	5,989	6,429	0	0	0	0	0	6,429	0	0	0	161	04/25/2049	1.A
..058933-AT-9	BANC OF AMERICA FUNDING CORPO SERIES 2006 D CLASS 6A1 3.827% 05/20/36	09/01/2026	Paydown		16,287	16,172	13,970	0	0	2,317	0	2,317	0	16,287	0	0	0	365	05/20/2036	1.A FM
..059487-AA-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-6 CLASS CB1 4.665% 07/25/46	09/25/2026	Paydown		315	717	546	549	0	(234)	0	(234)	0	315	0	0	0	21	07/25/2046	2.C FM
..059496-AC-3	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 2A1 5.004% 04/25/37	09/01/2026	Paydown		244	255	194	178	0	66	0	66	0	244	0	0	0	8	04/25/2037	1.A FM
..05949Q-BG-9	BANK OF AMERICA FUNDING CORPOR SERIES 2006-2 CLASS 4A1 10.754% 03/25/36	09/25/2026	Paydown		3,698	4,626	2,377	3,443	0	255	0	255	0	3,698	0	0	0	351	03/25/2036	1.A FM
..05951V-AV-1	BANC OF AMERICA FUNDING CORPOR SERIES 2006-1 CLASS6A1 4.385% 12/20/46	09/21/2026	Paydown		179	179	154	153	0	26	0	26	0	179	0	0	0	5	12/20/2046	1.A FM
..059523-AX-8	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A1 4.198% 07/25/47	09/01/2026	Paydown		0	5,619	3,535	4,117	0	(4,117)	0	(4,117)	0	0	0	0	0	192	07/25/2047	5.C FM
..059523-AY-6	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 21.467% 07/25/47	09/01/2026	Paydown		0	360	272	385	0	(385)	0	(385)	0	0	0	0	0	37	07/25/2047	6. FM
..06050A-AA-1	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-8 CLASS 1A1 2.485% 11/25/36	09/25/2026	Paydown		0	0	477	829	0	(829)	0	(829)	0	0	0	0	0	529	11/25/2036	5.B GI
..07378R-AB-5	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A2 13.246% 02/25/37	09/25/2026	Paydown		5,336	5,243	4,222	4,580	0	756	0	756	0	5,336	0	0	0	243	02/25/2037	1.A FM
..07378R-AQ-2	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A5 3.785% 02/25/37	09/25/2026	Paydown		0	0	1,783	2,106	0	(2,106)	0	(2,106)	0	0	0	0	0	503	02/25/2037	6. FE
..07384Y-NA-0	BEAR STEARNS ASSET BACKED SECU SERIES 2003-AC5 CLASS A5 5.250% 10/25/33	09/01/2026	Paydown		3,546	3,546	3,523	3,533	0	13	0	13	0	3,546	0	0	0	130	10/25/2033	1.A FM
..07386H-GG-0	BEAR STEARNS ALT A TRUST SERIES 2004-3 CLASS A1 4.655% 04/25/34	09/25/2026	Paydown		1,790	1,790	1,790	1,770	0	20	0	20	0	1,790	0	0	0	53	04/25/2034	1.A FM

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									10	11	12	13	14							
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..07387U-CE-9	BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC1 CLASS 1A1 6.250% 02/25/36	09/01/2026	Paydown		2,947	2,947	1,512	980	0	1,967	0	1,967	0	2,947	0	0	0	43	02/25/2036	1.A FM
..07388B-AF-9	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC5 CLASS A6 2.535% 07/25/37	09/25/2026	Paydown		0	0	24,736	25,847	0	(25,847)	0	(25,847)	0	0	0	0	0	1,892	07/25/2037	6. FE
..07388W-AB-2	BEAR STEARNS ASSET BACKED SE SERIES 2006-AC4 CLASS A2 18.853% 07/25/36	09/25/2026	Paydown		1,720	1,531	1,545	1,743	0	(23)	0	(23)	0	1,720	0	0	0	152	07/25/2036	5.C FM
..07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 4.395% 01/25/37	09/25/2026	Paydown		8,451	8,451	8,055	8,213	0	237	0	237	0	8,451	0	0	0	213	01/25/2037	1.A FM
..10638D-AA-8	BREAN ASSET BACKED SECURITIES SERIES 2024-RM9 CLASS A1 144A 5.000% 09/25/64	09/25/2026	Paydown		32,710	32,710	32,045	31,925	0	784	0	784	0	32,710	0	0	0	1,070	09/25/2064	1.A FE
..12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48	09/01/2026	Paydown		3,134	3,134	3,105	3,089	0	46	0	46	0	3,134	0	0	0	85	08/25/2048	1.A
..12553X-AP-8	CIM TRUST SERIES 2018-INV1 CLASS A14 144 4.000% 08/25/48	09/01/2026	Paydown		13,374	13,374	13,464	13,513	0	(139)	0	(139)	0	13,374	0	0	0	365	08/25/2048	1.A
..12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49	09/01/2026	Paydown		5,039	5,039	5,333	5,494	0	(455)	0	(455)	0	5,039	0	0	0	136	05/25/2049	1.A
..12555D-AA-3	CIM TRUST SERIES 2019-INV1 CLASS A1 144A 4.000% 02/25/49	09/01/2026	Paydown		5,998	5,998	6,306	6,777	0	(779)	0	(779)	0	5,998	0	0	0	160	02/25/2049	1.A
..12555D-AR-6	CIM TRUST SERIES 2019-INV1 CLASS B1 144A 4.500% 02/25/49	09/01/2026	Paydown		11,782	11,782	11,376	11,444	0	338	0	338	0	11,782	0	0	0	354	02/25/2049	1.A
..12556M-AB-0	CIM TRUST SERIES 2019-J1 CLASS 1A2 144A 3.500% 08/25/49	09/01/2026	Paydown		10,404	10,404	10,908	10,872	0	(469)	0	(469)	0	10,404	0	0	0	217	08/25/2049	1.A
..12557L-AC-9	CIM TRUST SERIES 2019INV3 CLASS A-3 144A 3.500% 08/25/49	09/01/2026	Paydown		2,595	2,595	2,657	2,677	0	(82)	0	(82)	0	2,595	0	0	0	60	08/25/2049	1.A
..12557L-AQ-8	CIM TRUST SERIES 2019-INV3 CLASS A15 144 3.500% 08/25/49	09/01/2026	Paydown		865	865	877	881	0	(16)	0	(16)	0	865	0	0	0	20	08/25/2049	1.A
..12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50	09/01/2026	Paydown		11,310	11,310	11,928	11,957	0	(647)	0	(647)	0	11,310	0	0	0	216	04/25/2050	1.A
..12566X-AL-2	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A7 CLASS 2A2 15.425% 07/25/37	09/25/2026	Paydown		1,620	2,216	1,666	2,026	0	(406)	0	(406)	0	1,620	0	0	0	232	07/25/2037	1.F FM
..12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47	09/01/2026	Paydown		18,356	18,356	18,389	18,385	0	(28)	0	(28)	0	18,356	0	0	0	392	06/25/2047	1.A
..12646X-AY-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR3 CLASS B3 144A 3.381% 05/25/43	09/01/2026	Paydown		1,504	1,504	1,458	1,470	0	34	0	34	0	1,504	0	0	0	34	05/25/2043	1.A
..12647V-AZ-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR5 CLASS B3 144A 3.608% 10/25/43	09/01/2026	Paydown		3,010	3,010	2,928	2,960	0	51	0	51	0	3,010	0	0	0	67	10/25/2043	1.A
..12648A-BA-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B3 144A 3.593% 11/25/43	09/01/2026	Paydown		2,243	2,243	2,197	2,209	0	35	0	35	0	2,243	0	0	0	51	11/25/2043	1.A
..12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.798% 04/25/44	09/01/2026	Paydown		1,070	1,070	1,135	1,145	0	(75)	0	(75)	0	1,070	0	0	0	27	04/25/2044	1.A
..12648H-BD-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS B3 144A 3.798% 04/25/44	09/01/2026	Paydown		1,164	1,164	1,162	1,162	0	2	0	2	0	1,164	0	0	0	30	04/25/2044	1.A
..12648T-AS-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR3 CLASS B3 144A 3.978% 07/25/44	09/01/2026	Paydown		1,392	1,392	1,359	1,354	0	38	0	38	0	1,392	0	0	0	37	07/25/2044	1.A
..12667F-WU-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2004-27CB CLASS A1 6.000% 12/25/34	09/01/2026	Paydown		4,334	4,334	3,837	3,697	0	636	0	636	0	4,334	0	0	0	169	12/25/2034	1.A FM
..12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 4.515% 05/25/35	09/25/2026	Paydown		3,093	3,093	2,047	2,083	0	1,009	0	1,009	0	3,093	0	0	0	85	05/25/2035	1.A FM
..12667G-GA-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-19CB CLASS A2 8.107% 06/25/35	09/25/2026	Paydown		2,527	2,401	1,813	1,802	0	725	0	725	0	2,527	0	0	0	157	06/25/2035	1.A FM
..12667G-LD-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-23CB CLASS A3 8.757% 07/25/35	09/25/2026	Paydown		827	804	582	659	0	168	0	168	0	827	0	0	0	53	07/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-26CB CLASS A1 4.515% 07/25/35	09/25/2026	Paydown		1,419	1,419	992	842	0	577	0	577	0	1,419	0	0	0	39	07/25/2035	1.A FM
..126694-GU-6	COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35	09/01/2026	Paydown		556	566	396	336	0	219	0	219	0	556	0	0	0	21	11/25/2035	2.C FM
..12669F-AU-7	COUNTRYWIDE HOME LOANS SERIES 2003-56 CLASS 3A7B 5.859% 12/25/33	09/01/2026	Paydown		20,675	20,675	20,981	21,266	0	(591)	0	(591)	0	20,675	0	0	0	742	12/25/2033	1.A FM
..12669F-RB-1	COUNTRYWIDE HOME LOANS SERIES 2004-J2 CLASS A8 5.500% 03/25/34	09/01/2026	Paydown		35,875	35,875	32,469	33,758	0	2,116	0	2,116	0	35,875	0	0	0	1,327	03/25/2034	1.A FM
..12669G-JB-8	COUNTRYWIDE HOME LOANS SERIES 2004-29 CLASS 2A1 4.675% 02/25/35	09/25/2026	Paydown		2,073	2,073	1,848	1,952	0	121	0	121	0	2,073	0	0	0	67	02/25/2035	1.A FM
..16158R-AC-0	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS A3 144A 4.000% 04/25/49	09/01/2026	Paydown		1,499	1,499	1,556	1,594	0	(95)	0	(95)	0	1,499	0	0	0	41	04/25/2049	1.A
..16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49	09/01/2026	Paydown		33,288	33,288	34,187	34,246	0	(958)	0	(958)	0	33,288	0	0	0	747	07/25/2049	1.A
..16159W-AJ-3	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A5 144A 3.500% 03/25/50	09/01/2026	Paydown		14,305	14,305	14,498	14,500	0	(195)	0	(195)	0	14,305	0	0	0	303	03/25/2050	1.A
..16159W-BH-6	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A15 144A 3.500% 03/25/50	09/01/2026	Paydown		3,576	3,576	3,673	3,676	0	(100)	0	(100)	0	3,576	0	0	0	76	03/25/2050	1.A
..16160D-AA-1	CHASE MORTGAGE FINANCE CORPO SERIES 2024-1 CLASS A2 144A 6.500% 01/25/55	09/01/2026	Paydown		48,008	48,008	48,443	48,449	0	(441)	0	(441)	0	48,008	0	0	0	2,050	01/25/2055	1.A
..16160G-CH-7	CHASE MORTGAGE FINANCE CORPO SERIES 2026-AGY2 CLASS A14 144 5.490% 08/25/57	09/25/2026	Paydown		16,288	16,288	16,288	0	0	0	0	0	0	16,288	0	0	0	74	08/25/2057	1.A FE
..16162M-BR-1	CHASE MORTGAGE FINANCE CORPO SERIES 2026-7 CLASS A9A 144A 5.500% 05/25/57	09/01/2026	Paydown		9,756	9,756	9,616	0	0	140	0	140	0	9,756	0	0	0	59	05/25/2057	1.A FE
..16165M-AD-0	CHASEFLEX TRUST SERIES 2006-2 CLASS A2B 4.215% 09/25/36	09/25/2026	Paydown		3,308	3,303	2,733	2,723	0	585	0	585	0	3,308	0	0	0	88	09/25/2036	1.A FM
..16165T-AY-9	CHASEFLEX TRUST SERIES 2005 2 CLASS 1A2 6.500% 06/25/35	08/01/2026	Paydown		595	595	365	0	0	229	0	229	0	595	0	0	0	21	06/25/2035	1.A FM
..16165T-AY-9	CHASEFLEX TRUST SERIES 2005 2 CLASS 1A2 6.500% 06/25/35	09/01/2026	Paydown		10,650	10,144	6,229	0	0	4,421	0	4,421	0	10,650	0	0	0	479	06/25/2035	1.B FM
..17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.140% 10/25/35	07/01/2026	Paydown		1,107	1,116	912	1,064	0	43	0	43	0	1,107	0	0	0	27	10/25/2035	1.G FM
..17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.140% 10/25/35	08/01/2026	Paydown		932	932	761	889	0	43	0	43	0	932	0	0	0	26	10/25/2035	2.A FM
..17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.140% 10/25/35	09/01/2026	Paydown		1,230	1,230	1,005	1,173	0	57	0	57	0	1,230	0	0	0	38	10/25/2035	2.B FM
..225458-5U-8	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-9 CLASS 4A1 8.484% 10/25/35	09/25/2026	Paydown		661	661	469	544	0	117	0	117	0	661	0	0	0	40	10/25/2035	1.A FM
..22758J-AE-6	CROSS MORTGAGE TRUST SERIES 2026-NQM9 CLASS A1 144A 5.726% 08/25/71	09/01/2026	Paydown		5,105	5,105	5,119	0	0	(14)	0	(14)	0	5,105	0	0	0	24	08/25/2071	1.A FE
..25151K-AC-3	DEUTSCHE ALT A SECURITIES INC SERIES 2007-3 CLASS 2A1 5.515% 10/25/47	09/25/2026	Paydown		222,710	242,169	195,204	209,606	0	13,104	0	13,104	0	222,710	0	0	0	5,442	10/25/2047	1.A FM
..267951-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 2025-RM1 CLASS A1A 144A 5.000% 05/25/55	08/25/2026	Paydown		26,121	26,121	24,618	24,734	0	1,387	0	1,387	0	26,121	0	0	0	795	05/25/2055	1.A FE
..268431-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A 5.000% 07/25/54	09/25/2026	Paydown		(63,342)	(63,342)	(58,224)	(58,143)	0	(5,199)	0	(5,199)	0	(63,342)	0	0	0	4,862	07/25/2054	1.A FE
..26845E-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM3 CLASS A1A 144A 5.000% 12/25/54	09/25/2026	Paydown		74,549	74,549	69,960	70,002	0	4,548	0	4,548	0	74,549	0	0	0	2,303	12/25/2054	1.A FE
..31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 5.299% 04/25/67	09/01/2026	Paydown		18,104	18,104	18,029	18,506	0	(402)	0	(402)	0	18,104	0	0	0	554	04/25/2067	1.A
..33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.880% 04/25/50	09/01/2026	Paydown		5,036	5,036	4,944	5,275	0	(239)	0	(239)	0	5,036	0	0	0	87	04/25/2050	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47	09/01/2026	Paydown		8,756	8,756	8,418	8,317	0	439	0	439	0	8,756	0	0	0	206	03/25/2047	1.A
..33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47	09/01/2026	Paydown		43,411	43,411	42,835	42,653	0	758	0	758	0	43,411	0	0	0	914	10/25/2047	1.A
..33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48	09/01/2026	Paydown		70,151	70,151	67,945	67,871	0	2,280	0	2,280	0	70,151	0	0	0	1,537	03/25/2048	1.A
..33851F-BQ-9	FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS B2 144A 4.897% 10/25/48	09/01/2026	Paydown		14,788	14,788	14,550	14,545	0	243	0	243	0	14,788	0	0	0	492	10/25/2048	1.A
..33851G-AZ-8	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX4 144 0.500% 08/25/51	09/01/2026	Paydown		0	0	145,653	144,599	0	(144,599)	0	(144,599)	0	0	0	0	0	16,800	08/25/2051	1.A FE
..33851G-BF-1	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX17 14 0.150% 08/25/51	09/01/2026	Paydown		0	0	3,155	3,219	0	(3,219)	0	(3,219)	0	0	0	0	0	599	08/25/2051	1.A FE
..33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48	09/01/2026	Paydown		388	388	391	391	0	(3)	0	(3)	0	388	0	0	0	10	04/25/2048	1.A
..33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48	09/01/2026	Paydown		41,612	41,612	40,761	40,934	0	679	0	679	0	41,612	0	0	0	941	04/25/2048	1.A
..33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50	09/01/2026	Paydown		10,101	10,101	10,330	10,350	0	(249)	0	(249)	0	10,101	0	0	0	208	03/25/2050	1.A
..33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS A15 144 3.500% 10/25/49	09/01/2026	Paydown		1,137	1,137	1,162	1,168	0	(31)	0	(31)	0	1,137	0	0	0	25	10/25/2049	1.A
..33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49	09/01/2026	Paydown		9,882	9,882	10,063	10,118	0	(236)	0	(236)	0	9,882	0	0	0	247	12/25/2049	1.A
..36169K-AA-4	GCAT SERIES 2022-NQM2 CLASS A1 144A 5.210% 02/25/67	09/01/2026	Paydown		19,092	19,092	19,004	19,388	0	(295)	0	(295)	0	19,092	0	0	0	568	02/25/2067	1.A
..36228F-XX-9	GSR MORTGAGE LOAN TRUST SERIES 2003-10 CLASS 1A1 5.259% 10/25/33	09/01/2026	Paydown		1,561	1,561	1,581	1,609	0	(49)	0	(49)	0	1,561	0	0	0	57	10/25/2033	1.A FM
..36228F-YZ-3	GSR MORTGAGE LOAN TRUST SERIES 2003-13 CLASS 1A2 5.373% 10/25/33	09/01/2026	Paydown		510	510	506	509	0	1	0	1	0	510	0	0	0	19	10/25/2033	1.A FM
..362341-XE-4	GSR MORTGAGE LOAN TRUST SERIES 2005-AR7 CLASS 5A1 4.232% 11/25/35	09/01/2026	Paydown		23,151	20,245	17,357	14,850	0	8,301	0	8,301	0	23,151	0	0	0	786	11/25/2035	1.A FM
..36242D-7K-3	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 4.515% 06/25/35	09/25/2026	Paydown		501	501	497	488	0	12	0	12	0	501	0	0	0	14	06/25/2035	1.A FM
..36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49	09/01/2026	Paydown		11,552	11,552	12,003	12,244	0	(692)	0	(692)	0	11,552	0	0	0	278	11/25/2049	1.A
..36257Q-AA-4	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS A1 144A 3.500% 03/25/50	09/01/2026	Paydown		8,972	8,972	9,301	9,875	0	(903)	0	(903)	0	8,972	0	0	0	184	03/25/2050	1.A
..36257Q-AQ-9	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B1 144A 3.957% 03/25/50	09/01/2026	Paydown		11,579	11,579	12,115	11,981	0	(402)	0	(402)	0	11,579	0	0	0	278	03/25/2050	1.A
..36257Q-AR-7	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B2 144A 3.957% 03/25/50	09/01/2026	Paydown		23,620	23,620	24,600	24,354	0	(734)	0	(734)	0	23,620	0	0	0	568	03/25/2050	1.A
..36258F-AA-7	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A1 144A 3.500% 05/25/50	09/01/2026	Paydown		4,988	4,988	5,271	5,306	0	(318)	0	(318)	0	4,988	0	0	0	127	05/25/2050	1.A
..36258F-AH-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A8 144A 3.500% 05/25/50	09/01/2026	Paydown		19,953	19,953	20,476	20,525	0	(572)	0	(572)	0	19,953	0	0	0	507	05/25/2050	1.A
..36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51	09/01/2026	Paydown		23,505	23,505	24,857	25,085	0	(1,580)	0	(1,580)	0	23,505	0	0	0	486	01/25/2051	1.A
..36260D-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ5 CLASS A4 3.000% 03/27/51	09/01/2026	Paydown		4,652	4,652	4,846	4,869	0	(218)	0	(218)	0	4,652	0	0	0	93	03/27/2051	1.A
..36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50	09/01/2026	Paydown		26,240	26,240	27,818	28,047	0	(1,807)	0	(1,807)	0	26,240	0	0	0	598	07/25/2050	1.A
..36262J-AU-9	GS MORTGAGE BACKED SECURITIES SERIES 2021-GR2 CLASS AX1 144A 0.548% 02/25/52	09/01/2026	Paydown		0	0	176,493	177,320	0	(177,320)	0	(177,320)	0	0	0	0	0	20,964	02/25/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52	09/01/2026	Paydown		20,347	20,347	16,996	17,154	0	3,193	0	3,193	0	20,347	0	0	0	346	02/26/2052	1.A
..36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52	09/01/2026	Paydown		2,697	2,697	2,314	2,328	0	369	0	369	0	2,697	0	0	0	45	09/25/2052	1.A
..36268S-AC-3	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS A3 144A 4.000% 12/25/52	09/01/2026	Paydown		323,858	323,858	311,713	311,320	0	12,538	0	12,538	0	323,858	0	0	0	8,544	12/25/2052	1.A
..36270X-AD-6	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ4 CLASS A3 144A 6.000% 01/25/54	09/01/2026	Paydown		78,798	78,798	77,259	76,891	0	1,907	0	1,907	0	78,798	0	0	0	3,301	01/25/2054	1.A
..36271D-AA-5	GS MORTGAGE BACKED SECURITIES SERIES 2025-PJ1 CLASS A1 144A 6.000% 06/25/55	09/01/2026	Paydown		11,766	11,766	11,751	11,751	0	15	0	15	0	11,766	0	0	0	445	06/25/2055	1.A
..362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52	09/01/2026	Paydown		46,086	46,086	43,076	42,977	0	3,109	0	3,109	0	46,086	0	0	0	753	08/25/2052	1.A
..362938-BB-7	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ2 CLASS A16 144A 5.500% 05/25/53	09/01/2026	Paydown		61,749	61,749	60,744	60,775	0	974	0	974	0	61,749	0	0	0	2,310	05/25/2053	1.A
..36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57	09/01/2026	Paydown		36,048	36,048	35,900	35,940	0	107	0	107	0	36,048	0	0	0	845	11/25/2057	1.A
..36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59	09/01/2026	Paydown		17,936	17,936	18,074	18,176	0	(239)	0	(239)	0	17,936	0	0	0	434	06/25/2059	1.A
..36418W-AG-4	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A21 144A 4.500% 02/25/59	09/01/2026	Paydown		246	246	236	230	0	16	0	16	0	246	0	0	0	7	02/25/2059	1.A
