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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

Voya Retirement Insurance and Annuity Company

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 86509 Employer's ID Number 71-0294708

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

Country of Domicile United States of America

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

Incorporated/Organized 01/13/1976 Commenced Business 04/06/1976

Statutory Home Office One Orange Way (Street and Number), Windsor, CT, US 06095-4774 (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 One Orange Way (Street and Number)

Windsor, CT, US 06095-4774 (City or Town, State, Country and Zip Code), 860-580-4646 (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	Amelia Jane Vaillancourt	SVP and Treasurer	Michelle P Luk
Secretary	Melissa Ann O'Donnell	VP and Appointed Actuary	Tingting Xiao

OTHER

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

Amelia Jane Vaillancourt	Melissa Ann O'Donnell	Michelle P Luk
President	Secretary	Treasurer

Subscribed and sworn to before me this 28 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	23,300,213,788	0	23,300,213,788	22,796,619,625
2.	Stocks:				
	2.1 Preferred stocks	545,165,356	0	545,165,356	407,810,047
	2.2 Common stocks	77,284,914	56,118	77,228,797	89,633,817
3.	Mortgage loans on real estate:				
	3.1 First liens	4,555,834,020	0	4,555,834,020	4,569,475,790
	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)	22,850,398	0	22,850,398	22,850,398
5.	Cash ($ 73,835,875), cash equivalents ($ 161,325,479) and short-term investments ($ 433,387,196)	668,548,550	0	668,548,550	857,710,651
6.	Contract loans (including $ 0 premium notes)	199,341,873	4,513,348	194,828,525	199,909,073
7.	Derivatives	514,407,600	0	514,407,600	233,880,009
8.	Other invested assets	1,878,382,437	12,901,857	1,865,480,580	1,814,248,220
9.	Receivables for securities	56,736,702	0	56,736,702	21,358,028
10.	Securities lending reinvested collateral assets	559,080,537	0	559,080,537	558,992,497
11.	Aggregate write-ins for invested assets	23,446,464	0	23,446,464	771,289
12.	Subtotals, cash and invested assets (Lines 1 to 11)	32,401,292,639	17,471,322	32,383,821,316	31,573,259,444
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	282,893,545	0	282,893,545	266,301,736
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	460,172,948	0	460,172,948	486,479,820
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	61,459,050	0	61,459,050	59,977,421
	16.2 Funds held by or deposited with reinsured companies	1,012,295,615	0	1,012,295,615	1,040,414,373
	16.3 Other amounts receivable under reinsurance contracts	484,602,062	0	484,602,062	1,587,527,347
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	7,939,348	0	7,939,348	0
18.2	Net deferred tax asset	476,207,883	189,411,502	286,796,381	280,436,202
19.	Guaranty funds receivable or on deposit	18,748,515	0	18,748,515	18,734,498
20.	Electronic data processing equipment and software	5,117,332	5,117,332	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	3,886,621	138,889	3,747,733	2,549,842
24.	Health care ($ 0) and other amounts receivable	107,595	107,595	0	0
25.	Aggregate write-ins for other than invested assets	504,426,299	7,809,377	496,616,922	417,930,932
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	35,719,149,454	220,056,017	35,499,093,436	35,733,611,615
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	113,493,507,167	0	113,493,507,167	110,326,082,603
28.	Total (Lines 26 and 27)	149,212,656,620	220,056,017	148,992,600,603	146,059,694,218
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	23,446,464	0	23,446,464	771,289
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)	23,446,464	0	23,446,464	771,289
2501.	Margin call collateral	322,625,230	0	322,625,230	293,238,350
2502.	Admitted disallowed IMR	102,450,258	0	102,450,258	61,425,120
2503.	Miscellaneous assets	79,350,812	7,809,377	71,541,434	53,696,549
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	9,570,913
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	504,426,299	7,809,377	496,616,922	417,930,932

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 27,329,335,692 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	27,329,335,692	27,693,735,505
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	2,458,521,707	1,971,607,786
4.	Contract claims:		
	4.1 Life	16,384,054	56,598
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 31,439 and coupons $ 0 due and unpaid	31,439	14,671
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)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	1,799
	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	0	0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	642,861
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 917,933,037 assumed and $ 35,295,386 ceded	953,228,423	2,088,344,987
	9.4 Interest Maintenance Reserve	4	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,857,140 , accident and health $ 0 and deposit-type contract funds $ 0	4,857,140	2,948,288
11.	Commissions and expense allowances payable on reinsurance assumed	5,799,183	4,787,780
12.	General expenses due or accrued	121,386,382	139,844,237
13.	Transfers to Separate Accounts due or accrued (net) (including $ (6,615,057) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(21,356,395)	(21,697,762)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,112,033	822,371
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	29,601,217
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	6,190,702	5,730,995
18.	Amounts held for agents' account, including $ 26,568 agents' credit balances	27,465	1,845,650
19.	Remittances and items not allocated	21,435,481	(4,492,524)
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	0	0
22.	Borrowed money $ 37,669,773 and interest thereon $ 54,305	37,724,078	102,495,205
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	330,179,548	267,054,486
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	69,465,916	89,195,252
	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	340,523,442	245,347,290
	24.09 Payable for securities	528,176,026	148,212,037
	24.10 Payable for securities lending	559,080,537	558,992,497
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	537,644,315	258,509,509
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,299,747,170	33,583,600,735
27.	From Separate Accounts Statement	113,493,507,167	110,326,082,603
28.	Total liabilities (Lines 26 and 27)	146,793,254,336	143,909,683,338
29.	Common capital stock	2,750,000	2,750,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	1,507,059,956	1,476,055,383
34.	Aggregate write-ins for special surplus funds	102,450,258	61,425,120
35.	Unassigned funds (surplus)	587,086,052	609,780,377
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	2,196,596,266	2,147,260,880
38.	Totals of Lines 29, 30 and 37	2,199,346,266	2,150,010,880
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	148,992,600,603	146,059,694,218
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	456,475,493	244,570,573
2502.	Derivative payable	66,506,673	5,416,429
2503.	Miscellaneous liabilities	10,052,606	2,749,063
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,609,543	5,773,444
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	537,644,315	258,509,509
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted disallowed IMR	102,450,258	61,425,120
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)	102,450,258	61,425,120

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	12,779,422,964	36,848,949,479	40,825,336,469
2.	Considerations for supplementary contracts with life contingencies	3,315,367	5,253,808	6,886,387
3.	Net investment income	1,254,871,678	1,238,049,602	1,668,598,433
4.	Amortization of Interest Maintenance Reserve (IMR)	(42,139,379)	(28,891,585)	(42,565,220)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	656,719	673,634	903,177
7.	Reserve adjustments on reinsurance ceded	(173,697,838)	(172,909,137)	(233,862,173)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	412,680,435	381,071,559	518,721,572
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	419,482,698	405,034,641	559,513,514
9.	Totals (Lines 1 to 8.3)	14,654,592,644	38,677,232,001	43,303,532,158
10.	Death benefits	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	323,728,901	296,334,489	414,968,175
13.	Disability benefits and benefits under accident and health contracts	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	20,366,855,997	19,436,883,101	26,278,336,201
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	28,771,783	22,825,049	31,188,676
18.	Payments on supplementary contracts with life contingencies	10,713,052	11,106,392	15,063,102
19.	Increase in aggregate reserves for life and accident and health contracts	(364,399,814)	3,220,498,949	3,045,283,916
20.	Totals (Lines 10 to 19)	20,365,669,919	22,987,647,980	29,784,840,069
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	246,956,570	228,604,667	310,928,988
22.	Commissions and expense allowances on reinsurance assumed	13,290,993	14,987,174	19,771,381
23.	General insurance expenses and fraternal expenses	481,115,837	469,816,383	653,380,746
24.	Insurance taxes, licenses and fees, excluding federal income taxes	25,466,390	26,617,648	33,296,272
25.	Increase in loading on deferred and uncollected premiums	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,895,553,691)	(2,421,089,398)	(3,770,161,251)
27.	Aggregate write-ins for deductions	(2,110,364,273)	16,821,771,231	15,528,400,194
28.	Totals (Lines 20 to 27)	14,126,581,745	38,128,355,685	42,560,456,400
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	528,010,899	548,876,316	743,075,758
30.	Dividends to policyholders and refunds to members	(1,501)	21,323	16,470
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	528,012,399	548,854,993	743,059,289
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	57,204,657	39,947,129	83,555,086
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)	470,807,742	508,907,864	659,504,203
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 14,059,064 (excluding taxes of $ (22,107,023) transferred to the IMR)	(16,045,243)	(48,897,674)	(53,980,559)
35.	Net income (Line 33 plus Line 34)	454,762,499	460,010,190	605,523,643
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,150,010,880	2,033,273,269	2,033,273,269
37.	Net income (Line 35)	454,762,499	460,010,190	605,523,643
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 17,600,948	12,410,593	(76,754,156)	(97,090,164)
39.	Change in net unrealized foreign exchange capital gain (loss)	(255,295)	390,287	1,002,207
40.	Change in net deferred income tax	6,452,131	723,649	18,648,160
41.	Change in nonadmitted assets	(18,586,864)	(14,951,846)	(18,820,839)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(63,125,063)	15,374,869	(5,647,633)
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	31,004,573	8,005,615	8,005,615
	51.2 Transferred to capital (stock dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	(373,000,000)	(394,000,000)	(394,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(327,190)	(333,967)	(883,379)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	49,335,385	(1,535,360)	116,737,611
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,199,346,266	2,031,737,909	2,150,010,880
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	278,582,859	230,012,500	328,831,564
08.302.	Recordkeeping fees	115,500,281	141,941,466	189,689,847
08.303.	Funds withheld interest income	25,399,557	33,080,674	40,992,103
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)	419,482,698	405,034,641	559,513,514
2701.	Miscellaneous expense	2,115,290	5,361,666	6,858,908
2702.	Reinsurance expense	658,078	2,174,815	(775)
2703.	Gains released from IMR	0	(102,884,601)	(102,884,601)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,113,137,641)	16,917,119,351	15,624,426,662
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(2,110,364,273)	16,821,771,231	15,528,400,194
5301.	Amortization of pension	54,747	64,500	(375,063)
5302.	Amortization of other post-employment benefits	(381,937)	(398,467)	(508,316)
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)	(327,190)	(333,967)	(883,379)

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	11,734,716,455	11,788,818,038	15,401,973,621
2.	Net investment income	1,334,039,881	1,280,497,548	1,738,791,073
3.	Miscellaneous income	846,719,391	745,718,771	1,015,796,411
4.	Total (Lines 1 to 3)	13,915,475,727	13,815,034,356	18,156,561,104
5.	Benefit and loss related payments	17,717,696,075	14,713,211,435	19,320,384,139
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,895,895,058)	(2,429,247,921)	(3,791,236,410)
7.	Commissions, expenses paid and aggregate write-ins for deductions	785,498,008	743,911,555	1,747,548,665
8.	Dividends paid to policyholders	(16,470)	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 628,717 tax on capital gains (losses)	86,697,263	53,381,491	68,568,574
10.	Total (Lines 5 through 9)	13,693,979,818	13,081,256,560	17,345,264,969
11.	Net cash from operations (Line 4 minus Line 10)	221,495,909	733,777,796	811,296,136
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,957,779,328	4,476,393,228	6,097,518,262
	12.2 Stocks	127,735,760	43,905,670	107,310,391
	12.3 Mortgage loans	621,276,124	513,334,376	702,530,460
	12.4 Real estate	0	0	0
	12.5 Other invested assets	120,862,803	84,462,184	113,179,699
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,437)	922,262	(100,534)
	12.7 Miscellaneous proceeds	379,963,989	154,066,789	244,904,132
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,207,615,568	5,273,084,509	7,265,342,410
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,751,515,606	4,663,685,061	6,580,927,913
	13.2 Stocks	259,363,417	158,684,220	203,232,020
	13.3 Mortgage loans	591,075,453	524,225,010	874,454,880
	13.4 Real estate	0	0	0
	13.5 Other invested assets	233,845,419	282,176,427	416,694,734
	13.6 Miscellaneous applications	338,669,480	56,511,679	750,364
	13.7 Total investments acquired (Lines 13.1 to 13.6)	7,174,469,375	5,685,282,396	8,076,059,910
14.	Net increase/(decrease) in contract loans and premium notes	(4,383,447)	(3,721,973)	(4,626,941)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(962,470,360)	(408,475,914)	(806,090,560)
	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	2,388,794	0	0
	16.3 Borrowed funds	(64,771,128)	107,166,775	16,290,204
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	486,913,920	295,303,402	882,567,032
	16.5 Dividends to stockholders	373,000,000	394,000,000	394,000,000
	16.6 Other cash provided (applied)	500,280,762	(262,037,034)	(214,495,150)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	551,812,350	(253,566,857)	290,362,086
	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)	(189,162,101)	71,735,025	295,567,662
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	857,710,651	562,142,990	562,142,990
	19.2 End of period (Line 18 plus Line 19.1)	668,548,550	633,878,014	857,710,651

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

20.0001.	Principle Based Bond Definition	0	254,938,759	254,938,759
20.0002.	Paid in capital	111,196	8,005,613	8,005,613
20.0003.	OneAmerica coinsurance/fundswithheld reinsurance treaty	0	3,307,302,329	3,307,302,329
20.0004.	OneAmerica MODCO reinsurance treaty	0	20,603,489,938	20,603,489,938
20.0005.	OneAmerica contingent consideration	28,726,975	0	0

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	39,849,472	42,045,753	55,413,936
2.	Group life	3,117,661	3,351,843	4,521,032
3.	Individual annuities	5,364,389	5,199,979	10,678,142
4.	Group annuities	11,380,402,602	11,106,373,203	14,590,934,611
5.	Accident & health	15,720	18,790	20,704
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	11,428,749,844	11,156,989,567	14,661,568,425
9.	Deposit-type contracts	1,277,388,956	378,958,494	982,470,985
10.	Total (Lines 8 and 9)	12,706,138,800	11,535,948,060	15,644,039,410

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Voya Retirement Insurance and Annuity Company (the "Company" or "VRIAC") are presented on the basis of accounting practices prescribed or permitted by the Connecticut Insurance Department.