..36418W-AJ-8	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A22 144A 4.000% 02/25/59	09/01/2026	Paydown		246	246	232	224	0	22	0	22	0	246	0	0	0	7	02/25/2059	1.A
..36418W-AQ-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A32 144A 4.000% 02/25/59	09/01/2026	Paydown		214	214	196	185	0	29	0	29	0	214	0	0	0	6	02/25/2059	1.A
..39539G-AB-8	GREENPOINT MORTGAGE FUNDING TR SERIES 2006-OH1 CLASS A2 4.473% 01/25/37	09/25/2026	Paydown		566	482	107	223	0	343	0	343	0	566	0	0	0	16	01/25/2037	1.A FM
..41162N-AC-1	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-14 CLASS 2A1A 4.305% 01/25/47	09/21/2026	Paydown		154,592	154,592	135,334	146,279	0	8,312	0	8,312	0	154,592	0	0	0	3,612	01/25/2047	1.A FM
..41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-2 CLASS 2A1A 4.335% 05/25/38	09/25/2026	Paydown		4,724	4,724	4,172	4,313	0	411	0	411	0	4,724	0	0	0	131	05/25/2038	3.A FM
..41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 4.385% 09/19/37	09/21/2026	Paydown		9,512	9,512	8,730	8,880	0	631	0	631	0	9,512	0	0	0	170	09/19/2037	1.A FM
..45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 5.380% 05/25/67	09/01/2026	Paydown		20,761	20,761	20,761	21,247	0	(486)	0	(486)	0	20,761	0	0	0	658	05/25/2067	1.A
..45660L-GE-3	INDYMAC INDX MORTGAGE LOAN T SERIES 2005 AR6 CLASS 2A2 4.675% 04/25/35	09/25/2026	Paydown		11,221	11,160	8,019	0	0	3,202	0	3,202	0	11,221	0	0	0	269	04/25/2035	1.A FM
..46591F-AZ-7	JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS B2 144A 4.436% 11/25/49	09/01/2026	Paydown		6,963	6,963	7,384	7,281	0	(317)	0	(317)	0	6,963	0	0	0	206	11/25/2049	1.A
..46591H-AA-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 5.365% 04/25/47	09/25/2026	Paydown		27,357	27,357	27,357	27,162	0	195	0	195	0	27,357	0	0	0	958	04/25/2047	1.C FE
..46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 2019-8 CLASS A3 144A 3.500% 03/25/50	09/01/2026	Paydown		13,311	13,311	14,077	14,495	0	(1,185)	0	(1,185)	0	13,311	0	0	0	312	03/25/2050	1.A
..46591L-BQ-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS B1 144A 4.324% 05/25/50	09/01/2026	Paydown		8,955	8,955	8,403	8,503	0	452	0	452	0	8,955	0	0	0	254	05/25/2050	1.A
..46591N-BH-9	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV1 CLASS A15 144 3.500% 06/25/50	09/01/2026	Paydown		2,169	2,169	2,307	2,435	0	(266)	0	(266)	0	2,169	0	0	0	51	06/25/2050	1.A
..46591X-AJ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-7 CLASS A5 144A 3.000% 01/25/51	09/01/2026	Paydown		68,690	68,690	71,653	70,843	0	(2,153)	0	(2,153)	0	68,690	0	0	0	1,335	01/25/2051	1.A
..46592A-AE-4	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A3X 144A 0.500% 08/25/50	09/01/2026	Paydown		0	0	9,023	12,440	0	(12,440)	0	(12,440)	0	0	0	0	0	2,338	08/25/2050	1.A FE
..46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50	09/01/2026	Paydown		4,842	4,842	5,196	5,274	0	(432)	0	(432)	0	4,842	0	0	0	109	08/25/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..46592K-BS-0	JP MORGAN MORTGAGE TRUST SERIES 2021-3 CLASS AX4 144A 0.300% 07/25/51	09/01/2026	Paydown		0	0	9,722	10,459	0	(10,459)	0	(10,459)	0	0	0	0	0	1,692	07/25/2051	1.A FE
..46592L-BL-3	JP MORGAN MORTGAGE TRUST SERIES 2021-5 CLASS AX1 144A 0.329% 08/25/51	09/01/2026	Paydown		0	0	44,480	45,108	0	(45,108)	0	(45,108)	0	0	0	0	0	6,183	08/25/2051	1.A FE
..46592W-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A3 144A 2.500% 02/25/52	09/01/2026	Paydown		40,553	40,553	32,126	32,084	0	8,469	0	8,469	0	40,553	0	0	0	688	02/25/2052	1.A
..46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52	09/01/2026	Paydown		20,277	20,277	16,956	16,868	0	3,408	0	3,408	0	20,277	0	0	0	344	02/25/2052	1.A
..46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52	09/01/2026	Paydown		11,975	11,975	10,031	9,957	0	2,018	0	2,018	0	11,975	0	0	0	198	04/25/2052	1.A
..466247-LP-6	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 5.074% 02/25/35	09/01/2026	Paydown		524	524	549	554	0	(30)	0	(30)	0	524	0	0	0	18	02/25/2035	1.A FM
..46627M-BY-2	JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 4.594% 01/25/36	09/01/2026	Paydown		43,334	34,364	23,116	20,373	5,685	17,276	0	22,961	0	43,334	0	0	0	1,756	01/25/2036	2.A FM
..46627M-BY-2	JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 4.594% 01/25/36	07/01/2026	Paydown		47,172	47,172	31,732	27,967	7,804	11,401	0	19,205	0	47,172	0	0	0	1,279	01/25/2036	2.C FM
..46631J-AA-6	JP MORGAN MORTGAGE TRUST SERIES 2007 A4 CLASS 1A1 4.433% 06/25/37	09/01/2026	Paydown		41,326	41,326	32,933	0	0	8,393	0	8,393	0	41,326	0	0	0	1,193	06/25/2037	1.A FM
..46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.344% 10/25/46	09/01/2026	Paydown		30,159	30,159	30,343	30,321	0	(162)	0	(162)	0	30,159	0	0	0	695	10/25/2046	1.A
..46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 1A7 144A 3.500% 08/25/47	09/01/2026	Paydown		10,776	10,776	9,979	9,736	0	1,040	0	1,040	0	10,776	0	0	0	251	08/25/2047	1.A
..46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.445% 01/25/47	09/01/2026	Paydown		16,181	16,181	16,140	16,121	0	60	0	60	0	16,181	0	0	0	388	01/25/2047	1.A
..46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47	09/01/2026	Paydown		12,503	12,503	12,403	12,359	0	144	0	144	0	12,503	0	0	0	287	05/25/2047	1.A
..46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.654% 05/25/47	09/01/2026	Paydown		12,963	12,963	12,918	12,916	0	47	0	47	0	12,963	0	0	0	310	05/25/2047	1.A
..46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48	09/01/2026	Paydown		20,739	20,739	20,557	20,457	0	282	0	282	0	20,739	0	0	0	484	06/25/2048	1.A
..46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48	09/01/2026	Paydown		3,488	3,488	3,481	3,474	0	14	0	14	0	3,488	0	0	0	78	11/25/2048	1.A
..46648U-AQ-7	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS AX1 144A 0.363% 11/25/48	09/01/2026	Paydown		0	0	3,139	4,327	0	(4,327)	0	(4,327)	0	0	0	0	0	1,036	11/25/2048	1.A FE
..46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48	09/01/2026	Paydown		4,660	4,660	4,500	4,371	0	288	0	288	0	4,660	0	0	0	108	09/25/2048	1.A
..46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS A3 144A 4.000% 05/25/49	09/01/2026	Paydown		5,356	5,356	5,378	5,390	0	(34)	0	(34)	0	5,356	0	0	0	148	05/25/2049	1.A
..46650M-BG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS B2 144A 4.047% 01/25/49	09/01/2026	Paydown		31,543	31,543	33,100	32,683	0	(1,140)	0	(1,140)	0	31,543	0	0	0	862	01/25/2049	1.A
..46650T-AC-6	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.992% 08/25/49	09/01/2026	Paydown		580	580	615	644	0	(64)	0	(64)	0	580	0	0	0	16	08/25/2049	1.A
..46650T-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS B1 144A 4.441% 08/25/49	09/01/2026	Paydown		5,281	5,281	5,535	5,457	0	(176)	0	(176)	0	5,281	0	0	0	157	08/25/2049	1.A
..46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.627% 12/25/49	09/01/2026	Paydown		251,684	251,684	270,979	270,098	0	(18,414)	0	(18,414)	0	251,684	0	0	0	8,021	12/25/2049	1.A
..46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.627% 12/25/49	09/01/2026	Paydown		62,921	62,921	67,032	66,844	0	(3,923)	0	(3,923)	0	62,921	0	0	0	2,005	12/25/2049	1.A
..46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A3 144A 3.500% 12/25/49	09/01/2026	Paydown		1,832	1,832	1,973	2,153	0	(321)	0	(321)	0	1,832	0	0	0	47	12/25/2049	1.A
..46651B-AR-1	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A15 144A 3.500% 12/25/49	09/01/2026	Paydown		1,222	1,222	1,221	1,222	0	0	0	0	0	1,222	0	0	0	31	12/25/2049	1.A

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..46651D-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A3 144A 3.500% 02/25/50	09/01/2026	Paydown		1,642	1,642	1,694	1,713	0	(72)	0	(72)	0	1,642	0	0	0	39	02/25/2050	1.A
..46651D-AR-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A15144A 3.500% 02/25/50	09/01/2026	Paydown		5,335	5,335	5,373	5,386	0	(51)	0	(51)	0	5,335	0	0	0	127	02/25/2050	1.A
..46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.209% 02/25/50	09/01/2026	Paydown		18,574	18,574	17,250	17,534	0	1,040	0	1,040	0	18,574	0	0	0	401	02/25/2050	1.A
..46651F-AS-0	JP MORGAN MORTGAGE TRUST SERIES 2019-HYB1 CLASS B2 144A 5.150% 10/25/49	09/01/2026	Paydown		97,449	97,449	91,126	96,851	0	599	0	599	0	97,449	0	0	0	3,152	10/25/2049	1.A
..46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A3 144A 3.473% 02/25/50	09/01/2026	Paydown		2,833	2,833	2,955	2,980	0	(147)	0	(147)	0	2,833	0	0	0	63	02/25/2050	1.A
..46651H-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B1 144A 4.349% 03/25/50	09/01/2026	Paydown		80,396	80,396	86,378	86,110	0	(5,715)	0	(5,715)	0	80,396	0	0	0	2,336	03/25/2050	1.A
..46651H-BT-3	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B2 144A 4.349% 03/25/50	09/01/2026	Paydown		53,597	53,597	56,914	56,840	0	(3,242)	0	(3,242)	0	53,597	0	0	0	1,558	03/25/2050	1.A
..46651X-AJ-1	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 3.500% 06/25/50	09/01/2026	Paydown		23,358	23,358	24,428	24,697	0	(1,338)	0	(1,338)	0	23,358	0	0	0	545	06/25/2050	1.A
..46651X-BQ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A 3.816% 06/25/50	09/01/2026	Paydown		9,695	9,695	9,797	9,759	0	(64)	0	(64)	0	9,695	0	0	0	247	06/25/2050	1.A
..46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50	09/01/2026	Paydown		24,633	24,633	25,130	25,306	0	(673)	0	(673)	0	24,633	0	0	0	553	05/25/2050	1.A
..46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51	09/01/2026	Paydown		8,729	8,729	9,146	9,189	0	(459)	0	(459)	0	8,729	0	0	0	165	03/25/2051	1.A
..46652T-BW-9	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A15 144A 3.000% 03/25/51	09/01/2026	Paydown		3,274	3,274	3,388	3,400	0	(126)	0	(126)	0	3,274	0	0	0	62	03/25/2051	1.A
..46652T-CC-2	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS AX4 144A 0.400% 03/25/51	09/01/2026	Paydown		0	0	1,065	1,331	0	(1,331)	0	(1,331)	0	0	0	0	0	225	03/25/2051	1.A FE
..46653J-BM-2	JP MORGAN MORTGAGE TRUST SERIES 2020-5 CLASS A15 144A 3.000% 12/25/50	09/01/2026	Paydown		9,815	9,815	10,466	10,575	0	(760)	0	(760)	0	9,815	0	0	0	181	12/25/2050	1.A
..46653L-BT-2	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A15 144 3.000% 11/25/50	09/01/2026	Paydown		6,579	6,579	7,045	7,599	0	(1,020)	0	(1,020)	0	6,579	0	0	0	146	11/25/2050	1.A
..46653P-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2021-6 CLASS AX1 144A 0.138% 10/25/51	09/01/2026	Paydown		0	0	21,427	21,643	0	(21,643)	0	(21,643)	0	0	0	0	0	2,893	10/25/2051	1.A FE
..46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52	09/01/2026	Paydown		26,614	26,614	22,294	22,251	0	4,363	0	4,363	0	26,614	0	0	0	447	06/25/2052	1.A
..46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52	09/01/2026	Paydown		26,148	26,148	24,231	24,154	0	1,994	0	1,994	0	26,148	0	0	0	450	08/25/2052	1.A
..46654V-AB-9	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS A2 144A 2.774% 05/25/52	09/01/2026	Paydown		55,212	55,212	55,207	55,234	0	(22)	0	(22)	0	55,212	0	0	0	1,075	05/25/2052	1.C
..46654V-AD-5	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS AX1 144 0.430% 05/25/52	09/01/2026	Paydown		0	0	200,512	201,802	0	(201,802)	0	(201,802)	0	0	0	0	0	25,642	05/25/2052	1.C FE
..46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52	09/01/2026	Paydown		19,678	19,678	18,688	18,660	0	1,019	0	1,019	0	19,678	0	0	0	479	10/25/2052	1.A
..46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52	09/01/2026	Paydown		19,678	19,678	18,113	18,073	0	1,605	0	1,605	0	19,678	0	0	0	411	10/25/2052	1.A
..46655K-AD-8	JP MORGAN MORTGAGE TRUST SERIES 2022-6 CLASS A3 144A 3.000% 11/25/52	09/01/2026	Paydown		68,616	68,616	63,191	63,429	0	5,187	0	5,187	0	68,616	0	0	0	1,364	11/25/2052	1.A
..46656D-AF-8	JP MORGAN MORTGAGE TRUST SERIES 2023-2 CLASS A2 144A 5.500% 07/25/53	09/01/2026	Paydown		57,655	57,655	56,863	56,750	0	905	0	905	0	57,655	0	0	0	2,146	07/25/2053	1.A
..46656R-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2023-3 CLASS A4B 144A 5.500% 10/25/53	09/01/2026	Paydown		55,142	55,142	54,625	54,410	0	732	0	732	0	55,142	0	0	0	1,961	10/25/2053	1.A
..46658L-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS A9A 144A 5.500% 03/25/55	09/01/2026	Paydown		23,037	23,037	22,817	22,675	0	362	0	362	0	23,037	0	0	0	844	03/25/2055	1.A

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..46658N-AW-7	JP MORGAN MORTGAGE TRUST SERIES 2024 CCM1 CLASS A9A 144 5.500% 04/25/55	09/01/2026	Paydown		42,382	42,382	41,362	41,168	0	1,214	0	1,214	0	42,382	0	0	0	1,565	04/25/2055	1.A
..46658R-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A3 144A 6.000% 11/25/54	09/01/2026	Paydown		16,134	16,134	16,064	15,978	0	156	0	156	0	16,134	0	0	0	645	11/25/2054	1.A
..46658R-AD-0	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A4 144A 6.000% 11/25/54	09/01/2026	Paydown		43,024	43,024	42,801	42,660	0	364	0	364	0	43,024	0	0	0	1,720	11/25/2054	1.A
..46658R-AP-3	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A11 144A 4.940% 11/25/54	09/25/2026	Paydown		32,268	32,268	32,268	32,333	0	(65)	0	(65)	0	32,268	0	0	0	1,059	11/25/2054	1.A
..52521F-AE-7	LEHMAN MORTGAGE TRUST SERIES 2007-1 CLASS 2A2 2.615% 02/25/37	09/25/2026	Paydown		0	0	350	1,145	0	(1,145)	0	(1,145)	0	0	0	0	0	313	02/25/2037	5.B GI
..52521R-AR-2	LEHMAN MORTGAGE TRUST SERIES 2007-5 CLASS 2A2 2.655% 06/25/37	09/25/2026	Paydown		0	0	2	2	0	(2)	0	(2)	0	0	0	0	0	0	06/25/2037	1.C Z
..52524G-AA-0	LEHMAN XS TRUST SERIES 2007-7N CLASS 1A1A 4.455% 06/25/47	09/25/2026	Paydown		34,591	34,591	31,032	26,317	0	8,274	0	8,274	0	34,591	0	0	0	982	06/25/2047	1.A FM
..55265K-3T-4	MASTR ASSET SECURITIZATION TRU SERIES 2003-12 CLASS 3A7 5.250% 12/25/33	09/01/2026	Paydown		1,760	1,760	1,824	1,797	0	(36)	0	(36)	0	1,760	0	0	0	62	12/25/2033	1.A FM
..55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 5.000% 05/25/67	09/01/2026	Paydown		8,941	8,941	8,746	8,992	0	(51)	0	(51)	0	8,941	0	0	0	247	05/25/2067	1.A
..576434-D8-4	MASTR ALTERNATIVE LOANS TRUST SERIES 2005-1 CLASS 2A1 6.000% 02/25/35	09/01/2026	Paydown		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	1	02/25/2035	1.A FM
..585495-CA-0	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-MTG1 CLASS AX1 144 0.147% 04/25/51	09/01/2026	Paydown		0	0	19,313	20,563	0	(20,563)	0	(20,563)	0	0	0	0	0	2,725	04/25/2051	1.A FE
..585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.347% 10/25/48	09/01/2026	Paydown		42,074	42,074	42,434	42,269	0	(195)	0	(195)	0	42,074	0	0	0	1,340	10/25/2048	1.A
..589929-6M-5	MLCC MORTGAGE INVESTORS INC SERIES 2003-H CLASS A1 4.652% 01/25/29	09/25/2026	Paydown		5,179	5,179	5,179	4,578	470	130	0	600	0	5,179	0	0	0	138	01/25/2029	5.C FM
..59020U-DN-2	MLCC MORGAGE INVESTORS INC SERIES 2004-C CLASS A1 4.989% 07/25/29	09/25/2026	Paydown		274	274	262	241	0	33	0	33	0	274	0	0	0	9	07/25/2029	1.A FM
..61748H-VH-1	MORGAN STANLEY MORTGAGE LOAN SERIES 2006-2 CLASS 2A1 4.915% 02/25/36	09/25/2026	Paydown		12,957	12,957	12,418	12,429	0	528	0	528	0	12,957	0	0	0	402	02/25/2036	3.A FM
. 61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52	09/01/2026	Paydown		46,416	46,416	42,137	42,042	0	4,374	0	4,374	0	46,416	0	0	0	900	03/25/2052	1.A
..617949-AC-6	MORGAN STANLEY RESIDENTIAL MO SERIES 2026-NQM2 CLASS A1 144A 4.734% 01/26/71	09/01/2026	Paydown		14,207	14,207	13,965	0	0	242	0	242	0	14,207	0	0	0	56	01/26/2071	1.A FE
..64830B-AZ-0	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2017-6A CLASS B2 144A 4.000% 08/27/57	09/01/2026	Paydown		10,926	10,926	10,518	10,696	0	230	0	230	0	10,926	0	0	0	289	08/27/2057	1.A
..64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 4.900% 04/25/62	09/01/2026	Paydown		24,915	24,915	24,571	24,808	0	108	0	108	0	24,915	0	0	0	678	04/25/2062	1.A
..67098A-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-INV1 CLASS A3 144A 4.500% 11/25/48	09/01/2026	Paydown		5,680	5,680	5,910	6,113	0	(433)	0	(433)	0	5,680	0	0	0	157	11/25/2048	1.A
..67113A-AQ-3	ONSLOW BAY FINANCIAL LLC SERIES 2019- EXP3 CLASS IA9 14 3.500% 10/25/59	09/01/2026	Paydown		989	989	991	993	0	(4)	0	(4)	0	989	0	0	0	23	10/25/2059	1.A
..67113A-BH-2	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B1A 144 6.458% 10/25/59	09/01/2026	Paydown		10,472	10,472	9,731	10,197	0	275	0	275	0	10,472	0	0	0	433	10/25/2059	1.A
..67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49	09/01/2026	Paydown		10,626	10,626	11,182	11,326	0	(700)	0	(700)	0	10,626	0	0	0	244	12/25/2049	1.A
..67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59	09/01/2026	Paydown		21,485	21,485	21,949	22,254	0	(768)	0	(768)	0	21,485	0	0	0	571	06/25/2059	1.A
..67116M-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2023-J1 CLASS A3 144A 4.500% 01/25/53	09/01/2026	Paydown		66,480	66,480	63,863	63,924	0	2,557	0	2,557	0	66,480	0	0	0	1,969	01/25/2053	1.A
..67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52	09/01/2026	Paydown		34,019	34,019	28,906	29,143	0	4,877	0	4,877	0	34,019	0	0	0	552	02/25/2052	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52	09/01/2026	Paydown		61,221	61,221	55,099	55,392	0	5,829	0	5,829	0	61,221	0	0	0	1,659	10/25/2052	1.A
..67647A-AA-3	OCEANVIEW MORTGAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52	09/01/2026	Paydown		51,733	51,733	47,433	47,409	0	4,325	0	4,325	0	51,733	0	0	0	1,581	11/25/2052	1.A
..67647F-AA-2	OCEANVIEW MORTGAGE TRUST SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52	09/01/2026	Paydown		60,681	60,681	57,761	57,762	0	2,919	0	2,919	0	60,681	0	0	0	1,395	05/25/2052	1.A
..69291F-BK-4	PMT LOAN TRUST SERIES 2026-INV8 CLASS A35 144 5.640% 08/25/57	09/25/2026	Paydown		6,837	6,837	6,836	0	0	0	0	0	0	6,837	0	0	0	32	08/25/2057	1.A FE
..69337H-AT-8	PHH ALTERNATIVE MORTGAGE TRUST SERIES 2007-2 CLASS 2PO 0.000% 05/25/37	09/01/2026	Paydown		169	169	37	77	0	92	0	92	0	169	0	0	0	0	05/25/2037	1.A FM