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

The Company did not have any prescribed or permitted practices as of September 30, 2026 or December 31, 2025

	SSAP#	F/S Page	F/S Line #	2026	2025
Net Income:					
(1) VRIAC State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 454,762,499	$ 605,523,643
(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:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 454,762,499	$ 605,523,643
Surplus:					
(5) VRIAC State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,199,346,265	$2,150,010,880
(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	$2,199,346,265	$2,150,010,880

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 Statement of Statutory Accounting Principles ("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	$ 6,145,332	$ 998,372	$ —	$ 5,146,960
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)	$ 6,145,332	$ 998,372	$ —	$ 5,146,960
OTTI recognized 2nd Quarter					
d.	Intent to sell	$ 61,996,803	$ 17,112,200	$ —	$ 44,884,603
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)	$ 61,996,803	$ 17,112,200	$ —	$ 44,884,603
OTTI recognized 3rd Quarter					
g.	Intent to sell	$ 263,726,232	$ 94,065,067	$ —	$ 169,661,165
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)	$ 263,726,232	$ 94,065,067	$ —	$ 169,661,165
m.	Annual Aggregate Total (c+f+i+l)		$ 112,175,639	$ —	

(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
001297AN0	$ 1,211,219	$ 1,187,217	$ 24,002	$ 1,187,217	$ 1,187,217	9/30/2026
03072SLU7	78,752	21,648	57,104	21,648	21,648	9/30/2026
08161CAL5	6,981,697	4,238,184	2,743,513	4,238,184	4,238,184	9/30/2026
10638VAA8	5,968,085	5,967,305	780	5,967,305	5,967,305	9/30/2026
12579CAB5	992,613	992,463	150	992,463	992,463	9/30/2026
15033EAY4	2,002,986	1,997,666	5,320	1,997,666	1,997,666	9/30/2026
16160HAQ7	4,692,699	4,540,854	151,845	4,540,854	4,540,854	9/30/2026
16160HBR4	2,409,399	2,328,906	80,493	2,328,906	2,328,906	9/30/2026
362926AS6	4,655,549	4,544,847	110,702	4,544,847	4,544,848	9/30/2026
362926AU1	2,449,226	2,402,148	47,078	2,402,148	2,402,149	9/30/2026
39962*AD6	702,789	698,570	4,219	698,570	698,570	9/30/2026
46591FAC8	352,282	350,102	2,180	350,102	350,102	9/30/2026
46646RAQ6	2,805,373	2,436,550	368,823	2,436,550	2,436,550	9/30/2026
46654EAJ0	3,979,868	3,154,959	824,909	3,154,959	3,154,959	9/30/2026
81746HAA9	46,615	44,199	2,416	44,199	44,199	9/30/2026
81746YAA2	648,519	642,687	5,832	642,687	642,687	9/30/2026
81753EAW8	4,693,787	4,667,188	26,599	4,667,188	4,667,188	9/30/2026
92913BAJ7	4,350	3,369	981	3,369	3,369	9/30/2026
92914QAJ3	8,716	5,214	3,502	5,214	5,214	9/30/2026
92917EAC2	12,909	5,109	7,800	5,109	5,109	9/30/2026
Total			$ 4,468,248			

(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	$ 142,738,102
2. 12 Months or Longer	$ 439,314,156

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

1. Less than 12 Months	$ 2,763,584,875
2. 12 Months or Longer	$ 2,095,919,606

(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 ABS, 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 Securities Lending Transactions

3) Collateral Sold or Received

		Fair Value
b)	The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 559,080,537

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Open – No Maturity	$ —	$ —	$ —
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	226,628,541	100,553,602	150,756,445
5. > 1 Month to 3 Months	43,320,000	480,956,215	250,185,630
6. > 3 Months to 1 Year	—	—	—
7. > 1 Year	—	—	—
b. Ending Balance			
1. Open – No Maturity	$ —	$ —	$ —
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	—	—	37,408,434
5. > 1 Month to 3 Months	—	99,387,358	—
6. > 3 Months to 1 Year	—	—	—
7. > 1 Year	—	—	—

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

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount	$ 269,948,541	$ 581,509,817	$ 400,942,075
b. Ending Balance	$ —	$ 99,387,358	$ 37,408,434

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO – FV	$ —	$ 37,408,434	$ —	$ —
b. ABS – FV	—	—	—	—
c. Preferred Stock – FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans – FV	—	—	—	—
f. Real Estate – FV	—	—	—	—
g. Derivatives – FV	—	—	—	—
h. Other Invested Assets – FV	—	—	—	—
i. Total Assets – FV (Sum of a through h)	$ —	$ 37,408,434	$ —	$ —

ENDING BALANCE

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

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1.Cash	$ —	$ —	$ —
2.Securities (FV)	282,872,578	608,569,463	422,044,289
3.Securities (BACV)	XXX	XXX	XXX
4.Nonadmitted Subset (BACV)	XXX	XXX	XXX
b. Ending Balance			
1.Cash	$ —	$ —	$ —
2.Securities (FV)	—	103,560,837	$ 35,780,415
3.Securities (BACV)	—	—	$ —
4.Nonadmitted Subset (BACV)	—	—	$ —

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

	AMORTIZED COST	FAIR VALUE
a. Overnight and Continuous	$ —	$ —
b. 30 Days or Less	37,304,586	35,780,415
c. 31 to 90 Days	—	—
d. > 90 Days	—	—

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

None

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1.Repo Securities Sold/Acquired with Cash Collateral	$ 269,948,541	$ 581,509,816	$ 400,942,075
2.Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—	—
b. Ending Balance			
1.Repo Securities Sold/Acquired with Cash Collateral	$ —	$ 99,387,358	$ 37,408,434
2.Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—	—

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted 2026 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	707,936,172	—	21,373,856	—	729,310,028	616,728,114	112,581,914
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	37,304,586	—	—	—	37,304,586	122,239,051	(84,934,465)
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	57,800,000	—	—	—	57,800,000	51,800,000	6,000,000
j. On deposit with states	5,698,128	—	—	—	5,698,128	7,772,873	(2,074,744)
k. On deposit with other regulatory bodies	369,101	—	—	—	369,101	389,635	(20,534)
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,073,798,916	—	—	—	2,073,798,916	1,820,170,851	253,628,065
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	—	—	1,620,998,109	—	1,620,998,109	1,653,744,951	(32,746,842)
o. Assets held under funds withheld reinsurance agreements	—	—	—	—	—	—	—
p. Pledged as collateral not captured in other categories	306,779,585	—	—	—	306,779,585	222,381,611	84,397,974
q. Other restricted assets	—	—	—	—	—	—	—
r. Total Restricted Assets (Sum of a through q)	$3,189,686,489	$ —	$ 1,642,371,965	$ —	$ 4,832,058,454	$4,495,227,086	$ 336,831,368

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

		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	—	729,310,028	0.489 %	0.489 %	XXX	XXX	XXX
c.	Subject to repurchase agreements	—	—	0.000 %	0.000 %	XXX	XXX	XXX
d.	Subject to reverse repurchase agreements	—	37,304,586	0.025 %	0.025 %	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	—	57,800,000	0.039 %	0.039 %	XXX	XXX	XXX
j.	On deposit with states	—	5,698,128	0.004 %	0.004 %	XXX	XXX	XXX
k.	On deposit with other regulatory bodies	—	369,101	0.000 %	0.000 %	XXX	XXX	XXX
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	2,073,798,916	1.390 %	1.392 %	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	—	1,620,998,109	1.086 %	1.088 %	XXX	XXX	XXX
o.	Assets held under funds withheld reinsurance agreements	—	—	0.000 %	0.000 %	XXX	XXX	XXX
p.	Pledged as collateral not captured in other categories	—	306,779,585	0.206 %	0.206 %	XXX	XXX	XXX
q.	Other restricted assets	—	—	0.000 %	0.000 %	XXX	XXX	XXX
r.	Total Restricted Assets (Sum of a through q)	$ —	$ 4,832,058,454	3.238 %	3.243 %	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 Restricted (Admitted & Nonadmitted)								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	$306,779,585	$ —	$ —	$ —	$306,779,585	$222,381,611	$ 84,397,974	$306,779,585	0.206 %	0.206 %
Total (c)	$306,779,585	$ —	$ —	$ —	$306,779,585	$222,381,611	$ 84,397,974	$306,779,585	0.206 %	0.206 %
Amount of Total pledged under derivative contracts	$306,779,585	$ —	$ —	$ —	$306,779,585	$222,381,611	$ 84,397,974	$306,779,585	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	$ 456,475,494	$ —	$ —	$ 456,475,494	$ —	$ —	1.278 %	1.286 %
b. Schedule D, Part 1 Section 1	—	—	—	—	—	—	— %	— %
c. Schedule D, Part 1 Section 2	—	—	—	—	—	—	— %	— %
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	— %	— %
e. Schedule D, Part 2, section 2	—	—	—	—	—	—	— %	— %
f. Schedule B	—	—	—	—	—	—	— %	— %
g. Schedule A	—	—	—	—	—	—	— %	— %
h. Schedule BA, Part 1	—	—	—	—	—	—	— %	— %
i. Schedule DL, Part 1	559,080,537	—	—	559,204,631	—	—	1.565 %	1.575 %
j. Other	—	—	—	—	—	—	— %	— %
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$1,015,556,031	$ —	$ —	$1,015,680,125	$ —	$ —	2.843 %	2.861 %
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	$ 14,078,654	$ 2,148,031	$ —	$ 14,078,654	$ 2,148,031	$ —	0.014 %	0.014 %
n. Schedule D, Part 1 Section 1	—	6,433,493	—	—	6,433,493	—	0.006 %	0.006 %
o. Schedule D, Part 1, Section 2	—	40,863,732	—	—	40,863,732	—	0.036 %	0.036 %
p. Schedule D, Part 2, section 1	—	—	—	—	—	—	— %	— %
q. Schedule D, Part 2, section 2	—	1,571,552,852	—	—	1,571,552,852	—	1.385 %	1.385 %
r. Schedule B	—	—	—	—	—	—	— %	— %
s. Schedule A	—	—	—	—	—	—	— %	— %
t. Schedule BA, Part 1	—	—	—	—	—	—	— %	— %
u. Schedule DL, Part 1	19,681,682	—	—	19,681,682	—	—	0.017 %	0.017 %
v. Other	—	—	—	—	—	—	— %	— %
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ 33,760,336	$1,620,998,108	$ —	$ 33,760,336	$ 1,620,998,108	$ —	1.458 %	1.458 %
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.

NOTES TO FINANCIAL STATEMENTS

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	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Schedule D, Part 1 Section 1	—	—	—	—	—	—	—
c. Schedule D, Part 1 Section 2	—	—	—	—	—	—	—
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
e. Schedule D, Part 2, section 2	—	—	—	—	—	—	—
f. Schedule B	—	—	—	—	—	—	—
g. Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	—	—	—	—	—	—
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
l. Percentage to Total FWH Assets	— %	— %	— %	— %	— %	— %	— %

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	$ 2,148,031	$ —	$ —	$ —	$ —	$ —	$ 2,148,031
n. Schedule D, Part 1 Section 1	6,433,493	—	—	—	—	—	6,433,493
o. Schedule D, Part 1 Section 2	40,863,732	—	—	—	—	—	40,863,732
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, section 2	1,571,552,852	—	—	1,344,537,014	—	—	227,015,838
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)	$1,620,998,108	$ —	$ —	$1,344,537,014	$ —	$ —	$276,461,094
x. Percentage to Total FWH Assets	100 %	— %	— %	83 %	— %	— %	17 %

	1 Amount	2 % of Liability to Total Liabilities#
y. Recognized Obligation to Return Collateral Asset (General Account)	$1,015,556,031	3.05 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	33,760,336	0.03 %
aa. Recognized Obligation for Modco assets (General Account)	—	— %
bb. Recognized Obligation for Modco assets (Separate Account)	1,642,801,402	1.45 %
cc. Recognized Obligation for FWH (excluding Modco) assets (General Account)	—	— %
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

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 Boston. 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 $1,496,000,000. 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.

(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	5,000,000	5,000,000	—
(c) Activity Stock	52,800,000	52,800,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d) *	57,800,000	57,800,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$1,495,866,887	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	5,000,000	5,000,000	—
(c) Activity Stock	46,800,000	46,800,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	51,800,000	51,800,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$1,478,663,320	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	5,000,000	5,000,000	—	—	—	—

(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)	$ 1,764,568,249	$ 2,073,798,916	$ 1,320,000,000
2. Current Year General Account			
Total Collateral Pledged *	$ 1,764,568,249	$ 2,073,798,916	$ 1,320,000,000
3. Current Year Separate Accounts			
Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts			
Total Collateral Pledged	$ 1,663,124,941	$ 1,820,170,851	$ 1,170,000,000

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)	$ 1,764,568,249	$ 2,073,798,916	$ 1,320,000,000
2. Current Year General Account			
Maximum Collateral Pledged	$ 1,764,568,249	$ 2,073,798,916	$ 1,320,000,000
3. Current Year Separate Accounts			
Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts			
Maximum Collateral Pledged	$ 1,663,124,941	$ 1,820,170,851	$ 1,170,000,000

(4) Borrowing form 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	1,320,000,000	1,320,000,000	—	1,321,481,225
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,320,000,000	1,320,000,000	—	1,321,481,225

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	1,170,000,000	1,170,000,000	—	1,171,733,838
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,170,000,000	1,170,000,000	—	1,171,733,838

b. Maximum Amount During 2026

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	1,320,000,000	1,320,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	1,320,000,000	1,320,000,000	—

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 non-contributory supplemental retirement non-qualified plans 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 is 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	2,181,206	3,133,361	25,843	40,648	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	54,750	86,000	(117,079)	(162,803)	—	—
f. Prior service cost or credit	—	—	(240,861)	(369,487)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 2,235,956	$ 3,219,361	$ (332,097)	$ (491,642)	$ —	$ —

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

D. Dividends Paid

On March 10, 2026, the Company declared an ordinary dividend in the amount of $215,000,000, which was paid to Voya Holdings Inc. ("Voya Holdings") on March 23, 2026.

On June 10, 2026, the Company declared an ordinary dividend in the amount of $158,000,000, which was paid to Voya Holdings Inc. ("Voya Holdings") on June 26, 2026.

E. Paid-In Surplus

During the third quarter of 2026, the Company received a capital contribution from its parent related to contingent consideration associated with the OneAmerica acquisition. The contribution was recognized following the final TSA contingent payment and resolution of the remaining contingencies.

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

None

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

None

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					
Asset-Backed Securities	$ —	$ 872,365	$ —	$ —	$ 872,365
Total Bonds	$ —	$ 872,365	$ —	$ —	$ 872,365
Preferred stock	8,350,836	32,870,252	51,480,388	—	92,701,476
Common stock	11,483,161	57,800,000	7,945,636	—	77,228,797
Other invested assets	—	27,926,694	19,042,446	—	46,969,140
Derivatives assets					
Foreign exchange contracts	—	102,415	—	—	102,415
Interest rate contracts	155,191	502,187,631	—	—	502,342,822
Total Derivatives	$ 155,191	$ 502,290,046	$ —	$ —	$ 502,445,237
Separate account assets	107,503,990,497	5,526,145,092	463,371,578	—	113,493,507,167
Total assets at fair value/NAV	$107,523,979,685	$ 6,147,904,449	$ 541,840,048	$ —	$114,213,724,182
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 11,689,758	$ —	$ —	$ 11,689,758
Derivatives liabilities					
Interest rate contracts	7,805,329	317,802,079	—	—	325,607,408
Total Derivatives	$ 7,805,329	$ 317,802,079	$ —	$ —	$ 325,607,408
Total liabilities at fair value	$ 7,805,329	$ 329,491,837	$ —	$ —	$ 337,297,166

(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	$ 36,430,692	$17,233,150	$ —	$ —	$ (2,183,455)	$ —	$ —	$ —	$ —	$ 51,480,388
Common Stock	8,513,948	—	—	—	(568,312)	—	—	—	—	7,945,636
Other Invested Assets	25,352,012	—	(5,448,874)	—	(860,692)	—	—	—	—	19,042,446
Separate account assets	447,098,019	—	(4,416,922)	(9,154,880)	(14,237)	53,452,984	—	(4,561,448)	(19,031,938)	463,371,578
Total Assets	$ 517,394,671	$17,233,151	$ (9,865,796)	$ (9,154,880)	$ (3,626,696)	$ 53,452,984	$ —	$(4,561,448)	$(19,031,938)	$ 541,840,048
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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 Obligation	$ 13,855,148,178	$ 15,815,469,178	$ 575,776,601	$ 10,701,932,466	$ 2,577,439,111	$ —	$ —
Asset-Backed Securities	6,993,910,703	7,484,744,611	—	6,116,958,727	876,951,976	—	—
Preferred stock	534,730,965	545,165,356	11,582,736	363,743,862	159,404,367	—	—
Common stock	77,228,797	77,228,797	11,483,161	57,800,000	7,945,636	—	—
Mortgage loans	4,370,777,417	4,555,834,020	—	—	4,370,777,417	—	—
Contract loans	194,828,525	194,828,525	—	194,828,525	—	—	—
Other invested assets	486,222,332	491,485,196	—	362,752,318	123,470,014	—	—
Cash equivalents and short-term investments	594,712,674	594,712,674	161,325,479	433,000,000	387,195	—	—
Derivatives							
Credit contracts	2,101,795	3,393,818	—	2,101,795	—	—	—
Foreign exchange contracts	4,744,667	5,543,436	—	4,744,667	—	—	—
Interest rate contracts	513,165,716	505,470,346	185,172	512,980,544	—	—	—
Separate account assets	113,493,507,167	113,493,507,167	107,503,990,497	5,526,145,092	463,371,578	—	—
Total Assets	$ 141,121,078,936	$ 143,767,383,124	$ 108,264,343,647	$ 24,276,987,996	$ 8,579,747,294	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 42,248,482	$ 46,106,330	$ —	$ —	$ 42,248,482	$ —	$ —
Deposit type contracts	2,460,944,455	2,412,415,377	—	2,460,944,455	—	—	—
Derivatives							
Credit contracts	145,667	—	—	145,667	—	—	—
Foreign exchange contracts	10,769,653	14,916,035	—	10,769,653	—	—	—
Interest rate contracts	326,768,174	325,607,407	7,805,329	318,962,845	—	—	—
Long-term debt	261,339	261,339	—	261,339	—	—	—
Total Liabilities	$ 2,841,137,770	$ 2,799,306,488	$ 7,805,329	$ 2,791,083,960	$ 42,248,482	$ —	$ —

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

C. Other Disclosures

On September 11, 2024, VRIAC's ultimate parent, Voya Financial, announced a definitive agreement to acquire the full-service retirement plan business of OneAmerica Financial. This acquisition was accomplished through the purchase of legal entities and an indemnity reinsurance agreement through which VRIAC will administer group annuity contracts on behalf of American United Life Insurance Company, an affiliate of OneAmerica Financial. The transaction closed on January 2, 2025.

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 102,450,258	$ 102,450,258	$ —	$ —

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 102,450,258	$ 102,450,258	$ —	$ —

(3) Calculated adjusted capital and surplus

	Total
Prior Period General Account Capital & Surplus	$ 2,043,051,758
From Prior Period SAP Financials	—
Net Positive Goodwill (admitted)	—
EDP Equipment & Operating System Software (admitted)	—
Net DTAs (admitted)	266,485,011
Net Negative (disallowed) IMR (admitted)	67,552,253
Adjusted Capital & Surplus	$ 1,709,014,494

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	5.99 %

(5) Allocated gains/losses to IMR from derivatives

a. General Account

	Gains	Losses
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$ 209,221,385	$ 185,981,565
Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$ 2,056,893	$ 24,747,870
Fair Value Derivative Gains & Losses Amortized Over Current Period	$ 11,348,858	$ 11,529,584
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	$ 199,929,420	$ 199,199,851

b. Separate Account - Insulated

	Gains	Losses
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$ —	$ —
Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$ —	$ —
Fair Value Derivative Gains & Losses Amortized Over Current Period	$ —	$ —
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	$ —	$ —

c. Separate Account - Non- Insulated

	Gains	Losses
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	$ —	$ —
Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period	$ —	$ —
Fair Value Derivative Gains & Losses Amortized Over Current Period	$ —	$ —
Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Type I – Recognized 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.

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

None

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

None

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

None

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. 0000837010

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). 06/03/2026

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

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 $306,779,585 .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 278,271,189

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	$ 85,039,724	$ 58,666,144
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 9,027,045	$ 56,118
13.24	Short-Term Investments	$ 0	$ 433,000,000
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 239,936,017	$ 237,676,819
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 334,002,786	$ 729,399,081
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 433,000,000

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. ..... $ 559,204,631

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 559,080,537

15.3 Total payable for securities lending reported on the liability page. ..... $ 559,080,537

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.....
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.....
Apollo Insurance Solutions Group, LLC	U.....
Allianz Capital Partners of America, 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.....
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.....
294320	Apollo Insurance Solutions Group, LLC	SEC	NO.....
161684	Allianz Capital Partners of America, 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:

0008N#AA2
0008N#AB0
04010*AA8
04010*AB6
04010*AC4
P1000#AA5
02109TAD4 .....

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	$ 4,536,508,133
	1.14 Total Mortgages in Good Standing	$ 4,536,508,133
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 6,137,496
	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	$ 13,188,391
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 13,188,391
	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)	$ 4,555,834,020
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
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

NONE

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		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	487,377	69,317,295	0	0	69,804,673	2,063,729
2. Alaska AK	L	35,059	14,875,677	0	0	14,910,736	0
3. Arizona AZ	L	591,742	160,349,639	430	0	160,941,811	49,146
4. Arkansas AR	L	581,870	57,612,276	0	5,195,016	63,389,161	0
5. California CA	L	2,430,419	1,034,897,583	0	98,612,414	1,135,940,416	365,873
6. Colorado CO	L	374,728	202,217,579	0	0	202,592,307	0
7. Connecticut CT	L	1,303,719	529,232,554	0	432,493,674	963,029,948	2,084,517
8. Delaware DE	L	83,039	26,591,575	0	0	26,674,614	400,209,865
9. District of Columbia DC	L	55,764	29,547,034	0	13,497,798	43,100,596	0
10. Florida FL	L	2,915,373	709,319,265	1,283	0	712,235,920	498,379
11. Georgia GA	L	900,837	288,817,569	0	0	289,718,406	486,820
12. Hawaii HI	L	226,345	19,996,928	0	14,289,180	34,512,454	0
13. Idaho ID	L	71,574	30,744,495	0	0	30,816,070	0
14. Illinois IL	L	1,316,693	441,565,525	0	12,291,058	455,173,277	299,663
15. Indiana IN	L	612,652	174,124,452	0	0	174,737,104	100,775
16. Iowa IA	L	161,313	81,677,958	0	0	81,839,271	0
17. Kansas KS	L	1,633,004	62,505,551	0	0	64,138,556	557,489
18. Kentucky KY	L	288,183	130,074,028	0	0	130,362,210	0
19. Louisiana LA	L	406,442	172,216,102	0	0	172,622,543	0
20. Maine ME	L	157,295	39,366,933	0	0	39,524,228	0
21. Maryland MD	L	1,334,062	184,936,046	0	0	186,270,109	278,172
22. Massachusetts MA	L	750,974	361,742,184	0	60,655,109	423,148,266	865,130,969
23. Michigan MI	L	2,092,321	201,205,807	0	13,340,237	216,638,365	0
24. Minnesota MN	L	1,980,923	177,600,661	0	0	179,581,584	46,620
25. Mississippi MS	L	275,628	4,734,102	0	0	5,009,730	0
26. Missouri MO	L	705,879	124,234,688	0	16,040,693	140,981,260	0
27. Montana MT	L	30,125	10,934,197	0	0	10,964,321	0
28. Nebraska NE	L	133,725	115,429,786	0	0	115,563,511	25,759
29. Nevada NV	L	189,891	71,282,395	0	400,923,758	472,396,043	161,900
30. New Hampshire NH	L	122,161	61,729,163	0	0	61,851,324	0
31. New Jersey NJ	L	1,934,473	473,428,791	0	0	475,363,264	404,640
32. New Mexico NM	L	84,295	33,228,751	0	0	33,313,046	0
33. New York NY	L	5,421,549	1,053,050,199	13,786	11,620,826	1,070,106,360	793,227
34. North Carolina NC	L	1,322,594	196,756,773	221	0	198,079,587	357,451
35. North Dakota ND	L	76,371	7,682,170	0	0	7,758,541	0
36. Ohio OH	L	1,122,449	445,637,325	0	0	446,759,774	659,101
37. Oklahoma OK	L	165,208	89,776,462	0	0	89,941,670	0
38. Oregon OR	L	185,211	165,250,715	0	0	165,435,926	0
39. Pennsylvania PA	L	1,674,717	360,469,942	0	0	362,144,660	665,038
40. Rhode Island RI	L	470,800	61,682,643	0	0	62,153,443	0
41. South Carolina SC	L	461,946	99,914,100	0	0	100,376,045	30,599
42. South Dakota SD	L	98,016	8,965,822	0	0	9,063,838	0
43. Tennessee TN	L	661,101	223,601,700	0	0	224,262,802	44,071
44. Texas TX	L	2,960,728	718,930,842	0	0	721,891,570	655,954
45. Utah UT	L	665,316	49,475,189	0	26,741,442	76,881,947	0
46. Vermont VT	L	119,150	14,896,911	0	0	15,016,061	0
47. Virginia VA	L	1,209,058	220,948,008	0	8,559,689	230,716,754	87,372
48. Washington WA	L	381,335	152,285,100	0	0	152,666,435	1,089,803
49. West Virginia WV	L	101,714	21,660,850	0	0	21,762,564	0
50. Wisconsin WI	L	328,098	269,464,024	0	0	269,792,122	242,021
51. Wyoming WY	L	10,752	9,374,386	0	0	9,385,139	0
52. American Samoa AS	N	234	1,832	0	0	2,066	0
53. Guam GU	L	0	133,963	0	0	133,963	0
54. Puerto Rico PR	L	6,165	1,051,921	0	0	1,058,086	0
55. U.S. Virgin Islands VI	L	2,264	1,839,687	0	0	1,841,951	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	124	383,530	0	0	383,653	0
58. Aggregate other alien OT	XXX	356,644	2,735,415	0	0	3,092,059	0
59. Subtotal	XXX	42,069,428	10,271,506,099	15,720	1,114,260,892	11,427,852,139	1,277,388,956
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	0	0	0	0	0	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	1,089,827	0	0	0	1,089,827	0
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	43,159,255	10,271,506,099	15,720	1,114,260,892	11,428,941,966	1,277,388,956
96. Plus reinsurance assumed	XXX	803,039	1,424,440,691	0	0	1,425,243,731	20,620,622
97 Totals (all business)	XXX	43,962,294	11,695,946,790	15,720	1,114,260,892	12,854,185,697	1,298,009,578
98. Less reinsurance ceded	XXX	43,962,295	4,477,846	15,720	0	48,455,860	0
99. Totals (all business) less reinsurance ceded	XXX	0	11,691,468,945	0	1,114,260,892	12,805,729,837	1,298,009,578
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	356,644	2,735,415	0	0	3,092,059	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	356,644	2,735,415	0	0	3,092,059	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..... 54
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 3

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	DS	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

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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	IA	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	IA	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	

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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	DS	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	DS	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		0001054266	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	DS	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	RE	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	

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

Explanation:

1.

2.

3.

4.

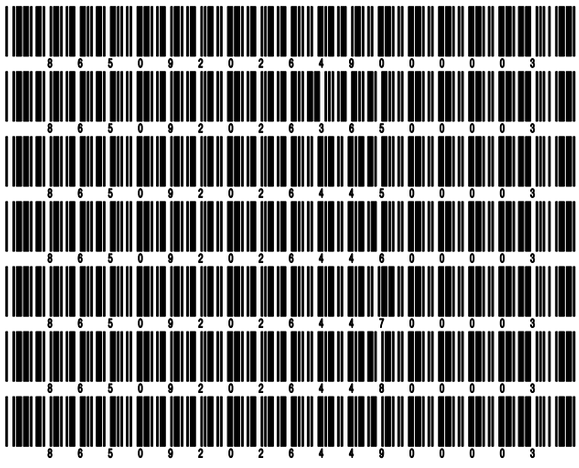
5.