..69348R-TC-0	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB1 7.426% 11/25/29	09/01/2026	Paydown		2,882	3,333	3,323	3,337	535	(458)	532	(455)	0	2,882	0	0	0	165	11/25/2029	5.B FM
..693675-AA-8	PSMC 2018 1 TRUST SERIES 2020-3 CLASS A1 144A 3.000% 11/25/50	09/01/2026	Paydown		3,052	3,052	3,162	3,187	0	(135)	0	(135)	0	3,052	0	0	0	64	11/25/2050	1.A
..693684-AA-0	PSMC 2020 1 TRUST SERIES 2020-1 CLASS A1 144A 3.500% 01/25/50	09/01/2026	Paydown		22,468	22,468	23,380	24,108	0	(1,640)	0	(1,640)	0	22,468	0	0	0	539	01/25/2050	1.A
..69374X-BC-3	PSMC 2019 2 TRUST SERIES 2019-2 CLASS AX1 144A 0.117% 10/25/49	09/01/2026	Paydown		0	0	3,288	3,480	0	(3,480)	0	(3,480)	0	0	0	0	0	533	10/25/2049	1.A FE
..69375B-AM-9	PSMC 2018 1 TRUST SERIES 2019-3 CLASS A12 144A 3.470% 11/25/49	09/01/2026	Paydown		23,395	23,395	23,535	23,418	0	(23)	0	(23)	0	23,395	0	0	0	483	11/25/2049	1.A
..69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 6.335% 08/25/57	09/01/2026	Paydown		104,896	104,896	104,894	106,798	0	(1,902)	0	(1,902)	0	104,896	0	0	0	3,687	08/25/2057	1.A
..69384G-BA-2	PMT LOAN TRUST SERIES 2026-CNF5 CLASS A24 144 5.390% 06/25/57	09/25/2026	Paydown		59,480	59,480	59,353	0	0	127	0	127	0	59,480	0	0	0	477	06/25/2057	1.A FE
..69384Q-BL-6	PMT LOAN TRUST SERIES 2026 INV7 CLASS A35 144 5.440% 07/25/57	09/25/2026	Paydown		22,291	22,291	22,290	0	0	1	0	1	0	22,291	0	0	0	177	07/25/2057	1.A FE
..69393T-BA-3	PMT LOAN TRUST SERIES 2026 CNF7 CLASS A24 144 5.498% 08/25/57	09/25/2026	Paydown		17,504	17,504	17,485	0	0	20	0	20	0	17,504	0	0	0	79	08/25/2057	1.A FE
..729918-BM-3	PMT LOAN TRUST SERIES 2026-J5 CLASS A35 144A 5.590% 09/25/57	09/25/2026	Paydown		11,924	11,924	11,923	0	0	0	0	0	0	11,924	0	0	0	55	09/25/2057	1.A FE
..743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50	09/01/2026	Paydown		6,771	6,771	7,070	7,104	0	(333)	0	(333)	0	6,771	0	0	0	138	02/25/2050	1.A
..74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 20.375% 11/25/36	09/25/2026	Paydown		2,207	3,339	2,576	3,401	0	(1,195)	0	(1,195)	0	2,207	0	0	0	498	11/25/2036	5.B FM
..749357-AA-7	RCKT MORTGAGE TRUST SERIES 2019-1 CLASS A1 144A 3.500% 09/25/49	09/01/2026	Paydown		7,166	7,166	7,497	7,645	0	(480)	0	(480)	0	7,166	0	0	0	150	09/25/2049	1.A
..749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50	09/01/2026	Paydown		15,440	15,440	15,789	15,935	0	(496)	0	(496)	0	15,440	0	0	0	312	02/25/2050	1.A
..74938X-CA-5	RCKT MORTGAGE TRUST SERIES 2022-3 CLASS A1 144A 3.000% 05/25/52	09/01/2026	Paydown		34,797	34,797	31,632	31,862	0	2,934	0	2,934	0	34,797	0	0	0	716	05/25/2052	1.A
..751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SERIES 06 Q07 CLASS 1A1 4.505% 09/25/46	09/01/2026	Paydown		24,999	23,414	18,902	0	0	6,097	0	6,097	0	24,999	0	0	0	792	09/25/2046	1.A FM
..75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007-QS6 CLASS A1 4.345% 04/25/37	09/25/2026	Paydown		3,384	3,937	2,991	2,966	0	417	0	417	0	3,384	0	0	0	113	04/25/2037	1.A FM
..76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS5 CLASS A1 4.415% 04/25/35	09/25/2026	Paydown		6,163	6,491	5,723	5,592	0	571	0	571	0	6,163	0	0	0	187	04/25/2035	1.A FM
..761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q05 CLASS A1 4.763% 01/25/46	09/01/2026	Paydown		2,142	2,142	1,602	1,656	0	487	0	487	0	2,142	0	0	0	71	01/25/2046	1.A FM
..81743A-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A7 144A 3.500% 12/25/49	09/01/2026	Paydown		40,325	40,325	40,928	40,934	0	(609)	0	(609)	0	40,325	0	0	0	875	12/25/2049	1.A
..81743X-AA-7	SEQUOIA MORTGAGE TRUST SERIES 6 CLASS A 4.645% 04/19/27	09/19/2026	Paydown		3,934	3,934	3,934	3,886	0	48	0	48	0	3,934	0	0	0	113	04/19/2027	1.A FM

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CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLASS A1 144A 3.500% 07/25/43	09/01/2026	Paydown		23,991	23,991	24,847	24,750	0	(760)	0	(760)	0	23,991	0	0	0	582	07/25/2043	1.A
..81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47	09/01/2026	Paydown		10,003	10,003	10,027	10,033	0	(30)	0	(30)	0	10,003	0	0	0	222	07/25/2047	1.A
..81745X-AU-1	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A19 144A 3.500% 07/25/47	09/01/2026	Paydown		695	695	686	685	0	10	0	10	0	695	0	0	0	15	07/25/2047	1.A
..81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47	09/01/2026	Paydown		110	110	117	143	0	(34)	0	(34)	0	110	0	0	0	3	08/25/2047	1.A
..81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47	09/01/2026	Paydown		349	349	357	386	0	(37)	0	(37)	0	349	0	0	0	9	08/25/2047	1.A
..81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47	09/01/2026	Paydown		5,285	5,285	5,364	5,435	0	(151)	0	(151)	0	5,285	0	0	0	152	12/25/2047	1.A
..81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47	09/01/2026	Paydown		61,173	61,173	57,933	57,567	0	3,606	0	3,606	0	61,173	0	0	0	1,564	02/25/2047	1.A
..81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48	09/01/2026	Paydown		4,656	4,656	4,645	4,647	0	10	0	10	0	4,656	0	0	0	109	02/25/2048	1.A
..81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48	09/01/2026	Paydown		5,006	5,006	5,044	5,225	0	(219)	0	(219)	0	5,006	0	0	0	150	08/25/2048	1.A
..81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48	09/01/2026	Paydown		3,751	3,751	3,769	3,786	0	(35)	0	(35)	0	3,751	0	0	0	99	03/25/2048	1.A
..81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48	09/01/2026	Paydown		2,764	2,764	2,755	2,750	0	14	0	14	0	2,764	0	0	0	74	06/25/2048	1.A
..81748G-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A1 144A 4.000% 09/25/49	09/01/2026	Paydown		21,438	21,438	22,270	22,757	0	(1,319)	0	(1,319)	0	21,438	0	0	0	584	09/25/2049	1.A
..81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49	09/01/2026	Paydown		7,146	7,146	6,972	6,874	0	273	0	273	0	7,146	0	0	0	195	09/25/2049	1.A
..81748G-EJ-6	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS B1B 144A 4.518% 09/25/49	09/01/2026	Paydown		35,251	35,251	37,316	36,761	0	(1,510)	0	(1,510)	0	35,251	0	0	0	1,079	09/25/2049	1.A
..81748J-AA-3	SEQUOIA MORTGAGE TRUST SERIES 2019-4 CLASS A1 144A 3.500% 11/25/49	09/01/2026	Paydown		2,908	2,908	3,030	3,046	0	(138)	0	(138)	0	2,908	0	0	0	68	11/25/2049	1.A
..81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50	09/01/2026	Paydown		7,593	7,593	7,912	7,979	0	(386)	0	(386)	0	7,593	0	0	0	185	03/25/2050	1.A
..81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50	09/01/2026	Paydown		32,076	32,076	32,715	32,726	0	(650)	0	(650)	0	32,076	0	0	0	730	02/25/2050	1.A
..81748R-AV-9	SEQUOIA MORTGAGE TRUST SERIES 2020-4 CLASS A20 144A 2.500% 11/25/50	09/01/2026	Paydown		11,242	11,242	11,537	11,531	0	(289)	0	(289)	0	11,242	0	0	0	187	11/25/2050	1.A
..81748Y-BD-3	SEQUOIA MORTGAGE TRUST SERIES 2021-6 CLASS A103 144A 0.500% 10/25/51	09/01/2026	Paydown		0	0	55,371	58,439	0	(58,439)	0	(58,439)	0	0	0	0	0	6,900	10/25/2051	1.A FE
..81749B-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2023-1 CLASS A1 144A 5.000% 01/25/53	09/01/2026	Paydown		32,100	32,100	31,759	31,631	0	468	0	468	0	32,100	0	0	0	1,112	01/25/2053	1.A
..81749H-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2024-2 CLASS A4 144A 5.875% 03/25/54	09/01/2026	Paydown		24,040	24,040	24,010	23,913	0	127	0	127	0	24,040	0	0	0	981	03/25/2054	1.A
..81749Q-AV-0	SEQUOIA MORTGAGE TRUST SERIES 2024-10 CLASS A20 144A 5.500% 11/25/54	09/01/2026	Paydown		14,425	14,425	14,280	14,251	0	174	0	174	0	14,425	0	0	0	491	11/25/2054	1.A
..81749X-AU-7	SEQUOIA MORTGAGE TRUST SERIES 2025-12 CLASS A19 144A 5.500% 12/25/55	09/01/2026	Paydown		12,107	12,107	12,063	12,063	0	44	0	44	0	12,107	0	0	0	438	12/25/2055	1.A
..81751P-BD-6	SEQUOIA MORTGAGE TRUST SERIES 2026 10 CLASS A26F 144A 5.490% 08/25/56	09/25/2026	Paydown		36,052	36,052	36,051	0	0	1	0	1	0	36,052	0	0	0	163	08/25/2056	1.A FE
..81880N-AC-8	SG CAPITAL PARTNERS SERIES 2025-1 CLASS A1 144A 5.098% 12/25/65	09/01/2026	Paydown		32,415	32,415	32,415	32,415	0	0	0	0	0	32,415	0	0	0	1,077	12/25/2065	1.A FE
..83444E-AA-7	SOLVE FUNDING TRUST SERIES 2025-HEC1 CLASS A 144A 6.500% 07/25/55	08/25/2026	Paydown		17,298	17,298	16,757	16,589	0	709	0	709	0	17,298	0	0	0	737	07/25/2055	2.B FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..848948-AA-3	SPLITERO TRUST 2025 1 SERIES 2025-1 CLASS A1 144A 5.750% 12/25/55	09/01/2026	Paydown		12,044	12,044	11,895	11,896	0	148	0	148	0	12,044	0	0	0	442	12/25/2055	1.G FE
..85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66	09/01/2026	Paydown		34,586	34,586	29,917	29,934	0	4,652	0	4,652	0	34,586	0	0	0	451	11/25/2066	1.A FE
..863572-UD-3	STRUCTURED ASSET SECURITIES CO SERIES 1998-6 CLASS B1 6.500% 07/25/28	09/01/2026	Paydown		3,732	3,732	3,661	3,709	0	22	0	22	0	3,732	0	0	0	166	07/25/2028	5.C FM
..86358R-ND-5	AMORTIZING RESIDENTIAL COLLATE SERIES 2001-BC6W CLASS A 5.365% 10/25/31	09/25/2026	Paydown		224	224	224	219	0	4	0	4	0	224	0	0	0	9	10/25/2031	1.A FM
..89171Y-BD-2	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 2B2 144a 4.750% 11/25/57	09/01/2026	Paydown		56,139	56,139	58,077	56,800	0	(661)	0	(661)	0	56,139	0	0	0	1,806	11/25/2057	1.A
..92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 2.829% 10/25/66	09/01/2026	Paydown		39,802	39,802	35,872	36,956	0	2,846	0	2,846	0	39,802	0	0	0	771	10/25/2066	1.A
..92541V-AE-4	VERUS SECURITIZATION TRUST SERIES 2026-INV1 CLASS A1 144A 5.635% 07/25/71	09/01/2026	Paydown		4,226	4,226	4,232	0	0	(5)	0	(5)	0	4,226	0	0	0	20	07/25/2071	1.A FE
..929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2003-S5 CLASS 1A4 5.500% 06/25/33	09/01/2026	Paydown		919	919	963	959	0	(40)	0	(40)	0	919	0	0	0	34	06/25/2033	3.A FM
..92922F-4G-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR14 CLASS 2A2 4.670% 12/25/35	09/01/2026	Paydown		845	845	0	0	0	845	0	845	0	845	0	0	0	26	12/25/2035	1.A FM
..92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 4.995% 10/25/45	09/25/2026	Paydown		12,968	12,968	13,092	13,151	0	(183)	0	(183)	0	12,968	0	0	0	342	10/25/2045	1.A FM
..92922F-D2-1	WAMU MORTGAGE PASS THROUGH CER SERIES 05-AR2 CLASS 2A1A 4.635% 01/25/45	09/25/2026	Paydown		210	210	210	207	0	3	0	3	0	210	0	0	0	6	01/25/2045	1.A FM
..92922F-J5-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR6 CLASS 2A1C 4.693% 04/25/45	09/25/2026	Paydown		956	956	923	951	0	5	0	5	0	956	0	0	0	31	04/25/2045	1.A FM
..92922F-S2-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR8 CLASS 2AB3 4.735% 07/25/45	09/25/2026	Paydown		1,505	1,505	1,160	1,217	0	288	0	288	0	1,505	0	0	0	42	07/25/2045	1.A FM
..92922F-U5-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 4.772% 07/25/45	09/25/2026	Paydown		356	356	356	355	0	1	0	1	0	356	0	0	0	11	07/25/2045	5.C FM
..92922F-WE-4	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR9 CLASS A1 4.946% 08/25/34	09/01/2026	Paydown		4,729	4,729	4,690	4,694	0	35	0	35	0	4,729	0	0	0	165	08/25/2034	1.A FM
..92922F-XM-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-CB3 CLASS 2A 6.500% 10/25/34	09/01/2026	Paydown		395	395	406	406	0	(10)	0	(10)	0	395	0	0	0	17	10/25/2034	1.A FM
..92922F-ZF-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR12 CLASS A2A 4.795% 10/25/44	09/25/2026	Paydown		1,067	1,067	1,067	1,056	0	11	0	11	0	1,067	0	0	0	34	10/25/2044	1.G FM
..92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 2006-AR17 CLASS 1A 4.525% 12/25/46	09/01/2026	Paydown		3,675	3,730	2,915	3,133	0	542	0	542	0	3,675	0	0	0	103	12/25/2046	1.A FM
..933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SERIES 07-OA2 CLASS 1A 4.405% 03/25/47	09/01/2026	Paydown		4,541	4,560	3,771	3,770	0	771	0	771	0	4,541	0	0	0	97	03/25/2047	1.A FM
..933638-AC-2	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 1A1B 4.435% 01/25/47	09/01/2026	Paydown		3,539	3,328	149	0	0	3,539	0	3,539	0	3,539	0	0	0	117	01/25/2047	1.A FM
..93364B-AA-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2007-OA5 CLASS 1A 4.455% 06/25/47	09/01/2026	Paydown		4,196	4,196	3,619	3,770	0	426	0	426	0	4,196	0	0	0	84	06/25/2047	1.A FM
..939336-6D-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2005-4 CLASS CB9 4.000% 06/25/35	07/25/2026	Paydown		422	477	403	412	0	10	0	10	0	422	0	0	0	11	06/25/2035	2.A FM
..939336-6D-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2005-4 CLASS CB9 4.000% 06/25/35	09/25/2026	Paydown		1,375	1,414	1,196	1,224	0	151	0	151	0	1,375	0	0	0	41	06/25/2035	2.B FM
..939346-AB-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR9 CLASS 2A 3.055% 11/25/46	09/01/2026	Paydown		1,724	1,965	1,377	1,630	0	94	0	94	0	1,724	0	0	0	41	11/25/2046	1.A FM
..93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 4.415% 07/25/35	09/25/2026	Paydown		261	316	259	262	0	(1)	0	(1)	0	261	0	0	0	9	07/25/2035	1.A FM
..93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 4.415% 07/25/35	08/25/2026	Paydown		100	120	106	106	0	(5)	0	(5)	0	100	0	0	0	3	07/25/2035	1.C FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 4.415% 07/25/35	09/25/2026	Paydown		47	58	51	51	0	(4)	0	(4)	0	47	0	0	0	2	07/25/2035	1.D FM
..93934F-BU-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-7 CLASS 4CB 7.000% 08/25/35	09/01/2026	Paydown		0	479	280	305	0	(305)	0	(305)	0	0	0	0	0	24	08/25/2035	1.A FM
..93934F-CF-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-8 CLASS 1A2 5.500% 10/25/35	09/01/2026	Paydown		1,828	2,632	2,389	2,282	347	(800)	0	(453)	0	1,828	0	0	0	102	10/25/2035	5.B FM
..93934F-CF-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-8 CLASS 1A2 5.500% 10/25/35	07/01/2026	Paydown		960	1,356	1,231	1,176	179	(395)	0	(216)	0	960	0	0	0	67	10/25/2035	5.C FM
..93934F-GJ-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-10 CLASS 3CB1 6.000% 11/25/35	09/01/2026	Paydown		233	467	313	358	0	(125)	0	(125)	0	233	0	0	0	25	11/25/2035	1.A FM
..93934F-KK-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2006-1 CLASS 2CB1 7.000% 02/25/36	09/01/2026	Paydown		668	4,590	1,931	2,137	0	(1,469)	0	(1,469)	0	668	0	0	0	360	02/25/2036	1.A FM
..939355-BR-3	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2007-OA3 CLASS 4A2 4.405% 04/25/47	09/01/2026	Paydown		16,870	14,213	12,622	12,683	0	4,186	0	4,186	0	16,870	0	0	0	384	04/25/2047	1.A FM
..93935D-AA-4	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR7 CLASS A1A 3.184% 09/25/46	09/01/2026	Paydown		9,542	8,195	5,851	6,735	0	2,806	0	2,806	0	9,542	0	0	0	215	09/25/2046	1.A FM
..93935E-AC-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-8 CLASS A3A 4.043% 10/25/36	09/01/2026	Paydown		1,691	1,691	990	844	0	847	0	847	0	1,691	0	0	0	16	10/25/2036	1.A FM
..93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 3.387% 08/25/46	09/01/2026	Paydown		1,307	2,791	1,739	1,630	0	(323)	0	(323)	0	1,307	0	0	0	65	08/25/2046	3.A FM
..93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 4.215% 12/25/36	09/25/2026	Paydown		4,726	4,726	2,790	2,486	0	2,240	0	2,240	0	4,726	0	0	0	69	12/25/2036	1.A FM
..949796-AA-4	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A1 144A 3.000% 05/25/50	09/01/2026	Paydown		6,165	6,165	6,535	6,617	0	(451)	0	(451)	0	6,165	0	0	0	114	05/25/2050	1.A
..949796-AS-5	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A17 144A 3.000% 05/25/50	09/01/2026	Paydown		4,932	4,932	5,189	5,245	0	(312)	0	(312)	0	4,932	0	0	0	92	05/25/2050	1.A
..94982P-AA-7	WELLS FARGO MORTGAGE BACKED SE SERIES 2005-AR7 CLASS 1A1 5.490% 05/25/35	09/01/2026	Paydown		2,013	2,013	1,971	2,025	0	(12)	0	(12)	0	2,013	0	0	0	70	05/25/2035	1.A FM
..949831-AA-9	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A1 144A 3.500% 07/25/49	09/01/2026	Paydown		585	585	609	620	0	(34)	0	(34)	0	585	0	0	0	14	07/25/2049	1.A
..949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49	09/01/2026	Paydown		507	507	509	510	0	(2)	0	(2)	0	507	0	0	0	12	07/25/2049	1.A
..94983J-AC-6	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-AR1 CLASS 2A1 5.783% 03/25/36	09/01/2026	Paydown		4,465	4,837	4,046	4,559	0	(94)	0	(94)	0	4,465	0	0	0	213	03/25/2036	1.A FM
..94985J-CD-0	WELLS FARGO MORTGAGE BACKED SE SERIES 2007-7 CLASS APO 0.000% 06/25/37	09/01/2026	Paydown		1,318	1,997	492	658	0	660	0	660	0	1,318	0	0	0	0	06/25/2037	1.A FM
..94989U-AA-9	WELLS FARGO MORTGAGE BACKED SERIES 2018-1 CLASS A1 144A 3.500% 07/25/47	09/01/2026	Paydown		6,857	6,857	6,341	6,215	0	642	0	642	0	6,857	0	0	0	148	07/25/2047	1.A
..95001T-AA-3	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS A1 144A 3.914% 11/25/48	09/01/2026	Paydown		189	189	190	191	0	(1)	0	(1)	0	189	0	0	0	5	11/25/2048	1.A
..95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49	09/01/2026	Paydown		15,501	15,501	15,883	15,947	0	(445)	0	(445)	0	15,501	0	0	0	296	12/25/2049	1.A
..95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50	09/01/2026	Paydown		5,660	5,660	5,900	5,928	0	(268)	0	(268)	0	5,660	0	0	0	111	06/25/2050	1.A
..95003F-AV-5	WELLS FARGO MORTGAGE BACKED S SERIES 2021-INV2 CLASS A101 14 0.626% 09/25/51	09/01/2026	Paydown		0	0	162,927	163,527	0	(163,527)	0	(163,527)	0	0	0	0	0	18,482	09/25/2051	1.A FE
..95003N-AB-2	WELL FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS A2 144A 3.000% 03/25/52	09/01/2026	Paydown		46,613	46,613	42,433	42,458	0	4,155	0	4,155	0	46,613	0	0	0	934	03/25/2052	1.A
..442935-AA-0	HOWL SECURITIES TRUST 2026 HIO SERIES 2026-HIO1 CLASS A1 144A 1.000% 07/25/56	09/25/2026	Paydown		26,678	26,678	25,477	0	0	1,201	0	1,201	0	26,678	0	0	0	14	07/25/2056	1.F Z
..442935-AB-8	HOWL SECURITIES TRUST 2026 HIO SERIES 2026-HIO1 CLASS A2 144A 1.000% 07/25/56	09/25/2026	Paydown		5,804	5,804	5,459	0	0	345	0	345	0	5,804	0	0	0	3	07/25/2056	2.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					5,219,788	5,238,344	5,904,552	5,635,348	15,020	(744,562)	532	(730,074)	0	5,219,788	0	0	0	256,798	XXX	XXX
..00249H-AA-1	AXMF SERIES 25 SBRR1 CLASS A 144A 5.980% 04/27/58	09/27/2026	Paydown		8,406	8,406	8,323	8,406	0	(1)	0	(1)	0	8,406	0	0	0	336	04/27/2058	1.G FE