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]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
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 Assets Line 25

		Current Statement Date			
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Receivable on reinsurance assumed	0	0	0	9,108,913
2505.	Reverse repurchase collateral receivable	0	0	0	462,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	9,570,913

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Unclaimed property	6,399,414	7,286,086
2505.	Other contingency reserves	600,000	0
2506.	Suspense and clearing accounts	420,118	1,321,347
2507.	Liability of pension benefits	(415,282)	(439,282)
2508.	Liability of other post-employment benefits	(2,394,707)	(2,394,707)
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,609,543	5,773,444

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.	Assumed modified coinsurance reserves	(2,113,137,641)	16,917,119,351	15,624,426,662
2797.	Summary of remaining write-ins for Line 27 from overflow page	(2,113,137,641)	16,917,119,351	15,624,426,662

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	22,850,398	22,850,398
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	22,850,398	22,850,398
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	22,850,398	22,850,398

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	4,569,475,790	3,624,885,195
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	555,347,836	1,592,627,950
	2.2 Additional investment made after acquisition	35,727,617	51,899,070
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	14,744,807	18,976,864
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	1,824,992	513,032
7.	Deduct amounts received on disposals	621,276,124	716,352,817
8.	Deduct amortization of premium and mortgage interest points and commitment fees	10,898	17,683
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	3,055,820
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,555,834,020	4,569,475,790
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	4,555,834,020	4,569,475,790
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	4,555,834,020	4,569,475,790

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	1,823,334,527	1,525,628,423
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	75,556,260	351,936,639
	2.2 Additional investment made after acquisition	168,289,159	222,618,535
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	162,617	82,929
5.	Unrealized valuation increase/(decrease)	(64,226,797)	(116,411,961)
6.	Total gain (loss) on disposals	(240,398)	3,727,689
7.	Deduct amounts received on disposals	120,973,999	160,837,196
8.	Deduct amortization of premium, depreciation and proportional amortization	470,784	2,495,287
9.	Total foreign exchange change in book/adjusted carrying value	(594,975)	1,618,063
10.	Deduct current year's other than temporary impairment recognized	2,453,175	2,533,307
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,878,382,435	1,823,334,527
12.	Deduct total nonadmitted amounts	12,901,856	9,086,311
13.	Statement value at end of current period (Line 11 minus Line 12)	1,865,480,579	1,814,248,216

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	23,294,063,462	21,446,480,014
2.	Cost of bonds and stocks acquired	6,116,112,937	8,703,003,747
3.	Accrual of discount	41,098,544	83,583,240
4.	Unrealized valuation increase/(decrease)	(9,778,083)	16,477,639
5.	Total gain (loss) on disposals	(17,714,925)	20,677,683
6.	Deduct consideration for bonds and stocks disposed of	5,211,692,433	6,776,488,009
7.	Deduct amortization of premium	149,544,737	187,525,224
8.	Total foreign exchange change in book/adjusted carrying value	(11,018,254)	45,802,161
9.	Deduct current year's other than temporary impairment recognized	138,032,974	62,357,485
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,170,521	4,409,696
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	23,922,664,059	23,294,063,462
12.	Deduct total nonadmitted amounts	56,118	0
13.	Statement value at end of current period (Line 11 minus Line 12)	23,922,607,941	23,294,063,462

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)	5,822,316,136	1,282,351,273	803,153,669	16,565,746	5,834,932,424	5,822,316,136	6,318,079,486	5,661,304,909
2.	NAIC 2 (a)	8,918,675,353	567,070,587	435,382,453	(19,758,069)	8,910,914,991	8,918,675,353	9,030,605,418	8,871,680,531
3.	NAIC 3 (a)	527,823,419	40,188,100	56,376,938	(58,161,727)	630,548,709	527,823,419	453,472,854	580,431,499
4.	NAIC 4 (a)	60,341,537	7,836,152	62,560	40,980,958	73,905,456	60,341,537	109,096,087	58,061,678
5.	NAIC 5 (a)	22,213,733	620,753	7,200,668	(4,453,384)	19,755,096	22,213,733	11,180,434	10,712,282
6.	NAIC 6 (a)	70,000	547,049	4,997,857	4,450,808	70,000	70,000	70,000	70,000
7.	Total ICO	15,351,440,178	1,898,613,914	1,307,174,145	(20,375,667)	15,470,126,675	15,351,440,178	15,922,504,280	15,182,260,899
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	6,467,921,290	708,292,918	330,140,358	(155,540,615)	6,524,686,992	6,467,921,290	6,690,533,234	6,879,110,756
9.	NAIC 2	586,775,901	17,551,574	26,937,622	19,867,995	615,040,186	586,775,901	597,257,848	603,863,829
10.	NAIC 3	100,691,600	2,578,424	964,939	2,313,872	109,529,435	100,691,600	104,618,957	115,341,202
11.	NAIC 4	58,659,593	178,018	6,279,510	(3,842,042)	56,086,236	58,659,593	48,716,059	62,464,648
12.	NAIC 5	41,082,183	8,370	54,926	466,569	40,908,733	41,082,183	41,502,197	42,229,243
13.	NAIC 6	3,446,977	0	532	(34,293)	3,756,646	3,446,977	3,412,152	3,790,959
14.	Total ABS	7,258,577,544	728,609,304	364,377,887	(136,768,514)	7,350,008,228	7,258,577,544	7,486,040,447	7,706,800,637
	PREFERRED STOCK								
15.	NAIC 1	75,893,115	33,189,000	9,239,000	(462,000)	80,893,114	75,893,115	99,381,115	80,893,115
16.	NAIC 2	371,111,903	70,557,853	30,272,664	(4,288,913)	356,348,771	371,111,903	407,108,180	314,054,045
17.	NAIC 3	16,740,374	29,327,175	11,323,668	1,236,693	13,304,802	16,740,374	35,980,574	12,861,250
18.	NAIC 4	731,760	0	730,800	(960)	758,000	731,760	0	0
19.	NAIC 5	0	3,192,093	0	(496,942)	0	0	2,695,151	0
20.	NAIC 6	1,036	0	0	(700)	336	1,036	336	1,636
21.	Total Preferred Stock	464,478,188	136,266,121	51,566,132	(4,012,821)	451,305,023	464,478,188	545,165,356	407,810,046
22.	Total ICO, ABS & Preferred Stock	23,074,495,911	2,763,489,339	1,723,118,164	(161,157,002)	23,271,439,926	23,074,495,911	23,953,710,083	23,296,871,582

(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 $ 107,943,744 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 387,195 ; 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	433,387,196	XXX	433,387,196	13,614,793	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	574,495,919	119,809,862
2.	Cost of short-term investments acquired	88,579,712,349	114,217,250,728
3.	Accrual of discount	13,665	348,702
4.	Unrealized valuation increase/(decrease)	0	438,425
5.	Total gain (loss) on disposals	0	1,062,946
6.	Deduct consideration received on disposals	88,720,834,737	113,764,212,357
7.	Deduct amortization of premium	0	202,387
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)	433,387,196	574,495,919
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	433,387,196	574,495,919

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)	(11,467,281)
2.	Cost paid/(consideration received) on additions	67,598,642
3.	Unrealized valuation increase/(decrease)	106,043,252
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	47,618,039
6.	Considerations received/(paid) on terminations	47,197,386
7.	Amortization	(69,043)
8.	Adjustment to the book/adjusted carrying value of hedged item	0
9.	Total foreign exchange change in book/adjusted carrying value	11,357,935
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	173,884,158
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	173,884,158

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus		0		
	3.12 Section 1, Column 15, prior year		0		0
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus		(474,869)		
	3.14 Section 1, Column 18, prior year		1,551,900	(2,026,769)	(2,026,769)
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus		0		
	3.22 Section 1, Column 17, prior year		0		0
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		(474,869)		
	3.24 Section 1, Column 19, prior year plus		1,551,900		
	3.25 SSAP No. 108 adjustments		0	(2,026,769)	(2,026,769)
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			298,850	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item		0		
	4.22 Amount recognized		298,850		
	4.23 SSAP No. 108 adjustments		0	298,850	
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574# GY7	CMBX.NA.8.AA	1Z	10,459,200	12,744,898	11,958,835	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	0	(116,533)	20048J-AG-5	COMM MORTGAGE TRUST SERIES 2018-HOME CLASS C 144A Adj % Due 4/10/2033 Mo-1	1	12,744,898	12,075,368
12574# HE0	CMBX.NA.8.AA	1Z	2,614,800	8,046,684	7,367,632	03/16/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	0	(29,134)	05606F-AL-7	BX TRUST SERIES 2019-OC11 CLASS D 144A Adj % Due 12/9/2041 Mo-1	1	8,046,684	7,396,766
12574#HF7	CMBX.NA.15.AAA	1Z	19,942,800	9,999,770	8,423,865	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	21,455	03882K-AY-8	ARBOR MULTIFAMILY MORTGAGE SE SERIES 2021-MF3 CLASS C 144A 2.8304% Due 10/15/2054 Mo-1	1	9,999,770	8,402,410
000000000	CMBX.NA.15.AAA	1Z	0	5,684,874	4,524,474	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	0	06540X-AL-5	BANK SERIES 2019-BN22 CLASS D 144A 2 1/2% Due 11/15/2062 Mo-1	1	5,684,874	4,524,474
000000000	CMBX.NA.15.AAA	1Z	0	4,952,911	3,731,748	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	0	12477B-AG-9	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS C 144A VAR % Due 11/10/2046 Mo-1	1	4,952,911	3,731,748
12574#HH3	CMBX.NA.15.AAA	1Z	19,942,800	9,933,932	8,479,631	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	21,455	08162V-BJ-6	BENCHMARK MORTGAGE TRUST SERIES 2019-B10 CLASS 3CCA144A Adj % Due 3/15/2062 Mo-1	1	9,933,932	8,458,176
000000000	CMBX.NA.15.AAA	1Z	0	4,568,569	4,568,569	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	0	05608E-AA-2	BX TRUST SERIES 2020-VIV3 CLASS B 144A Adj % Due 3/9/2044 Mo-1	1	4,568,569	4,568,569
000000000	CMBX.NA.15.AAA	1Z	0	5,431,285	4,996,329	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	0	0	12528Y-AL-7	CANTOR COMMERCIAL REAL ESTATE SERIES 2019-CF2 CLASS C Adj % Due 11/15/2052 Mo-1	1	5,431,285	4,996,329
023135A*7	AMZN	1Z	37,500,000	36,948,592	25,370,005	07/01/2026	06/20/2031	SCDS: (AMZN)	748,592	474,733	05682*-AG-9	BAIN CAPITAL HOLDINGS LP 3.72% Due 4/15/2042 A015	1	36,200,000	24,895,272
000000000	AMZN	1Z	0	2,500,000	1,604,148	07/01/2026	06/20/2031	SCDS: (AMZN)	0	0	92203#-AW-8	VANGUARD GROUP INC/THE 2.67% Due 8/22/2040 FA22	1	2,500,000	1,604,148
02079KA@6	GOOGL	1Z	37,500,000	7,014,826	5,920,962	07/01/2026	06/20/2031	SCDS: (GOOGL)	764,826	492,041	003009-B*-7	ABERDEEN ASIA PACIFIC INC 3.7% Due 8/10/2032 FA10	1	6,250,000	5,428,921
000000000	GOOGL	1Z	0	10,099,209	8,825,864	07/01/2026	06/20/2031	SCDS: (GOOGL)	0	0	40461#-AA-2	HA FEDERAL FUNDING III TRUST 3 1/2% Due 10/10/2038 Ann-10/10	1	10,099,209	8,825,864
000000000	GOOGL	1Z	0	22,100,000	22,107,669	07/01/2026	06/20/2031	SCDS: (GOOGL)	0	0	85574A-AA-2	STARWOOD COMMERCIAL MORTGAG SERIES 2025-SIF6A CLASS A1 144 Flt % Due 10/17/2037 JAJ017	1	22,100,000	22,107,669
594918C*3	MSFT	1Z	37,500,000	8,179,502	8,256,817	07/01/2026	06/20/2031	SCDS: (MSFT)	977,056	808,795	268431-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A VAR % Due 7/25/2054 Mo-25	1	7,202,446	7,448,022
000000000	MSFT	1Z	0	1,200,000	1,026,032	07/01/2026	06/20/2031	SCDS: (MSFT)	0	0	575718-AE-1	MASSACHUSETTS INSTITUTE OF TEC 3.959% Due 7/1/2038 JJ1	1	1,200,000	1,026,032
000000000	MSFT	1Z	0	30,000,000	30,010,410	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 JAJ017	1	30,000,000	30,010,410
67066GA*5	NVDA	1Z	37,500,000	6,720,421	5,530,056	07/01/2026	06/20/2031	SCDS: (NVDA)	903,343	283,314	40462#-AA-1	HA FEDERAL FUNDING II TRUST 3.43% Due 8/1/2035 Ann-8/1	1	5,817,078	5,246,742
000000000	NVDA	1Z	0	10,000,000	7,366,082	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	478115-AB-4	JOHNS HOPKINS UNIVERSITY SERIES 2013 4.083% Due 7/1/2053 JJ1	1	10,000,000	7,366,082
000000000	NVDA	1Z	0	2,458,980	2,461,357	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	529493-AC-2	LEXINGTON NOTES ISSUER II F LEXII Flt % Due 12/4/2036 JAJ025	1	2,458,980	2,461,357
000000000	NVDA	1Z	0	4,493,384	4,497,729	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	529493-AC-2	LEXINGTON NOTES ISSUER II F LEXII Flt % Due 12/4/2036 JAJ025	1	4,493,384	4,497,729
000000000	NVDA	1Z	0	2,328,911	2,331,163	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	529493-AC-2	LEXINGTON NOTES ISSUER II F LEXII Flt % Due 12/4/2036 JAJ025	1	2,328,911	2,331,163
000000000	NVDA	1Z	0	1,689,540	1,691,173	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	529493-AC-2	LEXINGTON NOTES ISSUER II F LEXII Flt % Due 12/4/2036 JAJ025	1	1,689,540	1,691,173
000000000	NVDA	1Z	0	624,277	624,881	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	529493-AC-2	LEXINGTON NOTES ISSUER II F LEXII Flt % Due 12/4/2036 JAJ025	1	624,277	624,881
000000000	NVDA	1Z	0	1,352,601	1,353,909	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	529493-AC-2	LEXINGTON NOTES ISSUER II F LEXII Flt % Due 12/4/2036 JAJ025	1	1,352,601	1,353,909
000000000	NVDA	1Z	0	2,000,000	1,991,841	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	54208J-AA-3	LONDON OPERATIONS LLC LONDON 5.7% Due 3/24/2050 Ann-5/3	1	2,000,000	1,991,841
000000000	NVDA	1Z	0	2,524,956	2,465,537	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJ030	1	2,524,956	2,465,537

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
000000000	NVDA	1Z	0	3,763,916	3,675,341	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJ030	1	3,763,916	3,675,341
000000000	NVDA	1Z	0	1,814,407	1,771,710	07/01/2026	06/20/2031	SCDS: (NVDA)	0	0	82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.48% Due 4/30/2032 JAJ030	1	1,814,407	1,771,710
9999999999 - Totals				219,176,445	192,933,769	XXX	XXX	XXX	3,393,817	1,956,126	XXX	XXX	XXX	215,782,628	190,977,643

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	4	79,202,269	4	126,860,323	4	126,939,853	0	0	4	79,202,269
2. Add: Opened or acquired transactions	0	0	0	0	4	157,813,522	0	0	4	157,813,522
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	49,652,724	XXX	101,216	XXX	0	XXX	0	XXX	49,753,940
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	1,994,670	XXX	21,686	XXX	65,576,930	XXX	0	XXX	67,593,286
7. Ending inventory	4	126,860,323	4	126,939,853	8	219,176,445	0	0	8	219,176,445

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	173,884,158	
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)		173,884,158
4.	Part D, Section 1, Column 6	514,407,600	
5.	Part D, Section 1, Column 7	(340,523,442)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	182,298,702	
8.	Part B, Section 1, Column 13	29,981	
9.	Total (Line 7 plus Line 8)		182,328,683
10.	Part D, Section 1, Column 9	522,055,645	
11.	Part D, Section 1, Column 10	(339,726,962)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	385,060,737	
14.	Part B, Section 1, Column 20	275,520	
15.	Part D, Section 1, Column 12	385,336,257	
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	207,927,724	383,305,436
2.	Cost of cash equivalents acquired	4,321,483,748	6,102,490,079
3.	Accrual of discount	94,607	368,037
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	147	(525,283)
6.	Deduct consideration received on disposals	4,368,180,747	6,277,644,565
7.	Deduct amortization of premium	0	65,980
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)	161,325,479	207,927,724
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	161,325,479	207,927,724

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
NONE																			
0399999 - Totals																			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
30319	McCalla	AL		10/15/2024	8.500	0	203,987	19,152,000
30484	Tuscaloosa	AL		08/25/2026	6.160	5,000,000	0	8,444,240
30320	Moreno Valley	CA		11/14/2024	7.933	0	2,219,780	27,452,764
30322	Woodland	CA		12/17/2024	7.183	0	330,970	9,500,570
30481	Los Angeles	CA		09/02/2026	6.608	14,000,000	0	25,850,000
30486	Los Angeles	CA		09/24/2026	5.499	13,200,000	0	72,000,000
30488	Los Angeles	CA		09/24/2026	5.499	13,200,000	0	89,100,000
30489	Los Angeles	CA		09/24/2026	5.499	13,200,000	0	60,900,000
30490	Los Angeles	CA		09/24/2026	5.499	13,200,000	0	69,100,000
30479	Bristol	CT		08/26/2026	6.483	22,195,404	0	37,843,200
30303	Washington	DC		08/27/2024	5.000	0	117,785	17,245,750
30301	San Antonio	FL		08/27/2024	8.183	0	751,015	83,536,000
30438	Casselberry	FL		02/04/2026	7.033	0	234,607	25,700,000
30454	Atlanta	GA		06/05/2026	9.018	0	723,588	8,461,725
30374	Nampa	ID		07/08/2025	7.083	0	145,498	26,007,960
30498	Naperville	IL		09/24/2026	6.649	5,249,279	0	8,991,300
30429	Indianapolis	IN		01/22/2026	6.783	0	507,394	16,900,000
30473	Fishers	IN		09/01/2026	6.450	1,000,000	0	1,970,464
30330	Chelmsford	MA		02/11/2025	8.233	0	140,186	7,286,040
30475	Bedford	MA		07/28/2026	8.083	13,848,320	0	31,180,800
30346	Saint Paul	MN		03/12/2025	4.800	0	128,552	13,872,000
30357	Kansas City	MO		06/05/2025	8.683	0	1,179,897	21,391,760
30332	Bridgewater	NJ		02/21/2025	6.533	0	140,261	61,441,160
30468	Parsippany-Troy Hills	NJ		07/07/2026	8.433	23,763,040	341,753	45,838,030
30430	Parma	OH		02/06/2026	6.383	0	27,154	3,545,910
30478	Pittsburgh	PA		07/28/2026	6.983	3,766,456	0	6,296,950
30499	Summerville	SC		09/24/2026	6.749	4,971,154	0	7,829,200
30494	Arlington	TX		09/17/2026	6.050	14,950,000	0	25,000,000
30297	Carrollton	TX		07/24/2024	6.933	0	75,293	5,175,330
30328	Houston	TX		12/19/2024	8.183	0	310,900	28,870,730
30378	Baytown	TX		08/22/2025	8.183	0	617,144	19,260,160
30391	Humble	TX		08/22/2025	6.333	0	208,821	12,154,310
30403	Grand Prairie	TX		10/01/2025	6.933	0	20,074	5,199,390
30482	Dallas	TX		09/01/2026	6.333	1,727,766	0	3,614,910
30476	Clearfield	UT		08/10/2026	6.303	15,315,000	0	23,474,000
30277	Chesapeake	VA		02/21/2024	6.933	0	2,827,545	50,797,050
30485	Sterling	VA		09/15/2026	6.467	4,306,721	0	8,198,541
30472	Federal Way	WA		07/15/2026	6.583	2,400,000	0	3,438,624
0599999. Mortgages in good standing - commercial mortgages-all other						185,293,140	11,252,205	992,020,868
0899999. Total mortgages in good standing						185,293,140	11,252,205	992,020,868
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						185,293,140	11,252,205	992,020,868