..05609R-AL-8	BX TRUST SERIES 2021-BXMF CLASS D 144A 5.761% 10/15/26	08/15/2026	Paydown		716,226	716,226	711,767	792,584	0	(76,358)	0	(76,358)	0	716,226	0	0	0	23,544	10/15/2026	1.A
..06054A-BC-2	BANC OF AMERICA COMMERCIAL MOR SERIES 2015-UBS7 CLASS B 4.419% 09/15/48	08/01/2026	Paydown		47,012	47,012	47,443	47,030	0	(19)	0	(19)	0	47,012	0	0	0	1,349	09/15/2048	1.A
..06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.838% 11/15/50	09/01/2026	Paydown		0	0	1,996	720	0	(720)	0	(720)	0	0	0	0	0	344	11/15/2050	1.A FE
..12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.872% 08/15/50	09/01/2026	Paydown		0	0	1,819	4,474	0	(3,221)	1,252	(4,473)	0	0	0	0	0	2,566	08/15/2050	1.A FE
..12593Q-BH-2	COMM MORTGAGE TRUST SERIES 2015-CR26 CLASS B 4.837% 10/10/48	09/01/2026	Paydown		17,274	17,274	17,221	17,278	0	(4)	0	(4)	0	17,274	0	0	0	574	10/10/2048	1.A
..17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS XA 1.261% 04/14/50	09/01/2026	Paydown		0	0	115,699	25,113	0	(25,113)	0	(25,113)	0	0	0	0	0	22,241	04/14/2050	1.A FE
..17326C-BE-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA 0.836% 08/15/50	09/01/2026	Paydown		0	0	589	190	0	(190)	0	(190)	0	0	0	0	0	101	08/15/2050	1.A FE
..17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P8 CLASS XA 0.976% 09/15/50	09/01/2026	Paydown		0	0	1,729	480	0	(480)	0	(480)	0	0	0	0	0	267	09/15/2050	1.D FE
..17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.088% 10/12/50	09/01/2026	Paydown		0	0	8,198	2,750	0	(2,750)	0	(2,750)	0	0	0	0	0	1,466	10/12/2050	1.A FE
..23306N-AC-6	DBWF MORTGAGE TRUST SERIES 2015-LCM CLASS A2 144A 3.535% 06/10/34	09/01/2026	Paydown		205,474	205,474	200,277	204,237	0	1,237	0	1,237	0	205,474	0	0	0	5,315	06/10/2034	1.A
..29425A-AG-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-GC33 CLASS B 4.480% 09/10/58	09/01/2026	Paydown		3,069	3,069	3,104	3,076	0	(6)	0	(6)	0	3,069	0	0	0	90	09/10/2058	1.A
..29429E-AJ-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-P4 CLASS B 3.377% 07/10/49	09/01/2026	Paydown		588,911	588,911	523,757	574,155	0	14,755	0	14,755	0	588,911	0	0	0	12,105	07/10/2049	1.C
..36251P-AF-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS XA 1.125% 10/10/49	09/01/2026	Paydown		0	0	17,143	17,143	0	(17,143)	0	(17,143)	0	0	0	0	0	54,082	10/10/2049	1.A FE
..46640J-AC-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS D 144A 4.115% 01/15/46	09/01/2026	Paydown		24,240	24,240	23,669	24,235	0	6	0	6	0	24,240	0	0	0	651	01/15/2046	1.A
..49308V-AF-4	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS X 144A 1.700% 09/16/52	09/01/2026	Paydown		0	0	44,074	24,550	0	(24,550)	0	(24,550)	0	0	0	0	0	4,719	09/16/2052	1.A FE
..50219Q-AN-4	LSTAR COMMERCIAL MORTGAGE TR SERIES 2016-4 CLASS D 144A 4.649% 03/10/49	09/01/2026	Paydown		1,125	1,125	1,089	1,117	0	8	0	8	0	1,125	0	0	0	39	03/10/2049	1.A
..55293B-AK-1	MERIT SERIES 2021-STOR CLASS E 144A 5.681% 07/15/38	07/15/2026	Paydown		3,000,000	3,000,000	3,000,000	2,953,195	0	46,805	0	46,805	0	3,000,000	0	0	0	97,722	07/15/2038	1.A
..61690V-AE-8	MORGAN STANLEY BAML TRUST SERIES 2015-C26 CLASS D 144A 3.060% 10/15/48	09/01/2026	Paydown		64,112	64,112	57,932	62,687	0	1,425	0	1,425	0	64,112	0	0	0	1,148	10/15/2048	1.A
..92937E-AJ-3	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C11 CLASS D 144A 4.356% 03/15/45	09/17/2026	BANK OF NEW YORK		2,714,417	3,315,319	3,113,490	3,329,341	0	(4,708)	0	(4,708)	0	3,324,633	0	(610,216)	(610,216)	113,000	03/15/2045	1.A
..92939V-AG-9	WP GLIMCHER MALL TRUST SERIES 2015-WPG CLASS C 144A 3.633% 06/05/35	09/08/2026	Capital Distribution		8,810	0	8,810	8,810	0	0	0	0	0	8,810	0	0	0	0	06/05/2035	5.A
..94989T-BF-0	WELLS FARGO COMMERCIAL MORTG SERIES 2015-LC22 CLASS C 4.872% 09/15/58	09/01/2026	Paydown		153,265	153,265	146,578	150,036	0	3,230	0	3,230	0	153,265	0	0	0	5,322	09/15/2058	1.A
..00500R-AG-0	ACRES LTD SERIES 2021-FL1 CLASS C 6.138% 10/16/36	09/16/2026	Paydown		2,750,000	2,750,000	2,750,000	2,748,982	0	1,018	0	1,018	0	2,750,000	0	0	0	124,153	10/16/2036	1.C FE
..00500R-AJ-4	ACRES LTD SERIES 2021-FL1 CLASS D 6.638% 10/16/36	09/16/2026	Paydown		2,750,000	2,750,000	2,750,000	2,745,601	0	4,399	0	4,399	0	2,750,000	0	0	0	134,614	10/16/2036	2.A FE
..12434L-AC-8	BXMT LTD SERIES 2020-FL2 CLASS AS 144A 5.331% 02/15/38	09/15/2026	Paydown		201,411	201,411	191,844	199,966	0	1,445	0	1,445	0	201,411	0	0	0	7,873	02/15/2038	1.A FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..36262T-AG-8	GPMT LTD SERIES 2021-FL4 CLASS C 144A 6.362% 12/15/36	08/20/2026	Paydown		1,500,000	1,500,000	1,500,000	1,498,736	0	1,264	0	1,264	0	1,500,000	0	0	0	62,551	12/15/2036	1.G FE
..55284A-AG-3	MF1 MULTIFAMILY HOUSING MORTGA SERIES 2021-FL7 CLASS C 144A 6.026% 10/16/36	09/16/2026	Paydown		2,000,000	2,000,000	2,000,000	1,995,172	0	4,828	0	4,828	0	2,000,000	0	0	0	88,748	10/16/2036	1.E FE
..55284A-AJ-7	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL7 CLASS D 144A 6.551% 10/16/36	09/18/2026	Paydown		8,500,000	8,500,000	8,263,050	8,426,869	0	73,131	0	73,131	0	8,500,000	0	0	0	359,669	10/16/2036	2.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					25,253,752	25,845,844	25,509,601	25,866,933	0	(1,712)	1,252	(2,964)	0	25,863,968	0	(610,216)	(610,216)	1,124,589	XXX	XXX
..02148B-AC-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006 33CB CLASS 2A1 6.000% 11/25/36	09/01/2026	Paydown		6,113	1,904	983	0	0	5,129	0	5,129	0	6,113	0	0	0	391	11/25/2036	1.A FM
..02148B-AC-8	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006 33CB CLASS 2A1 6.000% 11/25/36	08/01/2026	Paydown		51,181	49,221	25,429	0	0	25,751	0	25,751	0	51,181	0	0	0	1,902	11/25/2036	1.D FM
..09626Y-AU-4	BLUEMOUNTAIN CLO LTD SERIES 2013-2A CLASS CR 144A 5.945% 10/22/30	07/22/2026	Paydown		924,697	924,697	879,664	913,786	0	10,910	0	10,910	0	924,697	0	0	0	41,672	10/22/2030	1.A FE
..12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2011 12R CLASS 2A2 144A 4.036% 02/27/37	09/01/2026	Paydown		19,478	22,298	20,266	0	0	(788)	0	(788)	0	19,478	0	0	0	533	02/27/2037	2.C FM
..40443Q-AC-7	HPS PRIVATE CREDIT CLO SERIES 2024-2A CLASS B 144A 6.191% 05/15/36	07/20/2026	Call 100.0000		2,400,000	2,400,000	2,399,207	2,395,013	0	(13,766)	0	(13,766)	0	2,381,248	0	18,752	18,752	100,890	05/15/2036	1.C FE
..50200W-AD-4	LCM LTD PARTNERSHIP SERIES 28A CLASS C 144A 6.141% 10/20/30	07/20/2026	Paydown		659,257	659,257	659,257	653,987	0	5,270	0	5,270	0	659,257	0	0	0	30,770	10/20/2030	1.C FE
..00889E-AU-9	AIMCO SERIES 2022-18A CLASS CR 144A 5.629% 07/20/37	08/12/2026	Call 100.0000		4,750,000	4,750,000	4,750,000	4,708,789	0	3,289	0	3,289	0	4,712,078	0	37,922	37,922	220,357	07/20/2037	1.F FE
..00889J-AN-4	AIMCO SERIES 2022-17A CLASS CR 144A 5.633% 07/20/37	08/28/2026	Call 100.0000		2,000,000	2,000,000	2,000,000	1,982,959	0	1,664	0	1,664	0	1,984,623	0	15,377	15,377	97,793	07/20/2037	1.E FE
..00901F-AQ-9	AIMCO SERIES 2021-16A CLASS CR 144A 5.700% 07/17/37	07/10/2026	Call 100.0000		1,000,000	1,000,000	1,000,000	991,369	0	337	0	337	0	991,706	0	8,294	8,294	42,103	07/17/2037	1.F FE
..00901F-AS-5	AIMCO SERIES 2021-16A CLASS D1R 144A 6.650% 07/17/37	07/10/2026	Call 100.0000		750,000	750,000	750,000	742,832	0	667	0	667	0	743,499	0	6,501	6,501	23,420	07/17/2037	2.C FE
..03665Y-AS-4	ANTARES CLO SERIES 2019-2A CLASS BR 144A 6.452% 01/23/36	07/16/2026	Paydown		2,650,000	2,650,000	2,652,427	2,652,428	0	(2,428)	0	(2,428)	0	2,650,000	0	0	0	125,996	01/23/2036	1.C FE
..03770W-AG-6	APIDOS CLO LTD SERIES 2024-48A CLASS C 144A 5.860% 07/25/37	08/06/2026	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	68,199	07/25/2037	1.F FE
..07403C-AN-1	BEAR MOUNTAIN PARK CLO LTD SERIES 2022-1A CLASS CR 144A 5.753% 07/15/37	08/18/2026	Call 100.0000		7,000,000	7,000,000	7,000,000	6,927,961	0	9,401	0	9,401	0	6,937,363	0	62,637	62,637	343,305	07/15/2037	1.F FE
..09077C-AW-2	BIRCH GROVE CLO LTD SERIES 2022-4A CLASS CR 144A 5.853% 07/15/37	07/15/2026	Paydown		500,000	500,000	500,000	494,597	0	5,403	0	5,403	0	500,000	0	0	0	22,916	07/15/2037	1.E FE
..12575W-AG-4	CIFC FUNDING LTD SERIES 2024-3A CLASS C 144A 5.934% 07/21/37	07/31/2026	Various		2,000,000	2,000,000	2,000,000	1,982,991	0	2,383	0	2,383	0	1,985,374	0	14,626	14,626	93,356	07/21/2037	1.F FE
..14315J-BE-8	CARLYLE GLOBAL MARKET STRATEGI SERIES 2017-2A CLASS CR2 144A 6.129% 07/20/37	07/08/2026	Various		4,000,000	4,000,000	4,000,000	3,967,729	0	3,812	0	3,812	0	3,971,541	0	28,459	28,459	178,244	07/20/2037	1.F FE
..26244Q-AQ-6	DRYDEN SENIOR LOAN FUND SERIES 2017-49A CLASS BR 144A 5.591% 07/18/30	07/20/2026	Paydown		457,970	457,970	457,970	451,645	0	6,325	0	6,325	0	457,970	0	0	0	19,467	07/18/2030	1.A FE
..29244P-AG-4	EMPOWER CLO LTD SERIES 2024-2A CLASS C 144A 5.853% 07/15/37	09/02/2026	Call 100.0000		500,000	500,000	500,000	496,085	0	928	0	928	0	497,013	0	2,987	2,987	26,168	07/15/2037	1.F FE
..55819D-BE-5	MADISON PARK FUNDING LTD SERIES 2018-31A CLASS CR 144A 6.060% 07/23/37	09/04/2026	Call 100.0000		1,000,000	1,000,000	1,000,000	991,139	0	1,543	0	1,543	0	992,683	0	7,318	7,318	52,535	07/23/2037	1.E FE
..67402C-BJ-4	OAKTREE CLO LTD SERIES 2019-4A CLASS CRR 144A 5.999% 07/20/37	07/20/2026	Paydown		8,000,000	8,000,000	8,000,000	7,914,250	0	85,750	0	85,750	0	8,000,000	0	0	0	364,802	07/20/2037	1.F FE
..67706J-AG-9	OAK HILL CREDIT PARTNERS SERIES 2024-18A CLASS B2 144A 5.669% 04/20/37	07/14/2026	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,233	0	(46)	0	(46)	0	2,000,187	0	(187)	(187)	83,145	04/20/2037	1.C FE
..67706J-AJ-3	OAK HILL CREDIT PARTNERS SERIES 2024-18A CLASS C 144A 6.179% 04/20/37	07/14/2026	Call 100.0000		3,000,000	3,000,000	3,000,000	2,963,223	0	6,842	0	6,842	0	2,970,065	0	29,935	29,935	137,833	04/20/2037	1.F FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..69915N-AN-8	PARALLEL LTD SERIES 2023-1A CLASS BR 144A 5.779% 07/20/36	07/29/2026	Call 100.0000		5,000,000	5,000,000	5,000,000	4,985,964	0	(1,682)	0	(1,682)	0	4,984,281	0	15,719	15,719	226,901	07/20/2036	1.F FE
..75009R-AG-8	RAD CLO LTD SERIES 2021-14A CLASS D 144A 7.015% 01/15/35	08/27/2026	Call 100.0000		3,000,000	3,000,000	3,000,000	3,001,817	0	(2,980)	0	(2,980)	0	2,998,838	0	1,162	1,162	184,668	01/15/2035	2.C FE
..83610K-AN-3	SOUND POINT CLO LTD SERIES 2017-2A CLASS CR 144A 6.272% 07/25/30	07/27/2026	Paydown		1,710,944	1,710,944	1,710,944	1,688,825	0	22,119	0	22,119	0	1,710,944	0	0	0	80,347	07/25/2030	1.A FE
..89642D-AU-2	TRINITAS CLO LTD SERIES 2021-16A CLASS C1R 144A 5.729% 07/20/34	09/10/2026	Call 100.0000		606,000	606,000	606,000	605,494	0	(177)	0	(177)	0	605,317	0	683	683	31,411	07/20/2034	1.E FE
..89790C-AA-8	TRUPS FINANCIALS NOTE SECURITI SERIES 2025-3A CLASS A1 144A 5.653% 07/15/41	07/15/2026	Paydown		451,977	451,977	451,977	451,969	0	9	0	9	0	451,977	0	0	0	15,105	07/15/2041	1.A FE
..897930-AA-1	TRUPS FINANCIALS NOTE SECURITI SERIES 2026-1A CLASS A1 144A 5.503% 01/15/38	07/15/2026	Paydown		8,621	8,621	8,621	0	0	0	0	0	0	8,621	0	0	0	179	01/15/2038	1.A FE
..973142-AW-2	WIND RIVER CLO LTD SERIES 2020-1A CLASS CR 144A 6.229% 07/20/37	07/30/2026	Various		6,500,000	6,500,000	6,500,000	6,433,247	0	15,267	0	15,267	0	6,448,514	0	51,486	51,486	318,986	07/20/2037	1.F FE
..97316L-AN-8	WIND RIVER CLO LTD SERIES 2017-3A CLASS CR2 144A 5.953% 04/15/35	09/10/2026	Call 100.0000		600,000	600,000	600,000	598,785	0	132	0	132	0	598,918	0	1,082	1,082	32,731	04/15/2035	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					63,046,238	63,042,889	62,972,745	62,497,117	0	191,064	0	191,064	0	62,743,486	0	302,753	302,753	2,966,125	XXX	XXX
..92915C-AS-3	VOYA CLO LTD SERIES 2016-1A CLASS A2R 144A 5.291% 01/20/31	07/20/2026	Paydown		277,017	277,017	277,017	273,907	0	3,110	0	3,110	0	277,017	0	0	0	11,145	01/20/2031	1.A FE
..92916M-AD-3	VOYA CLO LTD SERIES 2017-1A CLASS C 144A 7.342% 04/17/30	09/16/2026	Call 100.0000		311,254	311,254	313,037	308,219	0	399	0	399	0	308,618	0	2,636	2,636	21,193	04/17/2030	1.B FE
..92916M-AH-4	VOYA CLO LTD SERIES 2017-1R CLASS BR 144A 5.912% 04/17/30	09/16/2026	Call 100.0000		2,795,006	2,795,006	2,795,006	2,766,852	0	475	0	475	0	2,767,328	0	27,678	27,678	153,220	04/17/2030	1.A FE
..92916M-AH-4	VOYA CLO LTD SERIES 2017-1R CLASS BR 144A 5.912% 04/17/30	07/17/2026	Paydown		704,994	704,994	704,994	697,893	0	7,101	0	7,101	0	704,994	0	0	0	31,586	04/17/2030	1.A FE
..92916N-AA-7	VOYA CLO LTD SERIES 2017-1A CLASS D 144A 10.111% 04/17/30	09/16/2026	Call 100.0000		525,349	525,349	528,475	518,806	0	409	0	409	0	519,215	0	6,134	6,134	49,270	04/17/2030	3.C FE
..92916W-AC-3	VOYA CLO LTD SERIES 2013-2A CLASS A2AR 144A 5.472% 04/25/31	07/27/2026	Paydown		163,972	163,972	163,972	161,962	0	2,010	0	2,010	0	163,972	0	0	0	6,706	04/25/2031	1.A FE
..92916W-AE-9	VOYA CLO LTD SERIES 2013-2A CLASS A2BR 144A 5.472% 04/25/31	07/27/2026	Paydown		163,972	163,972	163,972	161,962	0	2,010	0	2,010	0	163,972	0	0	0	6,706	04/25/2031	1.A FE
..92917C-AJ-1	VOYA CLO LTD SERIES 2013-1A CLASS A2R 144A 5.565% 10/15/30	07/15/2026	Paydown		197,286	197,286	197,286	196,612	0	674	0	674	0	197,286	0	0	0	8,322	10/15/2030	1.A FE
..92917C-AL-6	VOYA CLO LTD SERIES 2013-1A CLASS BR 144A 5.915% 10/15/30	07/15/2026	Paydown		22,988	22,988	22,988	22,906	0	82	0	82	0	22,988	0	0	0	1,031	10/15/2030	1.A FE
..92913B-AJ-7	VOYA CLO LTD SERIES 2014-2A CLASS ER 144A 11.711% 04/17/30	07/17/2026	Paydown		4,003	4,003	217	217	0	3,786	0	3,786	0	4,003	0	0	0	0	04/17/2030	5.C FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					5,165,841	5,165,841	5,166,964	5,109,336	0	20,056	0	20,056	0	5,129,393	0	36,448	36,448	289,179	XXX	XXX
..00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 4.235% 01/25/37	09/25/2026	Paydown		7,283	7,283	4,430	4,056	0	3,227	0	3,227	0	7,283	0	0	0	97	01/25/2037	1.A FM
..004421-UU-5	ACE SECURITIES CORP SERIES 2006-NC1 CLASS M1 4.630% 12/25/35	09/25/2026	Paydown		132,843	132,843	111,322	127,957	0	4,886	0	4,886	0	132,843	0	0	0	2,263	12/25/2035	1.A FM
..03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2003 11 CLASS AV2 4.755% 11/25/33	09/25/2026	Paydown		3,888	3,888	3,888	3,920	0	(32)	0	(32)	0	3,888	0	0	0	117	11/25/2033	1.A FM
..03072S-VR-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 5.065% 11/25/34	09/25/2026	Paydown		63,258	63,258	60,587	62,585	0	673	0	673	0	63,258	0	0	0	1,689	11/25/2034	1.A FM
..08891@-AA-1	BID IV NOTE ISSUER LP BIDIV 5.000% 12/31/46	07/10/2026	Redemption 100.0000		12,573	12,573	12,573	10,630	0	0	0	0	0	12,573	0	0	0	327	12/31/2046	1.F PL
..10638G-AA-1	BREAN ASSET BACKED SECURITIES SERIES 2025-RM11 CLASS A1 144A 4.750% 05/25/65	09/25/2026	Paydown		27,273	27,273	26,214	25,632	0	1,640	0	1,640	0	27,273	0	0	0	823	05/25/2065	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..12489W-JR-6	CREDIT-BASED ASSET SERVICING SERIES 2004-CB4 CLASS M1 6.274% 05/25/35	09/01/2026	Paydown		8,309	8,309	0	0	0	8,309	0	8,309	0	8,309	0	0	0	26	05/25/2035	1.A FM
..12579C-AA-7	CMHAT 2025-P2 TRUST CMHAT_25-P2 4.400% 02/28/57	09/26/2026	Paydown		39,632	39,632	47,111	47,073	0	(7,441)	0	(7,441)	0	39,632	0	0	0	1,329	02/28/2057	1.A PL
..12579C-AB-5	CMHAT 2025-P2 TRUST CMHAT_25-P2 0.010% 02/28/57	09/26/2026	Paydown		4,131	4,131	3,106	3,112	0	1,020	0	1,020	0	4,131	0	0	0	0	02/28/2057	1.D PL
..12579C-AC-3	CMHAT 2025-P2 TRUST CMHAT_25-P2 0.010% 02/28/57	09/26/2026	Paydown		2,973	2,973	688	697	0	2,276	0	2,276	0	2,973	0	0	0	0	02/28/2057	1.G PL
..126670-GR-3	COUNTRYWIDE ASSET-BACKED CERT SERIES 2005-13 CLASS AF4 5.805% 04/25/36	09/01/2026	Paydown		14,784	15,472	12,831	12,919	0	1,864	0	1,864	0	14,784	0	0	0	446	04/25/2036	1.A FM
..12668B-XG-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-12CB CLASS A11 12.538% 05/25/36	09/25/2026	Paydown		1,946	1,947	1,215	1,337	0	609	0	609	0	1,946	0	0	0	153	05/25/2036	1.A FM
..14855W-AA-4	CASTLELAKE SECURED AVIATION AS SERIES 2023-1 CLASS A 6.500% 07/31/36	09/15/2026	Paydown		48,645	48,645	47,409	48,266	0	379	0	379	0	48,645	0	0	0	2,275	07/31/2036	1.F PL
..152314-EQ-9	CENTEX HOME EQUITY SERIES 2002-A CLASS AV 4.315% 01/25/32	09/25/2026	Paydown		10,973	10,973	10,973	10,864	0	109	0	109	0	10,973	0	0	0	301	01/25/2032	1.A FM
..160762-AV-2	CHARLIE MAC SERIES 2004-2 CLASS A1 5.000% 10/25/34	09/01/2026	Paydown		222	222	205	219	0	3	0	3	0	222	0	0	0	11	10/25/2034	5.C FM
..17307G-L8-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35	09/01/2026	Paydown		10,952	10,922	10,562	12,229	0	(1,277)	0	(1,277)	0	10,952	0	0	0	440	11/25/2035	1.A FM
..225458-PN-2	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-4 CLASS 2A1 4.415% 06/25/35	09/25/2026	Paydown		1,839	1,839	1,284	1,055	0	784	0	784	0	1,839	0	0	0	51	06/25/2035	1.A FM
..225470-SE-4	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS DX2 6.000% 01/25/36	09/01/2026	Paydown		0	0	505	948	0	(948)	0	(948)	0	0	0	0	0	964	01/25/2036	5.B GI
..225470-ZN-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-2 CLASS DX 6.000% 03/25/36	09/01/2026	Paydown		0	0	1,137	1,086	0	(1,086)	0	(1,086)	0	0	0	0	0	341	03/25/2036	5.B GI
..22942J-AU-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-6 CLASS DX 6.500% 07/25/36	09/01/2026	Paydown		0	0	1,021	1,245	0	(1,245)	0	(1,245)	0	0	0	0	0	714	07/25/2036	5.B GI
..30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 4.495% 10/25/36	09/25/2026	Paydown		4,978	4,978	3,533	3,428	0	1,550	0	1,550	0	4,978	0	0	0	94	10/25/2036	1.A FM
..362244-AA-3	GSAA HOME EQUITY TRUST SERIES 2006-19 CLASS A1 4.195% 12/25/36	09/25/2026	Paydown		47,328	47,328	16,671	13,213	0	34,115	0	34,115	0	47,328	0	0	0	357	12/25/2036	1.A FM
..3622EB-AB-4	GSAA HOME EQUITY TRUST SERIES 2007-4 CLASS A2 4.415% 03/25/37	09/25/2026	Paydown		12,739	12,739	4,343	3,518	0	9,221	0	9,221	0	12,739	0	0	0	87	03/25/2037	1.A FM