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					
28419	LOS ANGELES	CA		11/01/2011	07/28/2026	665,879	0	0	0	0	0	0	245,740	306,526	0	0	0
28486	NORTHRIDGE	CA		08/10/2011	08/28/2026	371,421	0	0	0	0	0	0	47,114	140,729	0	0	0
29464	BEVERLY HILLS	CA		08/18/2016	09/14/2026	4,482,314	0	0	0	0	0	0	4,384,004	4,408,802	0	0	0
132261801	Wilmington	DE		01/02/2025	08/31/2026	4,552,126	0	949,568	0	0	949,568	0	4,441,930	5,419,570	0	0	0
132261901	Newark	DE		01/02/2025	08/31/2026	7,283,403	0	1,519,306	0	0	1,519,306	0	7,107,090	8,671,313	0	0	0
132262001	Newark	DE		01/02/2025	09/01/2026	6,943,105	0	1,477,255	0	0	1,477,255	0	6,775,023	8,295,102	0	0	0
29850	Miami	FL		08/01/2019	07/31/2026	3,825,999	0	0	0	0	0	0	3,768,557	3,776,836	0	0	0
132280801	TAMPA	FL		01/02/2025	08/17/2026	191,175	0	108	0	0	108	0	24,370	24,370	0	0	0
28920	WARREN	IL		08/23/2013	09/01/2026	1,870,375	0	0	0	0	0	0	210,930	630,441	0	0	0
30057	Sterling Heights	MI		07/02/2021	07/29/2026	1,811,086	0	0	0	0	0	0	1,783,698	1,787,640	0	0	0
29459	CIRCLE PINES	MN		07/11/2016	09/01/2026	3,216,043	0	0	0	0	0	0	3,148,159	3,165,299	0	0	0
132254501	CHARLOTTE	NC		01/02/2025	09/28/2026	796,759	0	2,726	0	0	2,726	0	90,629	272,188	0	0	0
30228	Reno	NV		12/13/2022	07/16/2026	6,250,000	0	0	0	0	0	0	6,250,000	6,250,000	0	0	0
28490	PORTLAND	OR		08/01/2011	08/19/2026	1,273,197	0	0	0	0	0	0	143,773	429,576	0	0	0
29325	SAN ANTONIO	TX		09/01/2016	08/03/2026	2,027,090	0	0	0	0	0	0	1,990,735	1,995,983	0	0	0
30101	Fort Worth	TX		09/27/2021	08/20/2026	2,000,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
132225801	Richmond	VA		01/02/2025	07/22/2026	2,569,456	0	65,451	0	0	65,451	0	2,130,747	2,263,536	0	0	0
0199999. Mortgages closed by repayment						50,129,431	0	4,014,414	0	0	4,014,414	0	44,542,500	49,837,911	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		3,914,279	0	0	0	0	0	0	0	93,013	0	0	0
29827	Birmingham	AL		07/26/2019		5,696,481	0	0	0	0	0	0	0	34,304	0	0	0
132291201	HUNTSVILLE	AL		01/02/2025		6,023,576	0	33,635	0	0	33,635	0	0	95,805	0	0	0
132212901	Maumelle	AR		01/02/2025		1,359,893	0	5,611	0	0	5,611	0	0	51,501	0	0	0
27218	MESA	AZ		03/27/2003		7,458,694	0	0	0	0	0	0	0	77,618	0	0	0
28926	PHOENIX	AZ		04/01/2014		2,843,579	0	0	0	0	0	0	0	72,585	0	0	0
28927	PHOENIX	AZ		04/01/2014		3,033,151	0	0	0	0	0	0	0	77,424	0	0	0
29330	GILBERT	AZ		01/06/2016		1,157,497	0	0	0	0	0	0	0	8,971	0	0	0
29331	GILBERT	AZ		01/06/2016		1,445,541	0	0	0	0	0	0	0	11,203	0	0	0
29332	GILBERT	AZ		01/06/2016		1,292,019	0	0	0	0	0	0	0	10,013	0	0	0
29333	GILBERT	AZ		01/06/2016		1,225,898	0	0	0	0	0	0	0	9,501	0	0	0
29334	GILBERT	AZ		01/06/2016		1,339,140	0	0	0	0	0	0	0	10,379	0	0	0
29463	MESA	AZ		11/01/2016		3,825,339	0	0	0	0	0	0	0	70,691	0	0	0
29548	Glendale	AZ		06/29/2017		2,134,473	0	0	0	0	0	0	0	22,479	0	0	0
29549	Glendale	AZ		06/29/2017		2,134,473	0	0	0	0	0	0	0	22,479	0	0	0
30020	Tempe	AZ		05/14/2021		5,275,288	0	0	0	0	0	0	0	37,568	0	0	0
30096	Mesa	AZ		09/17/2021		9,640,720	0	0	0	0	0	0	0	78,901	0	0	0
2679803	PHOENIX	AZ		12/19/2012		7,987,990	0	0	0	0	0	0	0	102,528	0	0	0
2880903	PHOENIX	AZ		12/19/2012		2,083,101	0	0	0	0	0	0	0	21,148	0	0	0
2881003	PHOENIX	AZ		12/19/2012		1,301,938	0	0	0	0	0	0	0	13,217	0	0	0
2881103	PHOENIX	AZ		12/19/2012		733,820	0	0	0	0	0	0	0	7,450	0	0	0
2881203	PHOENIX	AZ		12/19/2012		1,657,012	0	0	0	0	0	0	0	16,822	0	0	0
132215601	Phoenix	AZ		01/02/2025		1,540,959	0	8,767	0	0	8,767	0	0	59,685	0	0	0
132215602	Phoenix	AZ		01/02/2025		392,779	0	1,394	0	0	1,394	0	0	15,146	0	0	0
132255901	SURPRISE	AZ		01/02/2025		2,131,444	0	11,573	0	0	11,573	0	0	30,906	0	0	0
27775	LAKE FOREST	CA		10/04/2005		4,844,375	0	0	0	0	0	0	0	222,721	0	0	0
28082	SAN FRANCISCO	CA		07/18/2007		2,742,837	0	0	0	0	0	0	0	181,177	0	0	0
28322	SANTA CLARA	CA		11/30/2010		856,800	0	0	0	0	0	0	0	38,645	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		3,237,445	0	0	0	0	0	0	0	133,277	0	0	0
28412	CONCORD	CA		06/14/2011		1,390,061	0	0	0	0	0	0	0	54,986	0	0	0
28414	SAN JOSE	CA		06/29/2011		2,733,709	0	0	0	0	0	0	0	48,937	0	0	0
28562	FOSTER CITY	CA		01/20/2012		21,762,175	0	0	0	0	0	0	0	235,525	0	0	0
28835	LOS ANGELES	CA		02/26/2013		1,691,285	0	0	0	0	0	0	0	94,388	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					
28850	LOS ANGELES	CA		02/26/2013		583,616	0	0	0	0	0	0	0	32,544	0	0	0
28887	LOS ANGELES	CA		05/30/2013		1,817,462	0	0	0	0	0	0	0	18,027	0	0	0
28902	LONG BEACH	CA		06/26/2013		1,011,707	0	0	0	0	0	0	0	95,954	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		1,755,887	0	0	0	0	0	0	0	166,534	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		23,162,421	0	0	0	0	0	0	0	340,183	0	0	0
28939	LA MESA	CA		12/06/2013		3,377,947	0	0	0	0	0	0	0	88,310	0	0	0
28944	LA MESA	CA		12/06/2013		2,793,302	0	0	0	0	0	0	0	73,025	0	0	0
28945	LA MESA	CA		12/06/2013		2,403,538	0	0	0	0	0	0	0	62,836	0	0	0
28946	LA MESA	CA		12/06/2013		1,273,225	0	0	0	0	0	0	0	33,286	0	0	0
28947	LA MESA	CA		12/06/2013		961,416	0	0	0	0	0	0	0	25,134	0	0	0
28948	LA MESA	CA		12/06/2013		1,039,368	0	0	0	0	0	0	0	27,172	0	0	0
28949	LA MESA	CA		12/06/2013		675,590	0	0	0	0	0	0	0	17,662	0	0	0
28950	LA MESA	CA		12/06/2013		649,605	0	0	0	0	0	0	0	16,983	0	0	0
28951	LA MESA	CA		12/06/2013		487,204	0	0	0	0	0	0	0	12,737	0	0	0
28952	LA MESA	CA		12/06/2013		948,423	0	0	0	0	0	0	0	24,795	0	0	0
28953	LA MESA	CA		12/06/2013		779,526	0	0	0	0	0	0	0	20,379	0	0	0
28954	LA MESA	CA		12/06/2013		318,306	0	0	0	0	0	0	0	8,321	0	0	0
28955	LA MESA	CA		12/06/2013		610,627	0	0	0	0	0	0	0	15,964	0	0	0
28956	LA MESA	CA		12/06/2013		467,715	0	0	0	0	0	0	0	12,227	0	0	0
28957	LA MESA	CA		12/06/2013		441,731	0	0	0	0	0	0	0	11,548	0	0	0
28958	LA MESA	CA		12/06/2013		259,841	0	0	0	0	0	0	0	6,793	0	0	0
28959	LA MESA	CA		12/06/2013		285,825	0	0	0	0	0	0	0	7,472	0	0	0
28960	LA MESA	CA		12/06/2013		389,763	0	0	0	0	0	0	0	10,190	0	0	0
28961	LA MESA	CA		12/06/2013		285,826	0	0	0	0	0	0	0	7,472	0	0	0
28962	LA MESA	CA		12/06/2013		1,429,131	0	0	0	0	0	0	0	37,362	0	0	0
28986	NORWALK	CA		12/20/2013		3,831,048	0	0	0	0	0	0	0	75,947	0	0	0
28993	CULVER CITY	CA		05/09/2014		1,384,568	0	0	0	0	0	0	0	11,283	0	0	0
29007	SAN DIEGO	CA		05/09/2014		994,006	0	0	0	0	0	0	0	24,207	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		2,008,870	0	0	0	0	0	0	0	137,347	0	0	0
29068	SACRAMENTO	CA		07/30/2014		16,422,413	0	0	0	0	0	0	0	229,789	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		3,787,304	0	0	0	0	0	0	0	34,479	0	0	0
29112	SANTA MONICA	CA		11/05/2014		5,250,465	0	0	0	0	0	0	0	122,226	0	0	0
29158	AZUSA	CA		03/06/2015		5,031,394	0	0	0	0	0	0	0	272,820	0	0	0
29161	AZUSA	CA		03/06/2015		2,984,503	0	0	0	0	0	0	0	161,830	0	0	0
29163	AZUSA	CA		03/06/2015		478,365	0	0	0	0	0	0	0	25,939	0	0	0
29165	AZUSA	CA		03/06/2015		1,562,950	0	0	0	0	0	0	0	84,749	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		3,754,568	0	0	0	0	0	0	0	33,520	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,607,973	0	0	0	0	0	0	0	21,145	0	0	0
29216	PACOIMA	CA		04/29/2015		5,227,352	0	0	0	0	0	0	0	68,520	0	0	0
29232	BRENTWOOD	CA		05/22/2015		2,251,803	0	0	0	0	0	0	0	49,738	0	0	0
29239	LOS ANGELES	CA		07/01/2015		16,482,998	0	0	0	0	0	0	0	138,025	0	0	0
29321	ROSEVILLE	CA		01/05/2016		3,857,797	0	0	0	0	0	0	0	46,241	0	0	0
29368	CHATSWORTH	CA		03/30/2016		3,303,151	0	0	0	0	0	0	0	38,945	0	0	0
29460	ALHAMBRA	CA		08/04/2016		1,620,852	0	0	0	0	0	0	0	19,100	0	0	0
29462	SAN DIEGO	CA		08/03/2016		10,715,210	0	0	0	0	0	0	0	64,006	0	0	0
29550	ENCINITAS	CA		02/07/2017		7,434,701	0	0	0	0	0	0	0	55,079	0	0	0
29607	Los Angeles	CA		08/11/2017		1,484,962	0	0	0	0	0	0	0	210,482	0	0	0
29630	Rialto	CA		11/01/2017		3,078,522	0	0	0	0	0	0	0	33,764	0	0	0
29631	Rancho Cucamonga	CA		11/01/2017		3,078,522	0	0	0	0	0	0	0	33,764	0	0	0
29671	Roseville	CA		01/31/2018		1,554,728	0	0	0	0	0	0	0	16,748	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		2,332,091	0	0	0	0	0	0	0	25,122	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												
29782	Covina	CA		11/15/2018		869,696	0	0	0	0	0	0	0	5,571	0	0	0
29785	Harbor City	CA		11/21/2018		3,262,281	0	0	0	0	0	0	0	21,859	0	0	0
29788	Los Angeles	CA		11/29/2018		1,742,781	0	0	0	0	0	0	0	11,037	0	0	0
29795	Long Beach	CA		12/14/2018		1,655,389	0	0	0	0	0	0	0	14,927	0	0	0
29821	Anaheim	CA		03/28/2019		2,410,311	0	0	0	0	0	0	0	26,129	0	0	0
29825	Antelope	CA		04/26/2019		5,797,474	0	0	0	0	0	0	0	53,812	0	0	0
29826	Eastvale	CA		04/26/2019		796,340	0	0	0	0	0	0	0	9,230	0	0	0
29966	San Francisco	CA		05/21/2020		23,392,438	0	0	0	0	0	0	0	156,311	0	0	0
29987	San Diego	CA		11/19/2020		3,654,052	0	0	0	0	0	0	0	25,012	0	0	0
30012	Beverly Hills	CA		02/23/2021		17,568,628	0	0	0	0	0	0	0	91,353	0	0	0
30046	Anaheim	CA		07/01/2021		2,811,535	0	0	0	0	0	0	0	16,214	0	0	0
30103	Long Beach	CA		10/01/2021		3,267,157	0	0	0	0	0	0	0	19,705	0	0	0
30113	Fremont	CA		11/23/2021		3,658,796	0	0	0	0	0	0	0	25,519	0	0	0
30167	Chula Vista	CA		04/01/2022		2,705,059	0	0	0	0	0	0	0	21,883	0	0	0
30253	Los Angeles	CA		09/06/2023		23,985,205	0	0	0	0	0	0	0	90,880	0	0	0
30271	Buena Park	CA		02/06/2024		1,662,626	0	0	0	0	0	0	0	5,838	0	0	0
30414	Redondo Beach	CA		12/09/2025		27,700,000	0	0	0	0	0	0	0	91,116	0	0	0
30424	Paramount	CA		12/18/2025		37,500,000	0	0	0	0	0	0	0	125,409	0	0	0
30449	Apple Valley	CA		04/22/2026		0	0	0	0	0	0	0	0	45,072	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		712,028	0	0	0	0	0	0	0	31,950	0	0	0
2915802	AZUSA	CA		03/06/2015		2,598,272	0	0	0	0	0	0	0	135,665	0	0	0
2916102	AZUSA	CA		03/06/2015		1,540,842	0	0	0	0	0	0	0	80,453	0	0	0
2916302	AZUSA	CA		03/06/2015		247,176	0	0	0	0	0	0	0	12,906	0	0	0
2916502	AZUSA	CA		03/06/2015		806,940	0	0	0	0	0	0	0	42,133	0	0	0
132208201	La Mesa	CA		01/02/2025		5,001,218	0	21,901	0	0	21,901	0	0	53,691	0	0	0
132208202	La Mesa	CA		01/02/2025		1,622,905	0	3,976	0	0	3,976	0	0	61,270	0	0	0
132219601	San Diego	CA		01/02/2025		1,940,685	0	9,351	0	0	9,351	0	0	71,459	0	0	0
132221101	West Hills	CA		01/02/2025		11,013,735	0	62,660	0	0	62,660	0	0	120,462	0	0	0
132231801	DAVIS	CA		01/02/2025		3,845,057	0	14,661	0	0	14,661	0	0	35,762	0	0	0
132242401	SAN RAFAEL	CA		01/02/2025		7,688,618	0	48,225	0	0	48,225	0	0	196,329	0	0	0
132259101	SAN JOSE	CA		01/02/2025		6,124,761	0	37,935	0	0	37,935	0	0	131,373	0	0	0
132263701	San Diego	CA		01/02/2025		411,286	0	1,326	0	0	1,326	0	0	83,605	0	0	0
132265601	CLOVIS	CA		01/02/2025		6,833,952	0	34,497	0	0	34,497	0	0	82,750	0	0	0
132266801	LOS ANGELES	CA		01/02/2025		6,245,059	0	34,018	0	0	34,018	0	0	152,213	0	0	0
132282801	LOS ANGELES	CA		01/02/2025		224,458	0	724	0	0	724	0	0	60,936	0	0	0
132284301	SYLMAR	CA		01/02/2025		1,779,551	0	6,676	0	0	6,676	0	0	58,502	0	0	0
132295901	FRESNO	CA		01/02/2025		1,935,153	0	13,656	0	0	13,656	0	0	116,795	0	0	0
132301701	HAYWARD	CA		01/02/2025		3,889,205	0	27,076	0	0	27,076	0	0	30,311	0	0	0
132305601	LOS ANGELES	CA		01/02/2025		3,476,233	0	25,280	0	0	25,280	0	0	27,227	0	0	0
132308501	LOS ANGELES	CA		01/02/2025		3,729,537	0	28,041	0	0	28,041	0	0	28,703	0	0	0
132320901	ANAHEIM	CA		01/02/2025		4,808,962	0	30,505	0	0	30,505	0	0	33,890	0	0	0
28829	DENVER	CO		01/09/2013		8,122,263	0	0	0	0	0	0	0	329,460	0	0	0
29093	BOULDER	CO		12/24/2014		10,785,268	0	0	0	0	0	0	0	148,737	0	0	0
29841	Denver	CO		09/25/2019		1,441,812	0	0	0	0	0	0	0	8,560	0	0	0
30383	Fort Collins	CO		08/19/2025		25,394,220	0	0	0	0	0	0	0	110,892	0	0	0
2909302	BOULDER	CO		11/23/2015		3,838,250	0	0	0	0	0	0	0	43,140	0	0	0
132309101	COLORADO SPRINGS	CO		01/02/2025		2,346,970	0	15,838	0	0	15,838	0	0	17,589	0	0	0
132318801	DENVER	CO		01/02/2025		17,012,159	0	119,182	0	0	119,182	0	0	110,564	0	0	0
29045	VERNON	CT		07/15/2014		3,163,734	0	0	0	0	0	0	0	77,570	0	0	0
29050	VERNON	CT		07/15/2014		699,352	0	0	0	0	0	0	0	17,147	0	0	0
29051	VERNON	CT		07/15/2014		932,469	0	0	0	0	0	0	0	22,863	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					
29413	STAMFORD	CT		07/20/2016		4,811,882	0	0	0	0	0	0	0	38,873	0	0	0
29800	Vernon	CT		02/27/2019		11,289,175	0	0	0	0	0	0	0	162,551	0	0	0
30281	Stamford	CT		06/11/2024		1,523,440	0	0	0	0	0	0	0	5,085	0	0	0
132307701	RIDGEFIELD	CT		01/02/2025		2,103,139	0	14,388	0	0	14,388	0	0	15,979	0	0	0
28936	WASHINGTON	DC		10/10/2013		7,809,181	0	0	0	0	0	0	0	58,125	0	0	0
28976	WASHINGTON	DC		12/05/2013		10,162,049	0	0	0	0	0	0	0	89,775	0	0	0
29115	WASHINGTON	DC		10/31/2014		9,119,089	0	0	0	0	0	0	0	82,548	0	0	0
29667	Dover	DE		01/31/2018		1,785,126	0	0	0	0	0	0	0	10,715	0	0	0
29878	Newark	DE		12/18/2019		12,432,587	0	0	0	0	0	0	0	176,059	0	0	0
29890	Newark	DE		12/18/2019		8,377,323	0	0	0	0	0	0	0	118,632	0	0	0
132283001	WILMINGTON	DE		01/02/2025		10,725,378	0	44,501	0	0	44,501	0	0	186,614	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		6,615,162	0	0	0	0	0	0	0	65,612	0	0	0
28759	ALTAMONTE SPRINGS	FL		07/02/2012		1,540,171	0	0	0	0	0	0	0	50,732	0	0	0
28762	ALTAMONTE SPRINGS	FL		07/02/2012		3,427,979	0	0	0	0	0	0	0	112,915	0	0	0
28901	WELLINGTON	FL		08/01/2013		4,640,073	0	0	0	0	0	0	0	73,678	0	0	0
28921	ORLANDO	FL		07/30/2013		10,849,826	0	0	0	0	0	0	0	165,043	0	0	0
28922	ORLANDO	FL		07/30/2013		5,424,914	0	0	0	0	0	0	0	82,521	0	0	0
29109	MIAMI	FL		01/02/2015		66,810,716	0	0	0	0	0	0	0	343,387	0	0	0
29174	ORANGE PARK	FL		03/30/2015		344,619	0	0	0	0	0	0	0	7,776	0	0	0
29176	ORANGE PARK	FL		03/30/2015		201,848	0	0	0	0	0	0	0	4,555	0	0	0
29177	ORANGE PARK	FL		03/30/2015		374,158	0	0	0	0	0	0	0	8,443	0	0	0
29178	ORANGE PARK	FL		03/30/2015		285,541	0	0	0	0	0	0	0	6,443	0	0	0
29179	ORANGE PARK	FL		03/30/2015		184,125	0	0	0	0	0	0	0	4,155	0	0	0
29180	ORANGE PARK	FL		03/30/2015		827,086	0	0	0	0	0	0	0	18,663	0	0	0
29181	ORANGE PARK	FL		03/30/2015		516,929	0	0	0	0	0	0	0	11,664	0	0	0
29182	ORANGE PARK	FL		03/30/2015		509,052	0	0	0	0	0	0	0	11,486	0	0	0
29183	ORANGE PARK	FL		03/30/2015		187,079	0	0	0	0	0	0	0	4,221	0	0	0
29184	ORANGE PARK	FL		03/30/2015		452,928	0	0	0	0	0	0	0	10,220	0	0	0
29185	ORANGE PARK	FL		03/30/2015		374,158	0	0	0	0	0	0	0	8,443	0	0	0
29186	ORANGE PARK	FL		03/30/2015		482,467	0	0	0	0	0	0	0	10,887	0	0	0
29188	ORANGE PARK	FL		03/30/2015		278,649	0	0	0	0	0	0	0	6,288	0	0	0
29189	ORANGE PARK	FL		03/30/2015		445,445	0	0	0	0	0	0	0	10,051	0	0	0
29190	ORANGE PARK	FL		03/30/2015		252,064	0	0	0	0	0	0	0	5,688	0	0	0
29191	ORANGE PARK	FL		03/30/2015		232,273	0	0	0	0	0	0	0	5,241	0	0	0
29192	ORANGE PARK	FL		03/30/2015		386,170	0	0	0	0	0	0	0	8,714	0	0	0
29193	ORANGE PARK	FL		03/30/2015		352,496	0	0	0	0	0	0	0	7,954	0	0	0
29194	ORANGE PARK	FL		03/30/2015		412,066	0	0	0	0	0	0	0	9,298	0	0	0
29212	MIAMI	FL		05/08/2015		2,881,772	0	0	0	0	0	0	0	63,653	0	0	0
29285	ATLANTIC BEACH	FL		01/12/2016		651,587	0	0	0	0	0	0	0	7,816	0	0	0
29286	ATLANTIC BEACH	FL		01/12/2016		2,866,981	0	0	0	0	0	0	0	34,391	0	0	0
29287	ATLANTIC BEACH	FL		01/12/2016		2,085,078	0	0	0	0	0	0	0	25,012	0	0	0
29288	ATLANTIC BEACH	FL		01/12/2016		716,746	0	0	0	0	0	0	0	8,598	0	0	0
29289	ATLANTIC BEACH	FL		01/12/2016		1,589,871	0	0	0	0	0	0	0	19,072	0	0	0
29290	ATLANTIC BEACH	FL		01/12/2016		834,031	0	0	0	0	0	0	0	10,005	0	0	0
29291	ATLANTIC BEACH	FL		01/12/2016		1,032,113	0	0	0	0	0	0	0	12,381	0	0	0
29292	ATLANTIC BEACH	FL		01/12/2016		690,682	0	0	0	0	0	0	0	8,285	0	0	0
29293	ATLANTIC BEACH	FL		01/12/2016		586,428	0	0	0	0	0	0	0	7,035	0	0	0
29294	ATLANTIC BEACH	FL		01/12/2016		364,889	0	0	0	0	0	0	0	4,377	0	0	0
29295	ATLANTIC BEACH	FL		01/12/2016		820,999	0	0	0	0	0	0	0	9,848	0	0	0
29296	ATLANTIC BEACH	FL		01/12/2016		662,012	0	0	0	0	0	0	0	7,941	0	0	0
29297	ATLANTIC BEACH	FL		01/12/2016		2,658,474	0	0	0	0	0	0	0	31,890	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					
29298	ATLANTIC BEACH	FL		01/12/2016		2,098,109	0	0	0	0	0	0	0	25,168	0	0	0
29299	ATLANTIC BEACH	FL		01/12/2016		716,746	0	0	0	0	0	0	0	8,598	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		899,190	0	0	0	0	0	0	0	10,786	0	0	0
29301	ATLANTIC BEACH	FL		01/12/2016		755,841	0	0	0	0	0	0	0	9,067	0	0	0
29302	ATLANTIC BEACH	FL		01/12/2016		1,016,475	0	0	0	0	0	0	0	12,193	0	0	0
29303	ATLANTIC BEACH	FL		01/12/2016		807,968	0	0	0	0	0	0	0	9,692	0	0	0
29304	ATLANTIC BEACH	FL		01/12/2016		417,016	0	0	0	0	0	0	0	5,002	0	0	0
29305	ATLANTIC BEACH	FL		01/12/2016		1,316,205	0	0	0	0	0	0	0	15,789	0	0	0
29306	ATLANTIC BEACH	FL		01/12/2016		2,906,076	0	0	0	0	0	0	0	34,860	0	0	0
29307	ATLANTIC BEACH	FL		01/12/2016		1,407,427	0	0	0	0	0	0	0	16,883	0	0	0
29308	ATLANTIC BEACH	FL		01/12/2016		1,355,300	0	0	0	0	0	0	0	16,258	0	0	0
29309	ATLANTIC BEACH	FL		01/12/2016		482,174	0	0	0	0	0	0	0	5,784	0	0	0
29310	ATLANTIC BEACH	FL		01/12/2016		1,133,761	0	0	0	0	0	0	0	13,600	0	0	0
29311	ATLANTIC BEACH	FL		01/12/2016		925,253	0	0	0	0	0	0	0	11,099	0	0	0
29495	LAKE WORTH	FL		01/09/2017		5,089,460	0	0	0	0	0	0	0	40,935	0	0	0
29534	CORAL GABLES	FL		02/08/2017		14,122,873	0	0	0	0	0	0	0	92,580	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		7,836,989	0	0	0	0	0	0	0	143,073	0	0	0
29634	Daytona Beach	FL		11/02/2017		2,761,799	0	0	0	0	0	0	0	28,108	0	0	0
29803	Daytona Beach	FL		01/30/2019		1,259,932	0	0	0	0	0	0	0	10,776	0	0	0
29921	Orlando	FL		01/16/2020		7,677,105	0	0	0	0	0	0	0	70,520	0	0	0
29947	Orlando	FL		01/16/2020		787,971	0	0	0	0	0	0	0	7,238	0	0	0
29948	Orlando	FL		01/16/2020		2,923,000	0	0	0	0	0	0	0	26,850	0	0	0
29949	Orlando	FL		01/16/2020		1,166,947	0	0	0	0	0	0	0	10,719	0	0	0
29950	Orlando	FL		01/16/2020		1,692,263	0	0	0	0	0	0	0	15,545	0	0	0
29951	Orlando	FL		01/16/2020		2,998,046	0	0	0	0	0	0	0	27,539	0	0	0
29952	Orlando	FL		01/16/2020		1,054,380	0	0	0	0	0	0	0	9,685	0	0	0
30270	St. Augustine	FL		02/14/2024		1,585,782	0	0	0	0	0	0	0	5,039	0	0	0
30300	Gainesville	FL		07/08/2024		3,397,232	0	0	0	0	0	0	0	10,744	0	0	0
30368	Palmetto	FL		07/10/2025		15,436,383	0	0	0	0	0	0	0	49,980	0	0	0
132238301	JACKSONVILLE	FL		01/02/2025		2,872,535	0	15,473	0	0	15,473	0	0	72,180	0	0	0
132255501	CLERMONT	FL		01/02/2025		2,829,687	0	14,475	0	0	14,475	0	0	59,965	0	0	0
132257001	JACKSONVILLE	FL		01/02/2025		1,676,279	0	9,567	0	0	9,567	0	0	32,269	0	0	0
132257101	JACKSONVILLE	FL		01/02/2025		3,415,480	0	19,315	0	0	19,315	0	0	65,745	0	0	0
132291601	PEMBROKE PINES	FL		01/02/2025		9,140,059	0	58,309	0	0	58,309	0	0	147,171	0	0	0
132301101	ORLANDO	FL		01/02/2025		3,633,012	0	23,343	0	0	23,343	0	0	37,598	0	0	0
132306301	ORLANDO	FL		01/02/2025		4,449,535	0	26,874	0	0	26,874	0	0	42,337	0	0	0
132307401	ORLANDO	FL		01/02/2025		7,424,612	0	42,728	0	0	42,728	0	0	51,696	0	0	0
28830	ALPHARETTA	GA		10/06/2014		2,439,085	0	0	0	0	0	0	0	49,613	0	0	0
29081	LAWRENCEVILLE	GA		07/29/2014		5,518,153	0	0	0	0	0	0	0	819,469	0	0	0
29830	Valdosta	GA		04/30/2019		4,677,122	0	0	0	0	0	0	0	42,055	0	0	0
29831	Marietta	GA		06/06/2019		6,009,245	0	0	0	0	0	0	0	77,891	0	0	0
30258	Atlanta	GA		12/01/2023		12,675,622	0	0	0	0	0	0	0	44,720	0	0	0
132270101	SMYRNA	GA		01/02/2025		7,190,929	0	44,658	0	0	44,658	0	0	145,544	0	0	0
28832	HONOLULU	HI		02/26/2013		1,145,723	0	0	0	0	0	0	0	63,944	0	0	0
28833	HONOLULU	HI		02/26/2013		2,631,148	0	0	0	0	0	0	0	146,848	0	0	0
29609	Honolulu	HI		07/27/2017		38,777,577	0	0	0	0	0	0	0	307,582	0	0	0
29807	Nampa	ID		01/24/2019		2,549,848	0	0	0	0	0	0	0	14,305	0	0	0
28862	CHICAGO	IL		04/04/2013		2,102,450	0	0	0	0	0	0	0	62,329	0	0	0
29801	Antioch	IL		03/15/2019		6,559,024	0	0	0	0	0	0	0	58,392	0	0	0
30037	Chicago	IL		12/14/2021		6,498,283	0	0	0	0	0	0	0	52,621	0	0	0
30161	Antioch	IL		03/10/2022		5,470,556	0	0	0	0	0	0	0	55,560	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				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												
132223401	Vernon Hills	IL		01/02/2025		1,803,511	0	8,256	0	0	8,256	0	0	131,535	0	0	0
132262601	Lincolnshire	IL		01/02/2025		247,549	0	670	0	0	670	0	0	58,082	0	0	0
132303001	LAKE ZURICH	IL		01/02/2025		1,361,439	0	8,919	0	0	8,919	0	0	51,708	0	0	0
132307501	LAKE ZURICH	IL		01/02/2025		640,408	0	3,692	0	0	3,692	0	0	15,343	0	0	0
132323801	GURNEE	IL		01/02/2025		3,527,283	0	9,164	0	0	9,164	0	0	60,900	0	0	0
132324701	WAUCONDA	IL		01/02/2025		11,049,601	0	37,176	0	0	37,176	0	0	0	0	0	0
132330701	OAK LAWN	IL		01/02/2025		6,453,060	0	353	0	0	353	0	0	20,163	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		6,863,575	0	0	0	0	0	0	0	54,111	0	0	0
29655	Indianapolis	IN		11/15/2017		5,540,954	0	1,220	0	0	1,220	0	0	0	0	0	0
30077	Evansville	IN		10/06/2021		14,223,100	0	0	0	0	0	0	0	170,684	0	0	0
132221701	Indianapolis	IN		01/02/2025		10,978,458	0	63,733	0	0	63,733	0	0	163,521	0	0	0
29983	Overland Park	KS		10/23/2020		3,168,334	0	0	0	0	0	0	0	41,504	0	0	0
132257901	OVERLAND PARK	KS		01/02/2025		8,208,303	0	47,280	0	0	47,280	0	0	112,605	0	0	0
132260601	OVERLAND PARK	KS		01/02/2025		15,964,519	0	97,673	0	0	97,673	0	0	221,107	0	0	0
29875	Richmond	KY		10/16/2019		3,316,984	0	0	0	0	0	0	0	46,641	0	0	0
29880	Richmond	KY		10/16/2019		4,903,063	0	0	0	0	0	0	0	53,379	0	0	0
30156	Lawrenceburg	KY		02/23/2022		14,711,255	0	0	0	0	0	0	0	87,636	0	0	0
132272701	LEXINGTON	KY		01/02/2025		990,891	0	5,603	0	0	5,603	0	0	126,414	0	0	0
132275901	LOUISVILLE	KY		01/02/2025		11,630,619	0	62,035	0	0	62,035	0	0	213,243	0	0	0
132285401	LOUISVILLE	KY		01/02/2025		1,606,185	0	6,403	0	0	6,403	0	0	72,009	0	0	0
29893	Kenner	LA		11/01/2019		6,596,108	0	0	0	0	0	0	0	45,957	0	0	0
29140	DENNIS	MA		07/11/2013		7,503,467	0	0	0	0	0	0	0	98,827	0	0	0
29141	DENNIS	MA		01/15/2015		6,523,537	0	0	0	0	0	0	0	85,920	0	0	0
29142	DENNIS	MA		01/15/2015		5,291,625	0	0	0	0	0	0	0	69,695	0	0	0
29143	DENNIS	MA		01/15/2015		2,183,845	0	0	0	0	0	0	0	28,763	0	0	0
29144	DENNIS	MA		01/15/2015		1,483,894	0	0	0	0	0	0	0	19,544	0	0	0
29145	DENNIS	MA		01/15/2015		1,399,901	0	0	0	0	0	0	0	18,438	0	0	0
29146	DENNIS	MA		01/15/2015		7,531,465	0	0	0	0	0	0	0	99,195	0	0	0
30262	Chicopee	MA		02/02/2024		14,330,929	0	0	0	0	0	0	0	66,219	0	0	0
132269601	QUINCY	MA		01/02/2025		8,369,007	0	43,099	0	0	43,099	0	0	105,554	0	0	0
30005	Bethesda	MD		01/26/2021		4,865,660	0	0	0	0	0	0	0	64,311	0	0	0
132227101	Annapolis	MD		01/02/2025		8,136,468	0	33,181	0	0	33,181	0	0	116,891	0	0	0
132227201	ANNAPOLIS	MD		01/02/2025		3,110,551	0	12,685	0	0	12,685	0	0	44,687	0	0	0
132238401	BELCAMP	MD		01/02/2025		5,895,916	0	34,729	0	0	34,729	0	0	91,316	0	0	0
132238402	BELCAMP	MD		01/02/2025		1,299,593	0	6,307	0	0	6,307	0	0	33,513	0	0	0
29523	ANN ARBOR	MI		03/21/2017		9,328,931	0	0	0	0	0	0	0	62,966	0	0	0
29943	Plymouth	MI		05/25/2021		8,203,805	0	0	0	0	0	0	0	102,380	0	0	0
30193	Sterling Heights	MI		06/14/2022		22,553,117	0	0	0	0	0	0	0	158,221	0	0	0
30334	Westland	MI		02/07/2025		24,862,569	0	0	0	0	0	0	0	119,323	0	0	0
132227901	WARREN	MI		01/02/2025		3,130,578	0	11,275	0	0	11,275	0	0	265,972	0	0	0
132239901	FARMINGTON HILLS	MI		01/02/2025		1,710,773	0	22,755	0	0	22,755	0	0	94,442	0	0	0
132239902	FARMINGTON HILLS	MI		01/02/2025		4,198,766	0	12,413	0	0	12,413	0	0	34,885	0	0	0
132250601	ROCHESTER HILLS	MI		01/02/2025		4,127,229	0	21,723	0	0	21,723	0	0	187,309	0	0	0
132254401	BIRMINGHAM	MI		01/02/2025		6,495,581	0	29,071	0	0	29,071	0	0	81,567	0	0	0
132264001	Auburn Hills	MI		01/02/2025		1,209,238	0	5,256	0	0	5,256	0	0	21,792	0	0	0
132273501	WESTLAND	MI		01/02/2025		3,602,095	0	16,215	0	0	16,215	0	0	67,837	0	0	0
132275301	CLINTON TWP	MI		01/02/2025		5,654,118	0	26,018	0	0	26,018	0	0	101,356	0	0	0
132287901	WIXOM	MI		01/02/2025		14,517,143	0	64,616	0	0	64,616	0	0	406,555	0	0	0
132290201	GRAND RAPIDS	MI		01/02/2025		10,851,745	0	53,570	0	0	53,570	0	0	122,602	0	0	0
132290202	GRAND RAPIDS	MI		01/02/2025		4,235,329	0	12,821	0	0	12,821	0	0	50,374	0	0	0
132299701	YPSILANTI	MI		01/02/2025		6,105,887	0	40,397	0	0	40,397	0	0	159,434	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				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					
132318201	BIRMINGHAM	MI		01/02/2025		5,171,312	0	38,302	0	0	38,302	0	0	122,273	0	0	0
29705	Mankato	MN		04/20/2018		25,508,828	0	0	0	0	0	0	0	245,123	0	0	0
29885	Sartell	MN		11/01/2019		4,774,804	0	0	0	0	0	0	0	68,540	0	0	0
29999	Mankato	MN		12/17/2020		13,392,439	0	0	0	0	0	0	0	145,016	0	0	0
132217001	Blaine	MN		01/02/2025		359,675	0	953	0	0	953	0	0	84,409	0	0	0
132224101	Saint Cloud	MN		01/02/2025		1,076,867	0	6,456	0	0	6,456	0	0	98,898	0	0	0
132224102	Saint Cloud	MN		01/02/2025		680,721	0	2,299	0	0	2,299	0	0	62,516	0	0	0
132225901	St. Cloud	MN		01/02/2025		830,286	0	4,467	0	0	4,467	0	0	74,289	0	0	0
132228101	EDINA	MN		01/02/2025		3,249,556	0	4,382	0	0	4,382	0	0	125,842	0	0	0
132239101	MINNEAPOLIS	MN		01/02/2025		386,960	0	1,386	0	0	1,386	0	0	73,780	0	0	0
132264901	SAUK RAPIDS	MN		01/02/2025		1,707,659	0	8,539	0	0	8,539	0	0	62,522	0	0	0
132266301	MINNEAPOLIS	MN		01/02/2025		7,088,283	0	34,587	0	0	34,587	0	0	140,375	0	0	0
132279401	SAUK RAPIDS	MN		01/02/2025		1,664,797	0	8,387	0	0	8,387	0	0	50,189	0	0	0
132323101	MINNEAPOLIS	MN		01/02/2025		6,349,155	0	38,764	0	0	38,764	0	0	43,857	0	0	0
132304701	ST LOUIS	MO		01/02/2025		5,540,136	0	37,252	0	0	37,252	0	0	40,576	0	0	0
28924	CEDAR POINT	NC		04/01/2014		1,451,524	0	0	0	0	0	0	0	21,586	0	0	0
28925	CEDAR POINT	NC		04/01/2014		4,021,435	0	0	0	0	0	0	0	59,804	0	0	0
28974	RALEIGH	NC		11/25/2013		3,013,559	0	0	0	0	0	0	0	26,067	0	0	0
29236	ASHEVILLE	NC		07/09/2015		4,056,709	0	0	0	0	0	0	0	88,575	0	0	0
29259	ASHEVILLE	NC		10/28/2015		1,207,572	0	0	0	0	0	0	0	24,981	0	0	0
29454	CHARLOTTE	NC		07/06/2016		3,137,003	0	0	0	0	0	0	0	16,830	0	0	0
29455	CHARLOTTE	NC		07/06/2016		915,292	0	0	0	0	0	0	0	2,434	0	0	0
29619	Wilmington	NC		10/05/2017		6,698,658	0	0	0	0	0	0	0	48,476	0	0	0
29753	Candler	NC		08/31/2018		8,259,092	0	0	0	0	0	0	0	230,191	0	0	0
29857	Lincolnton	NC		09/25/2019		3,423,224	0	0	0	0	0	0	0	47,777	0	0	0
29940	Graham	NC		02/25/2020		5,206,744	0	0	0	0	0	0	0	71,529	0	0	0
29941	Graham	NC		02/25/2020		5,820,451	0	0	0	0	0	0	0	79,960	0	0	0
29953	Greensboro	NC		03/06/2020		4,618,552	0	0	0	0	0	0	0	63,608	0	0	0
29986	Charlotte	NC		10/15/2020		3,507,642	0	0	0	0	0	0	0	27,054	0	0	0
30196	Hendersonville	NC		07/14/2022		11,551,809	0	0	0	0	0	0	0	120,170	0	0	0
30207	Charlotte	NC		08/10/2022		52,856,470	0	0	0	0	0	0	0	526,644	0	0	0
30338	Gastonia	NC		02/25/2025		7,645,348	0	0	0	0	0	0	0	54,737	0	0	0
132267101	CHAPEL HILL	NC		01/02/2025		810,945	0	4,003	0	0	4,003	0	0	112,601	0	0	0
29001	ELKHORN	NE		02/21/2014		1,938,591	0	0	0	0	0	0	0	67,363	0	0	0
132241201	LINCOLN	NE		01/02/2025		1,908,693	0	9,365	0	0	9,365	0	0	136,018	0	0	0
132309001	LINCOLN	NE		01/02/2025		5,791,843	0	34,788	0	0	34,788	0	0	71,027	0	0	0
29453	MANCHESTER	NH		06/24/2016		10,070,736	0	0	0	0	0	0	0	194,805	0	0	0
28498	CINNAMINSON	NJ		11/01/2011		7,274,961	0	0	0	0	0	0	0	344,908	0	0	0
28866	MORRISON	NJ		05/08/2013		2,846,816	0	0	0	0	0	0	0	119,294	0	0	0
29120	KINNELON	NJ		12/15/2014		3,381,248	0	0	0	0	0	0	0	30,748	0	0	0
29131	KINNELON	NJ		12/15/2014		2,540,331	0	0	0	0	0	0	0	23,101	0	0	0
29133	KINNELON	NJ		12/15/2014		6,399,172	0	0	0	0	0	0	0	58,192	0	0	0
29497	SUMMIT	NJ		02/15/2017		2,672,042	0	0	0	0	0	0	0	31,363	0	0	0
29541	HOBOKEN	NJ		02/27/2017		3,858,323	0	0	0	0	0	0	0	45,324	0	0	0
29542	HOBOKEN	NJ		02/27/2017		5,342,294	0	0	0	0	0	0	0	62,757	0	0	0
29543	HOBOKEN	NJ		02/27/2017		9,274,815	0	0	0	0	0	0	0	108,953	0	0	0
29544	HOBOKEN	NJ		02/27/2017		8,607,029	0	0	0	0	0	0	0	101,108	0	0	0
29545	HOBOKEN	NJ		02/27/2017		5,935,882	0	0	0	0	0	0	0	69,730	0	0	0
29605	Morristown	NJ		07/28/2017		23,342,506	0	0	0	0	0	0	0	131,705	0	0	0
29658	New Milford	NJ		12/14/2017		8,330,315	0	0	0	0	0	0	0	62,288	0	0	0
29810	Livingston	NJ		03/27/2019		2,632,228	0	0	0	0	0	0	0	16,414	0	0	0