..362341-Z3-6	GSAA HOME EQUITY TRUST SERIES 2006-1 CLASS A2 4.455% 01/25/36	09/25/2026	Paydown		164,825	164,825	62,386	44,723	0	120,101	0	120,101	0	164,825	0	0	0	1,500	01/25/2036	1.A FM
..362351-AB-4	GSAA HOME EQUITY TRUST SERIES 06-20 CLASS 1A2 4.375% 12/25/46	09/25/2026	Paydown		5,006	5,006	1,930	1,485	0	3,521	0	3,521	0	5,006	0	0	0	41	12/25/2046	1.A FM
..36242D-T5-2	GSMPS MORTGAGE LOAN TRUST SERIES 2005-RP2 CLASS 1AF 144A 4.365% 03/25/35	09/25/2026	Paydown		40,467	40,467	37,442	38,660	0	1,807	0	1,807	0	40,467	0	0	0	986	03/25/2035	1.A FM
..382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48	09/20/2026	Paydown		18,284	18,284	18,276	18,277	0	7	0	7	0	18,284	0	0	0	256	05/20/2048	1.D FE
..39962*-AA-2	CASTLELAKE AVIATION WAREHOUSE CASTLE 4.750% 05/31/39	09/16/2026	PRIVATE DIRECT		855,162	855,162	852,297	852,573	0	318	0	318	0	852,891	0	2,271	2,271	29,773	05/31/2039	1.G PL
..39962*-AA-2	CASTLELAKE AVIATION WAREHOUSE CASTLE 4.750% 05/31/39	07/20/2026	Paydown		133,903	133,903	133,566	118,129	0	359	0	359	0	133,903	0	0	0	2,870	05/31/2039	1.G PL
..39962*-AB-0	CASTLELAKE AVIATION WAREHOUSE CASTLE 5.750% 05/31/39	09/16/2026	PRIVATE DIRECT		113,538	113,538	113,538	113,121	0	3,664	0	3,664	0	116,786	0	(3,248)	(3,248)	4,833	05/31/2039	2.C PL
..39962*-AC-8	CASTLELAKE AVIATION WAREHOUSE CASTLE 7.500% 05/31/39	09/16/2026	PRIVATE DIRECT		73,800	73,800	73,800	73,446	0	3,207	0	3,207	0	76,654	0	(2,854)	(2,854)	4,012	05/31/2039	3.C PL
..39962*-AD-6	CASTLELAKE AVIATION WAREHOUSE CASTLE 11.000% 05/31/39	09/16/2026	PRIVATE DIRECT		51,092	51,092	51,092	50,733	0	3,380	0	3,380	0	54,113	0	(3,021)	(3,021)	4,074	05/31/2039	4.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..40462#-AA-1	HA FEDERAL FUNDING II TRUST 3.430% 08/01/35	08/03/2026	Various		355,506	355,506	355,506	355,506	0	0	0	0	0	355,506	0	0	0	12,194	08/01/2035	1.D
..46658L-BL-4	JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS B1 144A 6.945% 03/25/55	09/01/2026	Paydown		9,138	9,138	9,651	9,606	0	(468)	0	(468)	0	9,138	0	0	0	424	03/25/2055	1.A
..50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62	09/15/2026	Paydown		22,956	22,956	22,956	22,955	0	1	0	1	0	22,956	0	0	0	712	12/15/2062	1.A FE
..529493-AL-2	LEXINGTON NOTES ISSUER II F LEXII 14.811% 12/04/36	07/25/2026	Redemption 100.0000		9,755	9,755	9,755	9,755	0	0	0	0	0	9,755	0	0	0	1,067	12/04/2036	4.B PL
..53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47	09/20/2026	Paydown		20,290	20,290	20,270	20,273	0	17	0	17	0	20,290	0	0	0	369	07/20/2047	1.D FE
..59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43	09/20/2026	Paydown		23,958	23,958	23,932	23,935	0	22	0	22	0	23,958	0	0	0	595	07/20/2043	1.D FE
..61745M-PM-9	MORGAN STANLEY DEAN WITTER CAP SERIES 2003-NC3 CLASS M1 5.365% 03/25/33	09/25/2026	Paydown		65,572	65,572	66,058	71,850	0	(6,278)	0	(6,278)	0	65,572	0	0	0	2,411	03/25/2033	1.A FM
..61945L-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS A 144A 2.880% 09/20/40	09/20/2026	Paydown		8,037	8,037	8,040	8,039	0	(2)	0	(2)	0	8,037	0	0	0	153	09/20/2040	1.A FE
..61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43	09/20/2026	Paydown		25,090	25,090	25,107	25,102	0	(13)	0	(13)	0	25,090	0	0	0	728	12/21/2043	1.E FE
..61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43	09/20/2026	Paydown		10,511	10,511	10,498	10,500	0	11	0	11	0	10,511	0	0	0	279	06/22/2043	1.D FE
..61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44	09/20/2026	Paydown		42,517	42,517	37,900	38,698	0	3,819	0	3,819	0	42,517	0	0	0	1,200	02/22/2044	1.G FE
..61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46	09/20/2026	Paydown		18,109	18,109	17,937	17,952	0	157	0	157	0	18,109	0	0	0	373	04/20/2046	1.E FE
..61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47	09/20/2026	Paydown		146,770	146,770	122,415	124,849	0	21,920	0	21,920	0	146,770	0	0	0	2,049	04/22/2047	1.E FE
..61947D-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-1A CLASS B 144A 2.050% 12/20/46	09/20/2026	Paydown		8,525	8,525	8,470	8,475	0	51	0	51	0	8,525	0	0	0	116	12/20/2046	1.E FE
..68269A-AA-8	ONEMAIN FINL ISS TR SERIES 2019-A CLASS A 3.390% 08/14/36	09/14/2026	Paydown		117,446	117,446	116,921	117,309	0	136	0	136	0	117,446	0	0	0	2,858	08/14/2036	1.A PL
..68269A-AC-4	ONEMAIN FINL ISS TR SERIES 2019-A CLASS C 4.670% 08/14/36	09/24/2026	BANK OF NEW YORK		243,225	250,000	250,145	250,058	0	(20)	0	(20)	0	250,037	0	(6,812)	(6,812)	9,081	08/14/2036	1.E PL
..73072D-AA-9	POINT SECURITIZATION TRUST SERIES 2025-1 CLASS A1 144A 6.250% 06/25/55	08/25/2026	Paydown		4,386	4,386	4,334	4,343	0	43	0	43	0	4,386	0	0	0	170	06/25/2055	1.G FE
..73316P-DS-6	POPULAR ABS MORTGAGE PASS T SERIES 2005-3 CLASS M1 3.309% 07/25/35	09/01/2026	Paydown		118,737	118,737	117,127	119,055	0	(319)	0	(319)	0	118,737	0	0	0	2,678	07/25/2035	1.A FM
..75970N-BE-6	RENAISSANCE HOME EQUITY LOAN SERIES 2005-3 CLASS AF4 5.640% 11/25/35	09/01/2026	Paydown		57,079	57,079	56,990	57,164	0	(85)	0	(85)	0	57,079	0	0	0	2,096	11/25/2035	1.A FM
..78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 4.204% 12/31/32	09/25/2026	Paydown		244	244	246	239	6	0	0	6	0	244	0	0	0	7	12/31/2032	6. FE
..83401A-AC-2	SOCIAL PROFESSIONAL LOAN PROG. SERIES 2018-D CLASS BFX 144A 4.140% 02/25/48	09/25/2026	Paydown		3,000,000	3,000,000	2,995,853	2,998,624	0	1,376	0	1,376	0	3,000,000	0	0	0	93,150	02/25/2048	1.B FE
..86359D-MZ-7	LEHMAN XS TRUST SERIES 2005-2 CLASS 2A4 5.670% 08/25/35	09/01/2026	Paydown		913	913	853	1,124	0	(211)	0	(211)	0	913	0	0	0	27	08/25/2035	1.A FM
..86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48	08/20/2026	Paydown		7,713	7,713	7,699	8,122	0	(410)	0	(410)	0	7,713	0	0	0	97	07/20/2048	1.G FE
..86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48	09/20/2026	Paydown		4,079	4,079	4,071	4,296	0	(217)	0	(217)	0	4,079	0	0	0	61	07/20/2048	2.C FE
..86744V-AA-9	HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49	08/20/2026	Paydown		3,797	3,797	3,771	3,886	0	(89)	0	(89)	0	3,797	0	0	0	120	08/20/2049	1.G FE
..86744V-AA-9	HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49	09/20/2026	Paydown		1,651	1,651	1,639	1,690	0	(39)	0	(39)	0	1,651	0	0	0	62	08/20/2049	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49	08/20/2026	Paydown		4,117	4,117	4,025	4,260	0	(143)	0	(143)	0	4,117	0	0	0	80	02/22/2049	1.G FE
..86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49	09/20/2026	Paydown		2,272	2,272	2,221	2,350	0	(79)	0	(79)	0	2,272	0	0	0	53	02/22/2049	3.B FE
..869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71	09/15/2026	Paydown		4,332	4,332	4,438	4,385	0	(52)	0	(52)	0	4,332	0	0	0	129	01/15/2071	1.A FE
..91528A-AA-7	UNLOCK HEA TRUST SERIES 2024-2 CLASS A 144A 6.500% 10/25/39	08/01/2026	Paydown		30,231	30,231	30,096	30,093	0	138	0	138	0	30,231	0	0	0	1,223	10/25/2039	2.B FE
..91528B-AA-5	UNLOCK HEA TRUST SERIES 2025-1 CLASS A 144A 6.750% 07/25/41	09/01/2026	Paydown		16,178	16,178	16,057	15,976	0	203	0	203	0	16,178	0	0	0	688	07/25/2041	2.B FE
..92908-AD-0	VOYA BAM PC 2025 1 CL D 8.319% 07/25/38	07/23/2026	Redemption 100.0000		66,721	66,721	66,721	66,406	0	315	0	315	0	66,721	0	0	0	3,842	07/25/2038	2.B PL
..93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 3.578% 07/25/47	09/25/2026	Paydown		18,017	18,017	11,664	11,012	0	7,005	0	7,005	0	18,017	0	0	0	256	07/25/2047	1.A FM
..93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 0A3 CLASS 2A 4.475% 04/25/47	09/01/2026	Paydown		40,579	48,049	44,513	0	0	(3,934)	0	(3,934)	0	40,579	0	0	0	1,072	04/25/2047	1.A FM
..G9012T-AA-4	RENEW II FINANCIAL PACE RNWIFCP 5.250% 12/30/61	09/20/2026	Paydown		102,518	102,518	102,518	51,585	0	1	0	1	0	102,518	0	0	0	1,437	12/30/2061	1.A PL
..G9012T-AB-2	RENEW II FINANCIAL PACE RNWIFCP 6.700% 12/30/61	09/20/2026	Paydown		3,167	3,167	3,167	1,593	0	0	0	0	0	3,167	0	0	0	57	12/30/2061	1.F PL
..L8043#-AA-3	SLF VI-L HOLDING D SCSP SLF VI-L 6.416% 09/30/34	08/21/2026	Various		3,000,000	3,000,000	3,000,000	2,520,325	0	0	0	0	0	3,000,000	0	0	0	86,263	09/30/2034	1.G PL
..59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43	09/20/2026	Paydown		12,635	12,635	12,688	12,677	0	(42)	0	(42)	0	12,635	0	0	0	365	03/20/2043	1.D FE
.8781M#-AA-7	SLIF VI-L HOLDINGS D LP SLIFVI 6.731% 09/30/34	08/21/2026	Various		5,000,000	5,000,000	5,000,000	4,200,542	0	0	0	0	0	5,000,000	0	0	0	143,772	09/30/2034	1.G PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					14,539,417	14,554,321	14,322,187	12,941,745	6	217,814	0	217,820	0	14,553,081	0	(13,664)	(13,664)	433,564	XXX	XXX
..92909-AA-5	VOYA EMMC REVOLV PROM NOTES CL 8.393% 11/30/34	08/29/2026	Various		117,473	117,473	117,473	99,436	0	0	0	0	0	117,473	0	0	0	2,287	11/30/2034	2.C PL
..92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 8.603% 10/01/30	09/01/2026	Various		11,073	11,073	11,073	9,063	0	0	0	0	0	11,073	0	0	0	191	10/01/2030	2.B PL
..92918#-AA-2	VOYA REIDF II RNF CL A SENIOR VOYARII 6.568% 12/18/33	07/01/2026	Redemption 100.0000		42,370	42,370	42,370	42,370	0	0	0	0	0	42,370	0	0	0	70	12/18/2033	1.G PL
..92918#-AB-0	VOYA REIDF II RNF CL B SUBORDI VOYARII 7.568% 12/18/33	07/01/2026	Redemption 100.0000		19,259	19,259	19,259	19,259	0	0	0	0	0	19,259	0	0	0	32	12/18/2033	2.C PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					190,175	190,175	190,175	170,128	0	0	0	0	0	190,175	0	0	0	2,580	XXX	XXX
..46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72	09/15/2026	Paydown		25,520	25,520	25,699	25,682	0	(162)	0	(162)	0	25,520	0	0	0	617	09/15/2072	1.A FE
..46650X-AA-1	J G WENTWORTH XLIII LLC SERIES 2019-1A CLASS A 144A 3.820% 08/17/71	09/15/2026	Paydown		17,251	17,251	17,388	17,380	0	(129)	0	(129)	0	17,251	0	0	0	438	08/17/2071	1.A FE
..46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72	09/15/2026	Paydown		53,246	53,246	55,009	54,780	0	(1,534)	0	(1,534)	0	53,246	0	0	0	1,314	10/17/2072	1.A FE
..86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A 144A 4.870% 07/20/48	07/20/2026	Paydown		43,370	43,370	42,580	42,786	0	584	0	584	0	43,370	0	0	0	2,112	07/20/2048	1.F FE
..86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55	07/30/2026	Paydown		12,797	12,797	12,791	12,791	0	6	0	6	0	12,797	0	0	0	602	02/01/2055	1.F FE
..89255#-AA-9	VANDERBILT TRADEMARK ROYA 4.920% 07/01/48	09/01/2026	Various		14,812	14,812	14,812	14,812	0	0	0	0	0	14,812	0	0	0	491	07/01/2048	1.F PL
..05551C-AA-3	BIB CENTRAL AMERICAN CARD REC 3.500% 01/07/30	07/07/2026	Various		364,273	364,273	364,273	364,273	0	0	0	0	0	364,273	0	0	0	9,562	01/07/2030	1.G FE
.08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.080% 04/07/27	07/07/2026	Redemption 100.0000		50,678	50,678	50,678	50,678	0	0	0	0	0	50,678	0	0	0	1,551	04/07/2027	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.180% 04/07/28	07/07/2026	Redemption 100.0000		85,263	85,263	85,263	85,263	0	0	0	0	0	85,263	0	0	0	2,673	04/07/2028	1.G FE
470170-AE-1	JAMAICA MERCHANT VOUCHER RECE 6.120% 10/07/32	07/05/2026	Redemption 100.0000		24,522	24,522	24,522	24,522	0	0	0	0	0	24,522	0	0	0	1,126	10/07/2032	2.C FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					691,732	691,732	693,015	692,967	0	(1,235)	0	(1,235)	0	691,732	0	0	0	20,486	XXX	XXX
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51	08/20/2026	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	79	11/20/2051	2.B FE
255123-A*-2	DIVERSIFIED ABS PHASE VIII LLC 7.076% 05/31/44	09/30/2026	Redemption 100.0000		21,523	21,523	21,523	21,523	0	0	0	0	0	21,523	0	0	0	1,019	05/31/2044	1.F FE
31745#-AA-9	FCI 2019-1 NOTE 2019-1 5.750% 10/24/29	09/01/2026	Paydown		26,818	26,818	26,820	24,775	0	2,043	0	2,043	0	26,818	0	0	0	1,005	10/24/2029	1.D PL
380241-AA-7	GODDARD FUNDING LLC SERIES 2022-1 CLASS A2 144A 6.864% 10/30/52	07/30/2026	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	386	10/30/2052	2.C FE
45605P-BA-5	INDUSTRIAL DPR FUNDING LTD SERIES 2022-2A CLASS 1 144A 4.600% 04/15/27	07/15/2026	Paydown		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,617	04/15/2027	2.A FE
476681-AE-1	JERSEY MIKES FUNDING LLC SERIES 2025 1A CLASS A2 144A 5.610% 08/16/55	08/15/2026	Paydown		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	84	08/16/2055	2.B FE
817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54	07/25/2026	Paydown		1,875	1,875	1,875	1,881	0	(6)	0	(6)	0	1,875	0	0	0	87	01/25/2054	2.C FE
817743-AL-1	SERVPRO MASTER ISSUER LLC SERIES 2025-1A CLASS A2 144A 5.525% 10/25/55	07/25/2026	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	96	10/25/2055	2.C FE
86745N-AA-6	SUNNOVA SOL ISSUER LLC SERIES 2020-1A CLASS A 144A 3.350% 02/01/55	07/30/2026	Paydown		12,657	12,657	12,598	12,622	0	35	0	35	0	12,657	0	0	0	318	02/01/2055	1.D FE
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56	07/30/2026	Paydown		12,361	12,361	12,343	12,348	0	13	0	13	0	12,361	0	0	0	239	04/28/2056	1.D FE
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57	07/30/2026	Paydown		19,408	19,408	19,250	19,314	0	94	0	94	0	19,408	0	0	0	691	07/30/2057	1.G FE
86772Y-AA-8	SUNRUN CALLISTO ISSUER LLC SERIES 2023-1A CLASS A 144A 5.750% 01/30/59	07/30/2026	Paydown		6,591	6,591	6,465	6,504	0	87	0	87	0	6,591	0	0	0	284	01/30/2059	1.G FE
92855H-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2020-1A CLASS A 144A 2.210% 07/31/51	07/30/2026	Paydown		86,194	86,194	85,835	86,024	0	170	0	170	0	86,194	0	0	0	1,905	07/31/2051	1.G FE
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48	09/15/2026	Paydown		2,890	2,890	2,878	2,886	0	4	0	4	0	2,890	0	0	0	84	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51	09/15/2026	Paydown		2,501	2,501	2,501	2,501	0	0	0	0	0	2,501	0	0	0	52	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52	09/15/2026	Paydown		3,156	3,156	3,156	3,154	0	2	0	2	0	3,156	0	0	0	107	03/15/2052	2.B FE
97770*-AC-8	WOLF ENTERTAINMENT FUNDING LLC WOLFE 6.300% 11/19/50	08/20/2026	Paydown		285,840	285,840	285,840	285,830	0	10	0	10	0	285,840	0	0	0	13,556	11/19/2050	2.B PL
401536-AA-5	BANCO GUAYAQUIL DPR 2024 9.950% 10/07/30	07/07/2026	Redemption 100.0000		82,341	82,341	82,341	82,341	0	0	0	0	0	82,341	0	0	0	6,145	10/07/2030	3.B FE
G0226*-AA-9	ALTERA INFRAST VOYAGER HOLDING ALINVH 6.820% 12/19/39	08/31/2026	Redemption 100.0000		45,515	45,515	45,515	45,515	0	0	0	0	0	45,515	0	0	0	3,105	12/19/2039	2.B PL
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					672,295	672,295	671,565	669,843	0	2,452	0	2,452	0	672,295	0	0	0	30,859	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					125,184,544	125,806,747	130,689,464	128,889,140	15,026	(5,368,419)	69,930	(5,423,323)	0	125,505,672	0	(321,127)	(321,127)	6,549,281	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					5,356,016	5,356,016	5,357,139	5,279,464	0	20,056	0	20,056	0	5,319,568	0	36,448	36,448	291,759	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					130,540,560	131,162,763	136,046,603	134,168,604	15,026	(5,348,363)	69,930	(5,403,267)	0	130,825,240	0	(284,679)	(284,679)	6,841,040	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					130,540,560	131,162,763	136,046,603	134,168,604	15,026	(5,348,363)	69,930	(5,403,267)	0	130,825,240	0	(284,679)	(284,679)	6,841,040	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					340,519,855	335,062,797	356,656,137	298,326,133	15,026	(5,896,432)	63,202	(5,944,608)	(57,750)	349,995,997	24,530	(9,500,673)	(9,476,143)	19,181,616	XXX	XXX
04014F-2*-2	ARES DYNAMIC CREDIT ALLOCATION PFD	07/15/2026	DIRECT	8,000.000	200,000	0	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,075		1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..17260G-38-0	CION ARES DIVERSIFIED CREDIT F PFD	09/30/2026	DIRECT	12,000.000	300,000	0	300,000	300,000	0	0	0	0	0	300,000	0	0	0	7,349		1.F PL
..249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 144A 6.621% Perpet.	07/22/2026	Call 0.0000	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	16,688		1.G FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					500,000	XXX	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,112	XXX	XXX
4509999997. Total - preferred stocks - Part 4					500,000	XXX	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,112	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					500,000	XXX	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,112	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					500,000	XXX	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,112	XXX	XXX
6009999999 - Totals					341,019,855	XXX	357,156,137	298,826,133	15,026	(5,896,432)	63,202	(5,944,608)	(57,750)	350,495,997	24,530	(9,500,673)	(9,476,143)	19,209,728	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, OCT26 SPX C @ 6671.06	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	121	806,189	OCT26 SPX C @ 6671.06	71,977	0	0	120,064		120,064	100,323	0	(53,748)	0	0		0001
OTC OPTION CALL BOUGHT, NOV26 SPX C @ 6840.2	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	126	858,755	NOV26 SPX C @ 6840.2	76,721	0	0	106,146		106,146	98,977	0	(57,067)	0	0		0001
OTC OPTION CALL BOUGHT, NOV26 SPX C @ 6672.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	11/17/2025	11/16/2026	102	679,299	NOV26 SPX C @ 6672.41	62,496	0	0	104,357		104,357	85,648	0	(46,691)	0	0		0001
OTC OPTION CALL BOUGHT, NOV26 SPX C @ 6849.72	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	12/03/2025	11/30/2026	89	606,943	NOV26 SPX C @ 6849.72	52,804	0	0	77,139		77,139	69,263	0	(39,641)	0	0		0001
OTC OPTION CALL BOUGHT, DEC26 SPX C @ 6816.51	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/15/2025	12/15/2026	105	712,651	DEC26 SPX C @ 6816.51	61,694	0	0	96,523		96,523	82,595	0	(46,144)	0	0		0001
OTC OPTION CALL BOUGHT, DEC26 SPX C @ 6845.5	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/31/2025	12/31/2026	89	607,472	DEC26 SPX C @ 6845.5	51,635	0	0	81,482		81,482	69,091	0	(38,402)	0	0		0001
OTC OPTION CALL BOUGHT, JAN27 SPX C @ 6944.47	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	47	328,008	JAN27 SPX C @ 6944.47	0	28,110	0	40,173		40,173	31,805	0	(19,742)	0	0		0001
OTC OPTION CALL BOUGHT, FEB27 SPX C @ 6939.03	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	01/30/2026	02/01/2027	90	621,232	FEB27 SPX C @ 6939.03	0	54,793	0	78,823		78,823	60,046	0	(36,016)	0	0		0001
OTC OPTION CALL BOUGHT, FEB27 SPX C @ 6843.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Citibank, N.A. 57ODZWZ7FF32TWEFA76	02/17/2026	02/16/2027	90	616,399	FEB27 SPX C @ 6843.22	0	54,490	0	88,875		88,875	67,791	0	(33,406)	0	0		0001
OTC OPTION CALL BOUGHT, MAR27 SPX C @ 6881.62	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	03/02/2026	03/01/2027	68	468,961	MAR27 SPX C @ 6881.62	0	42,206	0	66,119		66,119	48,273	0	(24,361)	0	0		0001
OTC OPTION CALL BOUGHT, MAR27 SPX C @ 6699.38	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	03/16/2026	03/15/2027	117	783,284	MAR27 SPX C @ 6699.38	0	74,412	0	134,472		134,472	100,135	0	(40,074)	0	0		0001
OTC OPTION CALL BOUGHT, MAR27 SPX C @ 6528.52	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	107	696,232	MAR27 SPX C @ 6528.52	0	71,169	0	141,009		141,009	105,126	0	(35,286)	0	0		0001
OTC OPTION CALL BOUGHT, APR27 SPX C @ 7022.95	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	143	1,001,978	APR27 SPX C @ 7022.95	0	89,807	0	130,071		130,071	81,087	0	(40,824)	0	0		0001
OTC OPTION CALL BOUGHT, APR27 SPX C @ 7209.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Citibank, N.A. 57ODZWZ7FF32TWEFA76	04/30/2026	04/30/2027	87	627,197	APR27 SPX C @ 7209.01	0	56,162	0	68,073		68,073	35,125	0	(23,215)	0	0		0001
OTC OPTION CALL BOUGHT, MAY27 SPX C @ 7408.5	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	108	797,556	MAY27 SPX C @ 7408.5	0	73,503	0	70,193		70,193	24,294	0	(27,604)	0	0		0001
OTC OPTION CALL BOUGHT, JUN27 SPX C @ 7580.06	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/29/2026	06/01/2027	67	510,644	JUN27 SPX C @ 7580.06	0	46,264	0	37,479		37,479	6,525	0	(15,311)	0	0		0001
OTC OPTION CALL BOUGHT, JUN27 SPX C @ 7554.29	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	126	953,660	JUN27 SPX C @ 7554.29	0	88,681	0	75,270		75,270	12,041	0	(25,452)	0	0		0001
OTC OPTION CALL BOUGHT, JUN27 SPX C @ 7499.36	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	59	441,592	JUN27 SPX C @ 7499.36	0	40,803	0	38,755		38,755	7,983	0	(10,030)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, JUL27 SPX C @ 7572.4	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/15/2026	07/15/2027	81	612,252	JUL27 SPX C @ 7572.4	0	56,388	0	50,917		50,917	6,424	0	(11,896)	0	0		0001
OTC OPTION CALL BOUGHT, AUG27 SPX C @ 7489.72	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/31/2026	08/02/2027	58	433,036	AUG27 SPX C @ 7489.72	0	40,058	0	41,308		41,308	7,908	0	(6,658)	0	0		0001
OTC OPTION CALL BOUGHT, AUG27 SPX C @ 7745.06	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/17/2026	08/16/2027	55	428,578	AUG27 SPX C @ 7745.06	0	39,172	0	31,202		31,202	28,510	0	(2,057)	0	0		0001
OTC OPTION CALL BOUGHT, AUG27 SPX C @ 7686.14	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	55	423,582	AUG27 SPX C @ 7686.14	0	38,186	0	34,390		34,390	(658)	0	(3,139)	0	0		0001
OTC OPTION CALL BOUGHT, SEP27 SPX C @ 7585.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/15/2026	09/15/2027	93	703,384	SEP27 SPX C @ 7585.73	0	63,798	0	66,136		66,136	4,960	0	(2,622)	0	0		0001
OTC OPTION CALL BOUGHT, SEP27 SPX C @ 7651.54	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/30/2026	09/30/2027	57	437,414	SEP27 SPX C @ 7651.54	0	39,498	0	39,516		39,516	17	0	0	0	0		0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										377,327	997,500	0	1,818,492	XXX	1,818,492	1,133,289	0	(639,386)	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										377,327	997,500	0	1,818,492	XXX	1,818,492	1,133,289	0	(639,386)	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										377,327	997,500	0	1,818,492	XXX	1,818,492	1,133,289	0	(639,386)	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										377,327	997,500	0	1,818,492	XXX	1,818,492	1,133,289	0	(639,386)	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, OCT26 SPX C @ 7043.97	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	121	806,189	OCT26 SPX C @ 7043.97	(44,155)	0	0	(75,407)		(75,407)	(64,258)	0	32,972	0	0		0001
OTC OPTION CALL WRITTEN, NOV26 SPX C @ 7223.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	126	858,755	NOV26 SPX C @ 7223.25	(47,292)	0	0	(60,414)		(60,414)	(59,558)	0	35,179	0	0		0001
OTC OPTION CALL WRITTEN, NOV26 SPX C @ 7066.08	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/17/2025	11/16/2026	102	679,299	NOV26 SPX C @ 7066.08	(38,720)	0	0	(66,148)		(66,148)	(55,644)	0	28,928	0	0		0001
OTC OPTION CALL WRITTEN, NOV26 SPX C @ 7252.48	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/03/2025	11/30/2026	89	606,943	NOV26 SPX C @ 7252.48	(31,567)	0	0	(44,536)		(44,536)	(41,492)	0	23,698	0	0		0001
OTC OPTION CALL WRITTEN, DEC26 SPX C @ 7180.51	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/15/2025	12/15/2026	105	712,651	DEC26 SPX C @ 7180.51	(38,506)	0	0	(61,948)		(61,948)	(53,610)	0	28,653	0	0		0001
OTC OPTION CALL WRITTEN, DEC26 SPX C @ 7213.1	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/31/2025	12/31/2026	89	607,472	DEC26 SPX C @ 7213.1	(31,285)	0	0	(52,503)		(52,503)	(44,403)	0	23,267	0	0		0001
OTC OPTION CALL WRITTEN, JAN27 SPX C @ 7337.53	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	47	328,008	JAN27 SPX C @ 7337.53	0	(16,499)	0	(24,297)		(24,297)	(19,386)	0	11,587	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL WRITTEN, FEB27 SPX C @ 7332.47	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/30/2026	02/01/2027	90	621,232	FEB27 SPX C @ 7332.47	0	(33,422)	0	(48,982)		(48,982)	(37,529)	0	21,969	0	0		0001
OTC OPTION CALL WRITTEN, FEB27 SPX C @ 7208.65	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Citibank, N.A. 57ODZWZ7FF32TWEFA76	02/17/2026	02/16/2027	90	616,399	FEB27 SPX C @ 7208.65	0	(34,272)	0	(60,519)		(60,519)	(47,258)	0	21,011	0	0		0001
OTC OPTION CALL WRITTEN, MAR27 SPX C @ 7250.47	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/02/2026	03/01/2027	68	468,961	MAR27 SPX C @ 7250.47	0	(26,825)	0	(44,829)		(44,829)	(33,487)	0	15,483	0	0		0001
OTC OPTION CALL WRITTEN, MAR27 SPX C @ 7045.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/16/2026	03/15/2027	117	783,284	MAR27 SPX C @ 7045.07	0	(49,895)	0	(99,252)		(99,252)	(76,227)	0	26,871	0	0		0001
OTC OPTION CALL WRITTEN, MAR27 SPX C @ 6865.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	107	696,232	MAR27 SPX C @ 6865.39	0	(49,815)	0	(109,219)		(109,219)	(84,103)	0	24,699	0	0		0001
OTC OPTION CALL WRITTEN, APR27 SPX C @ 7438.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	143	1,001,978	APR27 SPX C @ 7438.01	0	(54,037)	0	(83,260)		(83,260)	(53,786)	0	24,564	0	0		0001
OTC OPTION CALL WRITTEN, APR27 SPX C @ 7643.71	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Citibank, N.A. 57ODZWZ7FF32TWEFA76	04/30/2026	04/30/2027	87	665,017	APR27 SPX C @ 7643.71	0	(33,238)	0	(40,202)		(40,202)	(20,702)	0	13,739	0	0		0001
OTC OPTION CALL WRITTEN, MAY27 SPX C @ 7811.52	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	108	797,556	MAY27 SPX C @ 7811.52	0	(47,662)	0	(41,170)		(41,170)	(11,407)	0	17,899	0	0		0001
OTC OPTION CALL WRITTEN, JUN27 SPX C @ 7996.96	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/29/2026	06/01/2027	67	510,644	JUN27 SPX C @ 7996.96	0	(29,771)	0	(20,498)		(20,498)	(580)	0	9,852	0	0		0001
OTC OPTION CALL WRITTEN, JUN27 SPX C @ 7959.2	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	126	953,660	JUN27 SPX C @ 7959.2	0	(58,354)	0	(43,571)		(43,571)	(1,965)	0	16,748	0	0		0001
OTC OPTION CALL WRITTEN, JUN27 SPX C @ 7914.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	59	441,592	JUN27 SPX C @ 7914.07	0	(26,019)	0	(23,129)		(23,129)	(3,506)	0	6,396	0	0		0001
OTC OPTION CALL WRITTEN, JUL27 SPX C @ 7993.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/15/2026	07/15/2027	81	612,252	JUL27 SPX C @ 7993.43	0	(35,632)	0	(29,918)		(29,918)	(1,803)	0	7,517	0	0		0001
OTC OPTION CALL WRITTEN, AUG27 SPX C @ 7906.9	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/31/2026	08/02/2027	58	433,036	AUG27 SPX C @ 7906.9	0	(25,278)	0	(25,712)		(25,712)	(4,636)	0	4,201	0	0		0001
OTC OPTION CALL WRITTEN, AUG27 SPX C @ 8160.97	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/17/2026	08/16/2027	55	428,578	AUG27 SPX C @ 8160.97	0	(25,115)	0	(18,280)		(18,280)	(15,588)	0	1,400	0	0		0001
OTC OPTION CALL WRITTEN, AUG27 SPX C @ 8093.51	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	55	423,582	AUG27 SPX C @ 8093.51	0	(24,466)	0	(21,134)		(21,134)	1,322	0	2,011	0	0		0001
OTC OPTION CALL WRITTEN, SEP27 SPX C @ 7999.91	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/15/2026	09/15/2027	93	703,384	SEP27 SPX C @ 7999.91	0	(40,182)	0	(42,121)		(42,121)	(3,591)	0	1,651	0	0		0001
OTC OPTION CALL WRITTEN, SEP27 SPX C @ 8073.14	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/30/2026	09/30/2027	57	437,414	SEP27 SPX C @ 8073.14	0	(24,976)	0	(24,893)		(24,893)	83	0	0	0	0		0001
0649999999. Subtotal - written options - hedging other - call options and warrants										(231,525)	(635,458)	0	(1,161,942)	XXX	(1,161,942)	(733,114)	0	400,295	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										(231,525)	(635,458)	0	(1,161,942)	XXX	(1,161,942)	(733,114)	0	400,295	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										(231,525)	(635,458)	0	(1,161,942)	XXX	(1,161,942)	(733,114)	0	400,295	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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										(231,525)	(635,458)	0	(1,161,942)	XXX	(1,161,942)	(733,114)	0	400,295	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2027	1	1,500,000	SWP: OIS 3.190000 13-APR-2027	0	0	(19,351)	0		(18,425)	0	0	0	0	5,482		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/30/2024	01/25/2034	1	7,000,000	SWP: OIS 3.637840 25-JAN-2034 SOF	0	0	(2,188)	0		483,006	0	0	0	0	94,733		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/27/2024	03/15/2031	1	25,000,000	SWP: OIS 3.812500 15-MAR-2031 SOF	0	0	(28,202)	0		902,561	0	0	0	0	263,911		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	12/25/2027	1	22,789,000	SWP: OIS 4.042940 25-DEC-2027 SOF	0	0	(63,672)	0		134,680	0	0	0	0	126,659		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	12/15/2027	1	17,211,000	SWP: OIS 4.047100 15-DEC-2027 SOF	0	0	(48,641)	0		96,195	0	0	0	0	94,591		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/15/2026	09/25/2031	1	25,000,000	SWP: OIS 4.469000 25-SEP-2031 SOF	0	0	(2,538)	0		265,606	0	0	0	0	279,202		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2026	10/25/2033	1	40,000,000	SWP: OIS 4.747550 25-OCT-2033 SOF	0	0	9	0		(26,532)	0	0	0	0	531,939		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	04/25/2031	1	44,000,000	SWP: OIS 4.690500 25-APR-2031 SOF	0	166,052	(18)	166,052		194,534	0	0	0	0	470,299		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	02/25/2028	1	40,000,000	SWP: OIS 4.573000 25-FEB-2028 SOF	0	0	0	0		(6,339)	0	0	0	0	237,106		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	08/15/2029	1	60,000,000	SWP: OIS 4.678000 15-AUG-2029 SOF	0	0	0	0		10,951	0	0	0	0	508,826		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	07/25/2030	1	24,400,000	SWP: OIS 4.683500 25-JUL-2030 SOF	0	0	0	0		11,553	0	0	0	0	238,421		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	06/25/2033	1	24,500,000	SWP: OIS 4.715500 25-JUN-2033 SOF	0	0	(1)	0		18,820	0	0	0	0	318,022		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	09/25/2033	1	34,300,000	SWP: OIS 4.719000 25-SEP-2033 SOF	0	0	(1)	0		25,864	0	0	0	0	453,480		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	05/25/2035	1	19,400,000	SWP: OIS 4.765000 25-MAY-2035 SOF	0	0	1	0		12,919	0	0	0	0	285,365		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	08/15/2035	1	14,400,000	SWP: OIS 4.769000 15-AUG-2035 SOF	0	0	1	0		9,304	0	0	0	0	214,549		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/30/2026	07/25/2028	1	260,000,000	SWP: OIS 4.610800 25-JUL-2028 SOF	0	0	0	0		(31,091)	0	0	0	0	1,753,400		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/30/2026	03/25/2030	1	39,700,000	SWP: OIS 4.667600 25-MAR-2030 SOF	0	0	0	0		21,802	0	0	0	0	370,559		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/30/2026	07/25/2030	1	112,000,000	SWP: OIS 4.668000 25-JUL-2030 SOF	0	0	0	0		77,692	0	0	0	0	1,094,392		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/30/2026	10/25/2041	1	14,400,000	SWP: OIS 4.866000 25-OCT-2041 SOF	0	0	0	0		76,570	0	0	0	0	279,592		(100/100)
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate										0	166,052	(164,601)	166,052	XXX	2,259,670	0	0	0	0	7,620,528	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	224,800	CSWAP: EUR/USD 9/23/2028	410	0	3,139	(2,370)		(782)	0	7,720	0	0	1,583		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	112,400	CSWAP: EUR/USD 9/23/2028	205	0	1,569	(1,185)		(391)	0	3,860	0	0	792		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	449,600	CSWAP: EUR/USD 9/23/2028	820	0	6,277	(4,740)		(1,564)	0	15,440	0	0	3,166		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	659	(8,645)		(8,379)	0	1,660	0	0	283		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	372,600	CSWAP: GBP/USD 12/15/2026	435	0	1,978	(25,935)		(25,138)	0	4,980	0	0	850		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	745,200	CSWAP: GBP/USD 12/15/2026	870	0	3,956	(51,870)		(50,275)	0	9,960	0	0	1,700		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	892	(21,390)		(16,902)	0	3,320	0	0	1,791		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	610,750	CSWAP: GBP/USD 11/23/2028	(9,200)	0	2,229	(53,475)		(42,256)	0	8,300	0	0	4,478		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	3,053,750	CSWAP: GBP/USD 11/23/2028	(46,000)	0	11,147	(267,375)		(211,279)	0	41,500	0	0	22,392		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	1,465,800	CSWAP: GBP/USD 11/23/2028	(22,080)	0	5,351	(128,340)		(101,414)	0	19,920	0	0	10,748		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	122,150	CSWAP: GBP/USD 11/23/2028	(1,840)	0	446	(10,695)		(8,451)	0	1,660	0	0	896		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	738,720	CSWAP: GBP/USD 11/10/2026	(10,290)	0	2,900	(58,350)		(57,586)	0	9,960	0	0	1,238		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	369,360	CSWAP: GBP/USD 11/10/2026	(5,145)	0	1,450	(29,175)		(28,793)	0	4,980	0	0	619		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	483	(9,725)		(9,598)	0	1,660	0	0	206		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	1,477,440	CSWAP: GBP/USD 11/10/2026	(20,580)	0	5,800	(116,700)		(115,173)	0	19,920	0	0	2,476		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	970	(26,363)		(25,381)	0	4,150	0	0	957		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	970	(26,363)		(25,381)	0	4,150	0	0	957		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	1,571	(7,785)		(6,251)	0	3,860	0	0	783		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	317,400	CSWAP: EUR/USD 12/8/2028	(945)	0	4,713	(23,355)		(18,752)	0	11,580	0	0	2,350		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	529,000	CSWAP: EUR/USD 12/8/2028	(1,575)	0	7,855	(38,925)		(31,254)	0	19,300	0	0	3,916		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	1,571	(7,785)		(6,251)	0	3,860	0	0	783		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	907	(5,665)		(2,194)	0	1,660	0	0	988		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	4,535	(28,325)		(10,971)	0	8,300	0	0	4,940		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	4,535	(28,325)		(10,971)	0	8,300	0	0	4,940		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	254,360	CSWAP: GBP/USD 2/27/2029	4,990	0	1,814	(11,330)		(4,389)	0	3,320	0	0	1,976		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	2,162,060	CSWAP: GBP/USD 2/27/2029	42,415	0	15,418	(96,305)		(37,302)	0	28,220	0	0	16,795		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,683,300	CSWAP: EUR/USD 9/13/2027	(104,175)	0	25,443	(20,475)		(12,056)	0	57,900	0	0	8,218		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	2,356,620	CSWAP: EUR/USD 9/13/2027	(145,845)	0	35,620	(28,665)		(16,879)	0	81,060	0	0	11,505		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,009,980	CSWAP: EUR/USD 9/13/2027	(62,505)	0	15,266	(12,285)		(7,234)	0	34,740	0	0	4,931		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	2,567,680	CSWAP: AUD/USD 7/26/2027	(126,990)	0	(10,620)	202,300		194,802	0	(98,090)	0	0	11,620		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	75,520	CSWAP: AUD/USD 7/26/2027	(3,735)	0	(312)	5,950		5,729	0	(2,885)	0	0	342		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	830,720	CSWAP: AUD/USD 7/26/2027	(41,085)	0	(3,436)	65,450		63,024	0	(31,735)	0	0	3,759		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	679,680	CSWAP: AUD/USD 7/26/2027	(33,615)	0	(2,811)	53,550		51,565	0	(25,965)	0	0	3,076		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	918,750	CSWAP: GBP/USD 8/17/2027	16,590	0	8,035	(11,165)		(1,500)	0	11,620	0	0	4,308		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	1,181,250	CSWAP: GBP/USD 8/17/2027	21,330	0	10,331	(14,355)		(1,928)	0	14,940	0	0	5,539		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	131,250	CSWAP: GBP/USD 8/17/2027	2,370	0	1,148	(1,595)		(214)	0	1,660	0	0	615		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	3,806,250	CSWAP: GBP/USD 8/17/2027	68,730	0	33,289	(46,255)		(6,212)	0	48,140	0	0	17,847		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	1,062,400	CSWAP: GBP/USD 10/31/2027	40	0	8,699	(360)		11,531	0	13,280	0	0	5,533		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	3,187,200	CSWAP: GBP/USD 10/31/2027	120	0	26,098	(1,080)		34,594	0	39,840	0	0	16,599		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	1,087	(45)		1,441	0	1,660	0	0	692		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	929,600	CSWAP: GBP/USD 10/31/2027	35	0	7,612	(315)		10,090	0	11,620	0	0	4,841		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	3,187,200	CSWAP: GBP/USD 10/31/2029	120	0	26,460	(1,080)		97,878	0	39,840	0	0	28,002		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	1,062,400	CSWAP: GBP/USD 10/31/2029	40	0	8,820	(360)		32,626	0	13,280	0	0	9,334		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	929,600	CSWAP: GBP/USD 10/31/2029	35	0	7,717	(315)		28,548	0	11,620	0	0	8,167		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	132,800	CSWAP: GBP/USD 10/31/2029	5	0	1,102	(45)		4,078	0	1,660	0	0	1,167		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	1,431,000	CSWAP: GBP/USD 14-MAR-2030	36,450	0	17,151	102,550		159,647	0	16,600	0	0	13,299		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	2,575,800	CSWAP: GBP/USD 14-MAR-2030	65,610	0	30,872	184,590		287,364	0	29,880	0	0	23,938		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	286,200	CSWAP: GBP/USD 14-MAR-2030	7,290	0	3,430	20,510		31,929	0	3,320	0	0	2,660		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	572,400	CSWAP: GBP/USD 14-MAR-2030	14,580	0	6,860	41,020		63,859	0	6,640	0	0	5,320		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	3,645	0	1,715	10,255		15,965	0	1,660	0	0	1,330		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	428,760	CSWAP: GBP/USD 14-MAR-2027	10,395	0	5,024	30,225		32,614	0	4,980	0	0	1,441		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	857,520	CSWAP: GBP/USD 14-MAR-2027	20,790	0	10,048	60,450		65,227	0	9,960	0	0	2,883		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	3,465	0	1,675	10,075		10,871	0	1,660	0	0	480		(100/100)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	1,168,600	CSWAP: EUR/USD 29-JUN-2030	10,800	0	22,827	32,750		72,474	0	38,600	0	0	11,312		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	2,283	3,275		7,247	0	3,860	0	0	1,131		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	350,580	CSWAP: EUR/USD 29-JUN-2030	3,240	0	6,848	9,825		21,742	0	11,580	0	0	3,394		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	701,160	CSWAP: EUR/USD 29-JUN-2030	6,480	0	13,696	19,650		43,484	0	23,160	0	0	6,787		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	467,440	CSWAP: EUR/USD 29-JUN-2030	4,320	0	9,131	13,100		28,989	0	15,440	0	0	4,525		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4ROTD8PU41	03/11/2019	03/27/2028	1	2,358,720	CSWAP: EUR/USD 27-MAR-2028	(4,200)	0	47,057	(26,565)		12,630	0	81,060	0	0	14,398		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4ROTD8PU41	03/11/2019	03/27/2028	1	112,320	CSWAP: EUR/USD 27-MAR-2028	(200)	0	2,241	(1,265)		601	0	3,860	0	0	686		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4ROTD8PU41	03/11/2019	03/27/2028	1	336,960	CSWAP: EUR/USD 27-MAR-2028	(600)	0	6,722	(3,795)		1,804	0	11,580	0	0	2,057		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4ROTD8PU41	03/11/2019	03/27/2028	1	1,010,880	CSWAP: EUR/USD 27-MAR-2028	(1,800)	0	20,167	(11,385)		5,413	0	34,740	0	0	6,171		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	1,615,770	CSWAP: GBP/USD 17-SEP-2031	(7,085)	0	11,442	(111,215)		(21,153)	0	21,580	0	0	18,005		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	372,870	CSWAP: GBP/USD 17-SEP-2031	(1,635)	0	2,641	(25,665)		(4,882)	0	4,980	0	0	4,155		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	372,870	CSWAP: GBP/USD 17-SEP-2031	(1,635)	0	2,641	(25,665)		(4,882)	0	4,980	0	0	4,155		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2031	1	124,290	CSWAP: GBP/USD 17-SEP-2031	(545)	0	880	(8,555)		(1,627)	0	1,660	0	0	1,385		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 22-MAR-2032	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	03/08/2022	03/22/2032	1	3,265,800	CSWAP: EUR/USD 22-MAR-2032	(49,050)	0	33,144	(150,000)		(146,157)	0	115,800	0	0	38,223		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 30-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	10/13/2022	10/30/2027	1	488,100	CSWAP: EUR/USD 30-OCT-2027	(14,325)	0	1,738	(79,825)		(82,359)	0	19,300	0	0	2,539		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 30-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	10/13/2022	10/30/2027	1	976,200	CSWAP: EUR/USD 30-OCT-2027	(28,650)	0	3,476	(159,650)		(164,718)	0	38,600	0	0	5,078		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031	1	3,211,800	CSWAP: EUR/USD 05-JUN-2031	(52,189)	0	39,503	(195,750)		(157,717)	0	115,800	0	0	34,749		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031	1	7,494,200	CSWAP: EUR/USD 05-JUN-2031	(121,775)	0	92,173	(456,750)		(368,006)	0	270,198	0	0	81,081		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2024	06/05/2031	1	2,151,600	CSWAP: EUR/USD 05-JUN-2031	(24,393)	0	24,982	(120,100)		(104,123)	0	77,200	0	0	23,279		(100/100)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2024	06/05/2031	1	4,841,100	CSWAP: EUR/USD 05-JUN-2031	(54,884)	0	56,209	(270,225)		(234,277)	0	173,700	0	0	52,377		(100/100)
CURRENCY SWAP, CSWAP: CAD/USD 10-JUL-2034	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/06/2024	07/10/2034	1	2,922,695	CSWAP: CAD/USD 10-JUL-2034	(10,179)	0	17,839	105,297		8,312	0	100,713	0	0	40,763		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	04/09/2025	10/10/2027	1	379,533	CSWAP: GBP/USD 10-OCT-2027	(5,483)	0	(1,640)	(15,108)		(17,599)	0	4,939	0	0	1,923		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	04/09/2025	10/10/2027	1	54,218	CSWAP: GBP/USD 10-OCT-2027	(784)	0	(234)	(2,159)		(2,515)	0	706	0	0	275		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	04/09/2025	10/10/2027	1	108,438	CSWAP: GBP/USD 10-OCT-2027	(1,567)	0	(469)	(4,317)		(5,029)	0	1,411	0	0	550		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/16/2025	10/10/2027	1	359,957	CSWAP: GBP/USD 10-OCT-2027	(2,019)	0	23	230		(347)	0	4,498	0	0	1,824		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/16/2025	10/10/2027	1	51,422	CSWAP: GBP/USD 10-OCT-2027	(288)	0	3	33		(50)	0	643	0	0	261		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/16/2025	10/10/2027	1	102,845	CSWAP: GBP/USD 10-OCT-2027	(577)	0	7	66		(99)	0	1,285	0	0	521		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/22/2025	10/10/2027	1	170,297	CSWAP: GBP/USD 10-OCT-2027	(654)	0	227	2,832		2,513	0	2,097	0	0	863		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/22/2025	10/10/2027	1	24,328	CSWAP: GBP/USD 10-OCT-2027	(93)	0	32	405		359	0	300	0	0	123		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/22/2025	10/10/2027	1	48,656	CSWAP: GBP/USD 10-OCT-2027	(187)	0	65	809		718	0	599	0	0	247		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	08/12/2025	10/10/2027	1	171,812	CSWAP: GBP/USD 10-OCT-2027	(1,144)	0	34	2,527		2,240	0	2,116	0	0	871		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	08/12/2025	10/10/2027	1	601,343	CSWAP: GBP/USD 10-OCT-2027	(4,003)	0	118	8,845		7,839	0	7,405	0	0	3,048		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	08/12/2025	10/10/2027	1	85,906	CSWAP: GBP/USD 10-OCT-2027	(572)	0	17	1,264		1,120	0	1,058	0	0	435		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 31-MAY-2034	Foreign Currency FV Hedge	D-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034	1	7,218,856	CSWAP: EUR/USD 31-MAY-2034	0	0	75,990	127,500		(60,896)	0	241,250	0	0	99,970		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 31-DEC-2037	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Mizuho Securities Usa Inc. 5493004GRDTUI7EMIZ82	04/02/2026	12/31/2037	1	4,330,500	CSWAP: EUR/USD 31-DEC-2037	0	(59,063)	22,563	71,063		(69,628)	0	130,125	0	0	72,658		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11-AUG-2032	Foreign Currency FV Hedge	D-1	Currency	Mizuho Securities Usa Inc. 5493004GRDTUI7EMIZ82	09/10/2026	08/11/2032	1	4,930,670	CSWAP: EUR/USD 11-AUG-2032	0	0	4,117	108,800		65,457	0	108,800	0	0	59,723		(100/100)
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										(667,972)	(59,063)	887,951	(1,601,689)	XXX	(862,841)	0	2,226,048	0	0	889,591	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										(667,972)	106,989	723,350	(1,435,637)	XXX	1,396,829	0	2,226,048	0	0	8,510,119	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/09/2032	1	250,000,000	FSWP: OIS 2.670000 09-JUN-2032	0	0	(451,525)	26,427,842		26,427,842	12,988,730	0	0	0	2,983,258		0002

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/09/2033	1	275,000,000	FSWP: OIS 3.147500 09-MAR-2033	0	0	(346,550)	22,577,071		22,577,071	12,217,434	0	0	0	3,490,394		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	09/30/2029	1	14,159,000	SWP: OIS 1.441500 30-SEP-2029	0	0	220,539	1,402,996		1,402,996	333,823	0	0	0	122,677		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	05/22/2030	1	30,000,000	SWP: OIS 0.692500 22-MAY-2030	0	0	(638,269)	(4,341,030)		(4,341,030)	(680,694)	0	0	0	286,333		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	05/22/2050	1	20,000,000	SWP: OIS 0.961500 22-MAY-2050	0	0	(154,785)	(11,973,402)		(11,973,402)	(1,167,221)	0	0	0	486,390		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	05/22/2030	1	37,000,000	SWP: OIS 0.610000 22-MAY-2030	0	0	(762,271)	(5,269,113)		(5,269,113)	(864,590)	0	0	0	353,143		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	05/22/2030	1	22,000,000	SWP: OIS 0.608700 22-MAY-2030	0	0	(453,427)	(3,133,941)		(3,133,941)	(513,870)	0	0	0	209,977		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	7,727,273	SWP: OIS 1.625300 01-MAR-2028	0	0	128,236	346,324		346,324	30,339	0	0	0	46,027		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	5,909,091	SWP: OIS 1.618800 01-MAR-2028	0	0	98,330	265,357		265,357	22,926	0	0	0	35,197		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	6,545,454	SWP: OIS 1.612200 01-MAR-2028	0	0	109,220	294,520		294,520	25,086	0	0	0	38,988		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.611300 01-MAR-2028	0	0	75,876	204,583		204,583	17,391	0	0	0	27,075		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	7,090,909	SWP: OIS 1.611500 01-MAR-2028	0	0	118,356	319,131		319,131	27,141	0	0	0	42,237		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.602860 01-MAR-2028	0	0	76,143	205,104		205,104	17,117	0	0	0	27,075		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	4,545,454	SWP: OIS 1.603400 01-MAR-2028	0	0	76,125	205,070		205,070	17,135	0	0	0	27,075		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.604350 01-MAR-2028	0	0	76,096	205,012		205,012	17,166	0	0	0	27,075		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	03/01/2028	1	4,545,454	SWP: OIS 1.614180 01-MAR-2028	0	0	75,785	204,406		204,406	17,485	0	0	0	27,075		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	06/23/2032	1	7,918,782	SWP: OIS 1.509300 23-JUN-2032	0	0	114,946	1,408,070		1,408,070	339,397	0	0	0	94,813		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	06/23/2032	1	8,314,721	SWP: OIS 1.510800 23-JUN-2032	0	0	120,619	1,477,855		1,477,855	356,467	0	0	0	99,553		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	06/23/2032	1	6,928,934	SWP: OIS 1.510700 23-JUN-2032	0	0	100,520	1,231,580		1,231,580	297,050	0	0	0	82,961		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	05/22/2023	06/23/2032	1	8,116,751	SWP: OIS 1.520200 23-JUN-2032	0	0	117,293	1,438,887		1,438,887	348,591	0	0	0	97,183		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	7,720,812	SWP: OIS 1.526300 23-JUN-2032	0	0	111,291	1,366,364		1,366,364	331,963	0	0	0	92,442		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	11/05/2031	1	67,819,000	SWP: OIS 1.637500 05-NOV-2031	0	0	(973,752)	(10,463,853)		(10,463,853)	(2,720,731)	0	0	0	765,887		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/12/2023	04/14/2028	1	21,000,000	SWP: OIS 3.291900 14-APR-2028	0	0	60,807	432,941		432,941	419,458	0	0	0	130,290		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/12/2023	04/14/2028	1	21,000,000	SWP: OIS 3.297500 14-APR-2028	0	0	59,990	431,218		431,218	420,309	0	0	0	130,290		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/04/2023	05/08/2028	1	16,015,000	SWP: OIS 3.129390 08-MAY-2028	0	0	64,559	386,011		386,011	316,218	0	0	0	101,461		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2033	1	15,000,000	SWP: OIS 4.501300 11-OCT-2033 SOF	0	0	(70,756)	302,917		302,917	1,158,180	0	0	0	198,936		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2033	1	15,000,000	SWP: OIS 4.496700 11-OCT-2033 SOF	0	0	(70,366)	306,997		306,997	1,157,583	0	0	0	198,936		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2053	1	7,417,647	SWP: OIS 4.274990 11-OCT-2053 SOF	0	0	(30,794)	800,370		800,370	914,465	0	0	0	192,892		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/08/2024	04/10/2031	1	48,000,000	SWP: OIS 4.095000 10-APR-2031 SOF	0	0	(121,001)	1,384,783		1,384,783	2,788,991	0	0	0	510,742		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/08/2024	04/10/2031	1	28,500,000	SWP: OIS 4.093500 10-APR-2031 SOF	0	0	(71,578)	823,937		823,937	1,655,631	0	0	0	303,253		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/30/2024	05/02/2034	1	15,000,000	SWP: OIS 4.219100 02-MAY-2034 SOF	0	0	(54,514)	508,710		508,710	1,151,851	0	0	0	206,649		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/13/2024	03/09/2033	1	275,000,000	FSWP: OIS 4.160000 09-MAR-2033 SOF	0	0	24,037	(11,351,017)		(11,351,017)	(12,562,428)	0	0	0	3,490,398		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/13/2024	06/09/2032	1	250,000,000	FSWP: OIS 4.148000 09-JUN-2032 SOF	0	0	10,619	(10,869,620)		(10,869,620)	(13,314,542)	0	0	0	2,983,258		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/19/2024	09/23/2034	1	30,000,000	SWP: OIS 3.237500 23-SEP-2034 SOF	0	0	(54,987)	(3,054,826)		(3,054,826)	(2,094,714)	0	0	0	423,901		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/29/2024	10/31/2034	1	30,000,000	SWP: OIS 3.768460 31-OCT-2034 SOF	0	0	(32,247)	2,007,344		2,007,344	2,246,028	0	0	0	426,655		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/21/2024	11/25/2029	1	6,000,000	SWP: OIS 3.954340 25-NOV-2029 SOF	0	0	(9,851)	146,909		146,909	275,129	0	0	0	53,297		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	11/26/2029	1	18,306,914	SWP: OIS 4.062819 26-NOV-2029 SOF	(29,582)	0	43,113	(390,605)		(390,605)	(841,385)	0	4,433	0	162,687		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	12/15/2033	1	9,550,531	SWP: OIS 4.051715 15-DEC-2033 SOF	28,075	0	25,515	(405,372)		(405,372)	(700,361)	0	(2,310)	0	128,256		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	08/15/2033	1	53,624,000	SWP: OIS 4.065457 15-AUG-2033 SOF	(90,416)	0	120,649	(2,413,991)		(2,413,991)	(3,902,587)	0	7,726	0	703,244		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/19/2024	12/08/2032	1	18,480,658	SWP: OIS 4.226225 08-DEC-2032 SOF	(199,958)	0	(61,407)	594,086		594,086	1,282,963	0	18,554	0	229,981		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	02/12/2025	02/14/2030	1	25,000,000	SWP: OIS 4.136890 14-FEB-2030 SOF	0	0	(81,296)	438,169		438,169	1,201,473	0	0	0	229,744		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/04/2025	04/08/2032	1	25,000,000	SWP: OIS 3.286250 08-APR-2032 SOF	0	0	(50,828)	(1,752,815)		(1,752,815)	(1,450,912)	0	0	0	293,844		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/11/2025	04/15/2032	1	30,000,000	SWP: OIS 3.768100 15-APR-2032 SOF	0	0	(27,171)	1,397,307		1,397,307	1,859,550	0	0	0	353,224		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	08/31/2026	09/02/2036	1	15,000,000	SWP: OIS 4.402010 02-SEP-2036 SOF	0	0	(8,486)	587,135		587,135	587,135	0	0	0	236,357		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/15/2026	09/17/2031	1	25,000,000	SWP: OIS 4.466680 17-SEP-2031 SOF	0	0	(5,883)	266,921		266,921	266,921	0	0	0	278,588		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2026	10/01/2036	1	15,000,000	SWP: OIS 4.902590 01-OCT-2036 SOF	0	0	3	1,504		1,504	1,504	0	0	0	237,301		0002
1119999999. Subtotal - swaps - hedging other - interest rate										(291,881)	0	(2,503,077)	4,977,846	XXX	4,977,846	4,294,595	0	28,403	0	21,667,019	XXX	XXX
1169999999. Subtotal - swaps - hedging other										(291,881)	0	(2,503,077)	4,977,846	XXX	4,977,846	4,294,595	0	28,403	0	21,667,019	XXX	XXX
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBD07JBLYG310	02/17/2021	10/17/2057	1	2,614,800	CDS: (CMBX.NA.8.AA)	(25,000)	0	41,082	0		(29,134)	0	0	0	0	2,614,800	1	0003
CDS SELL, CDS: (CMBX.NA.15.AAA),	CDS: (CMBX.NA.15.AAA),	DB-C	CREDIT RISK	JP MORGAN SECURITIES LLC OK3MKCDYPD4NN6QDGK18	01/25/2022	11/18/2064	1	4,985,700	CDS: (CMBX.NA.15.AAA)	(42,406)	0	18,926	0		5,364	0	0	0	0	4,985,700	1	0003
CDS SELL, CDS: (CMBX.NA.15.AAA),	CDS: (CMBX.NA.15.AAA),	DB-C	CREDIT RISK	JP MORGAN SECURITIES LLC OK3MKCDYPD4NN6QDGK18	01/25/2022	11/18/2064	1	4,985,700	CDS: (CMBX.NA.15.AAA)	(42,406)	0	18,926	0		5,364	0	0	0	0	4,985,700	1	0003
CDS SELL, SCDS: (MSFT),	SCDS: (MSFT),	DB-C	CREDIT RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	07/01/2026	06/20/2031	1	12,500,000	SCDS: (MSFT)	0	342,312	31,597	325,685		269,598	0	0	(16,624)	0	12,500,000	1	0003
CDS SELL, SCDS: (AMZN),	SCDS: (AMZN),	DB-C	CREDIT RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	07/01/2026	06/20/2031	1	12,500,000	SCDS: (AMZN)	0	262,268	31,597	249,531		158,244	0	0	(12,737)	0	12,500,000	1	0003
CDS SELL, SCDS: (GOOGL),	SCDS: (GOOGL),	DB-C	CREDIT RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	07/01/2026	06/20/2031	1	12,500,000	SCDS: (GOOGL)	0	267,955	31,597	254,942		164,014	0	0	(13,013)	0	12,500,000	1	0003
CDS SELL, SCDS: (NVDA),	SCDS: (NVDA),	DB-C	CREDIT RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	07/01/2026	06/20/2031	1	12,500,000	SCDS: (NVDA)	0	316,484	31,597	301,114		94,438	0	0	(15,370)	0	12,500,000	1	0003
1189999999. Subtotal - swaps - replication - credit default										(109,812)	1,189,019	205,322	1,131,272	XXX	667,888	0	0	(57,744)	0	62,586,200	XXX	XXX
1229999999. Subtotal - swaps - replication										(109,812)	1,189,019	205,322	1,131,272	XXX	667,888	0	0	(57,744)	0	62,586,200	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										(291,881)	166,052	(2,667,678)	5,143,898	XXX	7,237,516	4,294,595	0	28,403	0	29,287,547	XXX	XXX
1369999999. Total swaps - credit default										(109,812)	1,189,019	205,322	1,131,272	XXX	667,888	0	0	(57,744)	0	62,586,200	XXX	XXX
1379999999. Total swaps - foreign exchange										(667,972)	(59,063)	887,951	(1,601,689)	XXX	(862,841)	0	2,226,048	0	0	889,591	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										(1,069,665)	1,296,008	(1,574,405)	4,673,481	XXX	7,042,563	4,294,595	2,226,048	(29,341)	0	92,763,338	XXX	XXX
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	07/23/2026	10/27/2026	1	5,766,407	EUR/USD	0	0	0	28,908		28,908	(2,059)	30,966	0	0	7,842		0004

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/14/2026	12/10/2026	1	337,510	GBP/USD	0	0	0	5,610		5,610	213	5,398	0	0	744		0004
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank Of America N.A. B4TYDEB6GKMZO031MB27	09/23/2026	11/12/2026	1	40,000,000	UMBS 30YR TBA(REG A)	0	0	0	(502,968)		(502,968)	(502,968)	0	0	0	68,646		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank Of America N.A. B4TYDEB6GKMZO031MB27	09/21/2026	11/12/2026	1	86,000,000	UMBS 30YR TBA(REG A)	0	0	0	(1,311,693)		(1,311,693)	(1,311,693)	0	0	0	147,590		0002
1439999999. Subtotal - forwards - hedging other										0	0	0	(1,780,143)	XXX	(1,780,143)	(1,816,507)	36,364	0	0	224,822	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	(1,780,143)	XXX	(1,780,143)	(1,816,507)	36,364	0	0	224,822	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										(667,972)	106,989	723,350	(1,435,637)	XXX	1,396,829	0	2,226,048	0	0	8,510,119	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										(146,079)	362,042	(2,503,077)	3,854,253	XXX	3,854,253	2,878,263	36,364	(210,688)	0	21,891,841	XXX	XXX
1719999999. Subtotal - replication										(109,812)	1,189,019	205,322	1,131,272	XXX	667,888	0	0	(57,744)	0	62,586,200	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										(923,863)	1,658,050	(1,574,405)	3,549,888	XXX	5,918,970	2,878,263	2,262,412	(268,432)	0	92,988,160	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Bank Of America N.A.	B4TYDEB6GKMZO031MB27	Y	Y	0	0	0	(1,814,661)	0	0	(1,814,661)	0	216,236	0
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Y	Y	0	0	31,202	(18,280)	12,922	31,202	(18,280)	12,922	0	0
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	0	(73,370)	0	0	(9,854)	0	28,310	0
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	715,899	(1,756,529)	0	715,898	(1,471,046)	0	223,958	0
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	923,709	0	1,167,285	(463,809)	0	1,524,438	(426,431)	174,298	221,378	1,145
CITIGROUP GLOBAL MARKETS INC.	MBNUM2BPBDO7JBLYG310	Y	Y	0	0	0	0	0	0	(29,134)	0	2,614,800	2,614,800
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	12,636	(192,683)	0	11,198	(57,686)	0	34,802	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	0	0	127,500	0	127,500	0	(60,896)	0	99,970	99,970
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	0	203,967	(688,906)	0	203,967	(572,592)	0	48,137	0
JP MORGAN SECURITIES LLC	OK3MKCDYPD4NN6QDGK18	Y	Y	0	0	0	0	0	10,728	0	10,728	9,971,400	9,971,400
Mizuho Securities Usa Inc.	5493004GRDTUI7EMIZ82	Y	Y	0	0	179,863	0	179,863	65,457	(69,628)	0	132,381	132,381
MORGAN STANLEY BANK, N.A.	G1MLHISON32I3OPILB75	Y	Y	453,955	0	1,160,180	(389,475)	316,750	715,202	(393,234)	0	50,053,681	50,053,682
Societe Generale	O2RNE8IBXP4ROTD8PU41	Y	Y	0	0	460,909	(346,756)	114,153	481,357	(303,746)	177,611	23,311	23,311
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	100,000	0	220,034	(129,016)	0	276,908	(127,712)	49,196	32,248	23,266
0299999999. Total NAIC 1 Designation				1,477,664	0	4,279,475	(5,873,485)	751,188	4,036,355	(5,354,900)	424,755	63,700,612	62,919,955
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				7,398,004	0	70,563,484	(65,419,586)	0	72,739,488	(65,501,973)	0	29,287,548	27,033,442
0999999999 - Gross totals				8,875,668	0	74,842,959	(71,293,071)	751,188	76,775,843	(70,856,873)	424,755	92,988,160	89,953,397
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						74,842,959	(71,293,071)						

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)
BNP Paribas ROMUWSFPU8MPRO8K5P83	TREASURY BOND	912810-TQ-1	Treasury Bond Coupon Rate: 3.875	867,892	1,065,000	1,076,984	02/15/2043	IV
Goldman Sachs International W22LROWP2IHZNBB6K528	TREASURY BOND	912810-TQ-1	Treasury Bond Coupon Rate: 3.875	407,461	500,000	505,626	02/15/2043	IV
Mizuho Securities Usa Inc. 54930004GRDTUI7EMIZ82	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	437,624	685,000	584,694	02/15/2045	IV
Mizuho Securities Usa Inc. 54930004GRDTUI7EMIZ82	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	531,125	700,000	686,182	05/15/2042	IV
Wells Fargo Securities VYVVCKR63DVZZN70PB21	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	1,501,977	2,351,000	2,006,737	02/15/2045	IV
Wells Fargo Securities VYVVCKR63DVZZN70PB21	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	341,438	450,000	441,117	05/15/2042	IV
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	02079K-AF-4	Treasury Bond Coupon Rate: 2.05	88,049	184,691	154,852	08/15/2050	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	02079K-AF-4	Treasury Bond Coupon Rate: 2.05	627,057	1,315,309	1,102,805	08/15/2050	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	512807-AW-8	Treasury Bond Coupon Rate: 2.875	71,656	123,128	110,381	06/15/2050	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	512807-AW-8	Treasury Bond Coupon Rate: 2.875	510,307	876,872	786,099	06/15/2050	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	539830-BD-0	Treasury Bond Coupon Rate: 3.8	447,626	615,638	722,479	03/01/2045	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	539830-BD-0	Treasury Bond Coupon Rate: 3.8	3,187,838	4,384,362	5,145,246	03/01/2045	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	585055-BU-9	Treasury Bond Coupon Rate: 4.625	355,620	430,947	524,826	03/15/2045	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	585055-BU-9	Treasury Bond Coupon Rate: 4.625	2,532,603	3,069,053	3,737,633	03/15/2045	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	594918-CW-2	Treasury Bond Coupon Rate: 2.5	65,390	123,128	105,861	09/15/2050	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	594918-CW-2	Treasury Bond Coupon Rate: 2.5	465,685	876,872	753,906	09/15/2050	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	70450Y-AJ-2	Treasury Bond Coupon Rate: 3.25	75,241	123,128	114,207	06/01/2050	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	70450Y-AJ-2	Treasury Bond Coupon Rate: 3.25	535,842	876,872	813,340	06/01/2050	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	718172-AC-3	Treasury Bond Coupon Rate: 6.375	469,492	461,729	550,612	05/16/2038	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	718172-AC-3	Treasury Bond Coupon Rate: 6.375	3,343,561	3,288,271	3,921,267	05/16/2038	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	79466L-AK-0	Treasury Bond Coupon Rate: 2.7	116,194	184,691	173,254	07/15/2041	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	79466L-AK-0	Treasury Bond Coupon Rate: 2.7	827,493	1,315,309	1,233,858	07/15/2041	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-SJ-8	Treasury Bond Coupon Rate: 2.25	1,516,615	2,708,807	1,759,421	08/15/2049	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	912810-SJ-8	Treasury Bond Coupon Rate: 2.25	10,800,807	19,291,193	12,529,993	08/15/2049	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	94106B-AD-3	Treasury Bond Coupon Rate: 2.95	142,603	246,255	226,357	01/15/2052	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	94106B-AD-3	Treasury Bond Coupon Rate: 2.95	1,015,572	1,753,745	1,612,036	01/15/2052	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	8,089,515	8,089,515	8,089,515		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	57,610,737	57,610,737	57,610,737		V
0199999999 - Total				96,983,020	113,701,252	107,080,025	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank, N.A. 570DZWZ7FF32TWEFA76	SECURITIES	912797-VT-1	Treasury Bond Coupon Rate:	37,955	38,600	XXX	01/14/2027	IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	SECURITIES	912797-UE-5	Treasury Bond Coupon Rate:	232,318	238,900	XXX	04/15/2027	IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	SECURITIES	912797-WN-3	Treasury Bond Coupon Rate:	10,433	10,600	XXX	01/05/2027	IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	140,412	140,412	XXX		IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	SECURITIES	912797-UZ-8	Treasury Bond Coupon Rate:	223,658	226,000	XXX	11/19/2026	IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	SECURITIES	912797-TM-9	Treasury Bond Coupon Rate:	278,932	283,900	XXX	01/21/2027	IV
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	100,000	100,000	XXX		IV
MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	Cash	000000-00-0	CASH	453,955	453,955	XXX		IV
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	11,003,655	11,003,655	XXX		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	62,094,601	62,094,601	XXX		V
0299999999 - Total				74,575,920	74,590,623	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated)				0	0	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (affiliated)				0	0	XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type)				0	0	XXX
34535K-AC-2	FORD CREDIT AUTO OWNER TRUST FO - USD		1.A FE	200,970	200,943	12/15/2026
34535L-AC-0	FORDO_25-C - USD		1.A FE	369,399	369,320	07/15/2027
44935C-AC-5	HART_25-A - USD		1.A FE	50,370	50,370	10/15/2026
92868M-AC-3	VALET_25-1 - USD		1.A FE	71,265	71,259	11/20/2026
92869Q-AC-3	VALET_25-2 - USD		1.A FE	162,483	162,454	06/21/2027
1119999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				854,488	854,345	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating				854,488	854,345	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating				0	0	XXX
362962-AC-6	GMALT_25-2 - USD		1.A FE	87,199	87,735	10/20/2026
44935G-AC-6	HALST_25-C - USD		1.A FE	801,471	801,774	04/15/2027
437921-AC-3	HAROT_25-2 - USD		1.A FE	232,913	233,624	12/15/2026
58770Y-AC-5	MBALT_26-A - USD		1.A FE	1,600,174	1,600,000	09/15/2027
92868B-AC-7	VWALT_25-B - USD		1.A FE	637,633	638,245	05/20/2027
1519999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				3,359,390	3,361,378	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient				3,359,390	3,361,378	XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis				0	0	XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (unaffiliated)				4,213,878	4,215,724	XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (affiliated)				0	0	XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type)				4,213,878	4,215,724	XXX
2009999999. Total - issuer credit obligations and asset-backed securities				4,213,878	4,215,724	XXX
4109999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - industrial and miscellaneous (unaffiliated)				0	0	XXX
4409999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - parent, subsidiaries and affiliates				0	0	XXX
4509999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - industrial and miscellaneous (unaffiliated)				0	0	XXX
5409999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - mutual funds				0	0	XXX
5609999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - unit investment trusts				0	0	XXX
5809999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - closed-end funds				0	0	XXX
5979999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - parent, subsidiaries and affiliates				0	0	XXX
5989999999. Total - common stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - preferred and common stocks				0	0	XXX
000000-00-0	ALBION CAPITAL LLC - USD		1.D	941,607	942,182	12/15/2026
000000-00-0	AUSTRALIA & NEW ZEALAND BANKING - USD		1.D	946,441	946,673	11/03/2026
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA - USD		1.C	945,524	945,788	11/12/2026
000000-00-0	LLOYDS BANK PLC - USD		1.D	948,435	948,555	10/15/2026
000000-00-0	STARBIRD FUNDING CORP - USD		1.D	950,021	950,000	03/19/2027
000000-00-0	WESTPAC BANKING CORP - USD		1.C	950,190	949,627	02/23/2027
000000-00-0	CITIGROUP GLOBAL MARKETS INC. S - USD		1.E	4,300,000	4,300,000	01/04/2027
000000-00-0	WELLS FARGO SECURITIES, LLC SLR - USD		1.E	9,783,966	9,783,966	01/04/2027
9509999999. Subtotal - short-term invested assets (Schedule DA, Part 1 type)				19,766,184	19,766,792	XXX
06745G-KG-5	BARCLAYS BANK PLC (NEW YORK BRA - USD		1.E	951,733	950,000	05/07/2027
13606D-RS-3	CANADIAN IMPERIAL BANK OF COMME - USD		1.F	750,481	750,000	02/05/2027
22532X-K2-3	CREDIT AGRICOLE CORPORATE AND I - USD		1.E	1,000,014	1,000,001	10/02/2026
22536W-QT-6	CREDIT INDUSTRIEL ET COMMERCIAL - USD		1.E	950,176	950,000	10/27/2026
40446J-AC-0	HSBC BANK USA NA - USD		1.D	950,257	950,000	02/12/2027
63873T-RM-2	NATIXIS (NEW YORK BRANCH) - USD		1.E	952,651	950,000	09/03/2027
65557L-EZ-2	NORDDEUTSCHE LANDESBANK GIROZEN - USD		1.D	950,012	950,000	10/30/2026
85325V-YF-1	STANDARD CHARTERED BANK (NEW YO - USD		1.E	951,836	950,000	09/10/2027
86959T-TZ-9	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C	950,232	950,000	02/18/2027
89115D-UD-6	TORONTO-DOMINION BANK (NEW YORK - USD		1.F	950,166	950,000	03/23/2027
95001K-XG-4	WELLS FARGO BANK NA - USD		1.C	950,459	950,000	12/24/2026
06417L-G5-0	BANK OF NOVA SCOTIA - USD		1.F	950,087	950,000	10/22/2026
06054C-MZ-5	BOFA SECURITIES INC - USD		1.C	900,368	900,000	12/01/2026
55607N-L3-2	MACQUARIE BANK LTD - USD		1.C	900,454	900,000	12/10/2026
63254G-3F-0	NATIONAL AUSTRALIA BANK LTD - USD		1.C	950,016	950,000	10/05/2026
83368Y-PL-5	SOCIETE GENERALE SA - USD		1.E	950,433	950,000	12/02/2026
87020Y-HA-9	SWEDBANK AB - USD		1.C	950,293	950,000	12/14/2026
93114F-L5-1	WALMART INC - USD		1.D	946,246	946,333	11/05/2026
BYM7S7-HS-1	BOFA SECURITIES INC. SLRPA 3.89 - USD		1.E	10,732,994	10,732,994	10/01/2026
BYM6CS-42-5	BOFA SECURITIES INC. SLRPIG 4.1 - USD		1.E	6,000,000	6,000,000	11/04/2026
BYM7S7-J1-8	J.P. MORGAN SECURITIES LLC SLRP - USD		1.E	17,704,498	17,704,498	10/01/2026
BYM7S7-JY-6	MIZUHO SECURITIES USA LLC SLRPA - USD		1.E	3,591,218	3,591,218	10/01/2026
BYM7S7-JC-4	RBC DOMINION SECURITIES INC. SL - USD		1.C	17,345,039	17,345,039	10/01/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2 type)				72,229,661	72,220,084	XXX
9999999999 - Totals				96,209,722	96,202,599	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (7,672,477) Book/Adjusted Carrying Value $ (7,665,816)
2. Average balance for the year Fair Value $ 86,582,414 Book/Adjusted Carrying Value $ 86,574,627
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 96,202,599 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N. A. ..... Charlotte, NC		0.000	0	0	(47,576,388)	(35,124,066)	(34,219,392)	XXX.
JPMorgan Chase Bank, N.A. ..... Columbus, OH		2.860	541,718	0	23,465,781	16,801,837	16,539,533	XXX.
The Bank of New York Mellon .. New York, NY		3.000	62,121	0	20,946,126	49,307,433	21,914,781	XXX.
Wells Fargo Bank, N.A. ..... Sioux Falls, SD		0.070	99	0	3,533,905	2,081,358	6,744,724	XXX.
Royal Bank of Canada ..... Toronto, Ontario		0.000	0	0	9,512,720	9,521,834	9,639,531	XXX.
Federal Home Loan Bank of Des Moines ..... Des Moines, IA		2.490	1,955	0	274,257	266,927	259,547	XXX.
Citibank, N.A. ..... Sioux Falls, SD		0.000	0	0	820,893	820,893	820,893	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	167,385	129,903	131,373	XXX
0199999. Totals - open depositories	XXX	XXX	605,893	0	11,144,678	43,806,120	21,830,990	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	605,893	0	11,144,678	43,806,120	21,830,990	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	605,893	0	11,144,678	43,806,120	21,830,990	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		09/30/2026	5.250	10/06/2026	69,963,538	0	7,288
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						69,963,538	0	7,288
0489999999. Total - issuer credit obligations (unaffiliated)						69,963,538	0	7,288
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						69,963,538	0	7,288
31846V-41-9	FIRST AMERICAN TREASURY OBL MONEY MARKET MUTUAL FUND		11/16/2018	4.290		10,000	90	255
857492-86-2	STATE ST TR PL MM-PREM		09/28/2026	3.580		64,749,072	275,031	147,941
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						64,759,072	275,121	148,196
	TERRITORIAL BANK OF AMERICAN		09/16/2026	3.050		59,357	513	911
8309999999. Subtotal - all other money market mutual funds						59,357	513	911
8589999999. Total cash equivalents (unaffiliated)						134,781,967	275,634	156,395
8599999999. Total cash equivalents (affiliated)						0	0	0