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	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												
30000	KINNELON	NJ		11/09/2020		6,057,327	0	0	0	0	0	0	0	55,084	0	0	0
30004	West Windsor	NJ		02/10/2021		4,305,518	0	0	0	0	0	0	0	39,380	0	0	0
30256	Linden	NJ		08/23/2023		2,431,173	0	0	0	0	0	0	0	8,519	0	0	0
30339	Mount Olive	NJ		02/25/2025		9,125,000	0	0	0	0	0	0	0	6,971,910	0	0	0
30370	Jersey City	NJ		07/02/2025		2,390,168	0	0	0	0	0	0	0	7,725	0	0	0
132257701	BASKING RIDGE	NJ		01/02/2025		4,740,006	0	26,421	0	0	26,421	0	0	114,504	0	0	0
132262301	Westampton	NJ		01/02/2025		8,007,860	0	43,053	0	0	43,053	0	0	576,082	0	0	0
132262302	Westampton	NJ		01/02/2025		3,466,357	0	(3,341)	0	0	(3,341)	0	0	226,901	0	0	0
132288001	WESTAMPTON	NJ		01/02/2025		1,349,249	0	5,672	0	0	5,672	0	0	69,128	0	0	0
132323001	LIVINGSTON	NJ		01/02/2025		6,913,550	0	42,145	0	0	42,145	0	0	147,510	0	0	0
29877	Albuquerque	NM		11/27/2019		2,884,303	0	0	0	0	0	0	0	20,176	0	0	0
29917	Albuquerque	NM		11/27/2019		4,836,754	0	0	0	0	0	0	0	33,833	0	0	0
29918	Albuquerque	NM		11/27/2019		1,686,208	0	0	0	0	0	0	0	11,795	0	0	0
29919	Albuquerque	NM		11/27/2019		2,573,685	0	0	0	0	0	0	0	18,003	0	0	0
132295501	ALBUQUERQUE	NM		01/02/2025		3,727,871	0	25,582	0	0	25,582	0	0	40,208	0	0	0
29676	Las Vegas	NV		01/31/2018		2,330,724	0	0	0	0	0	0	0	25,151	0	0	0
29855	Henderson	NV		07/10/2019		5,888,452	0	0	0	0	0	0	0	35,501	0	0	0
30029	Las Vegas	NV		04/27/2021		10,426,437	0	0	0	0	0	0	0	64,638	0	0	0
30115	Henderson	NV		11/05/2021		4,822,573	0	0	0	0	0	0	0	45,026	0	0	0
30173	Henderson	NV		05/10/2022		4,755,900	0	0	0	0	0	0	0	22,774	0	0	0
30184	Las Vegas	NV		06/09/2022		25,974,956	0	0	0	0	0	0	0	138,728	0	0	0
132214001	Henderson	NV		01/02/2025		5,828,119	0	24,049	0	0	24,049	0	0	220,719	0	0	0
132304101	LAS VEGAS	NV		01/02/2025		8,102,381	0	53,146	0	0	53,146	0	0	60,506	0	0	0
132309801	NORTH LAS VEGAS	NV		01/02/2025		12,168,172	0	86,452	0	0	86,452	0	0	93,472	0	0	0
28871	NEW YORK	NY		05/09/2013		17,304,943	0	0	0	0	0	0	0	152,626	0	0	0
28914	RYE	NY		08/27/2013		1,963,965	0	0	0	0	0	0	0	13,595	0	0	0
28915	RYE	NY		08/27/2013		2,669,812	0	0	0	0	0	0	0	18,481	0	0	0
28916	RYE	NY		08/27/2013		9,194,135	0	38	0	0	38	0	0	63,642	0	0	0
29225	NEW YORK	NY		05/15/2015		10,395,130	0	0	0	0	0	0	0	95,710	0	0	0
29349	HEMPSTEAD	NY		01/28/2016		14,707,714	0	0	0	0	0	0	0	294,773	0	0	0
29498	NEW YORK	NY		11/29/2016		11,847,701	0	0	0	0	0	0	0	99,971	0	0	0
29499	NEW YORK	NY		11/29/2016		4,373,312	0	0	0	0	0	0	0	36,902	0	0	0
30211	NEW YORK	NY		09/27/2022		9,476,495	0	0	0	0	0	0	0	30,558	0	0	0
30263	The Bronx	NY		02/02/2024		18,168,703	0	0	0	0	0	0	0	83,953	0	0	0
30352	New York	NY		04/03/2025		8,093,961	0	0	0	0	0	0	0	25,405	0	0	0
30363	Riverhead	NY		06/18/2025		4,127,308	0	0	0	0	0	0	0	45,860	0	0	0
30411	Middletown	NY		12/17/2025		41,700,000	0	0	0	0	0	0	0	136,915	0	0	0
30418	Staten Island	NY		12/16/2025		10,000,000	0	0	0	0	0	0	0	33,076	0	0	0
29121	CLEVELAND	OH		02/20/2015		23,037,686	0	0	0	0	0	0	0	521,207	0	0	0
29509	COLUMBUS	OH		11/22/2016		18,094,813	0	0	0	0	0	0	0	52,555	0	0	0
29532	COLUMBUS	OH		03/30/2017		14,961,494	0	0	0	0	0	0	0	100,983	0	0	0
29820	Cincinnati	OH		03/28/2019		2,682,122	0	0	0	0	0	0	0	37,771	0	0	0
132250501	ROCKY RIVER	OH		01/02/2025		6,978,572	0	35,248	0	0	35,248	0	0	96,965	0	0	0
132268301	MASON	OH		01/02/2025		12,958,531	0	72,805	0	0	72,805	0	0	317,891	0	0	0
132270001	CLEVELAND HGTS	OH		01/02/2025		537,278	0	2,393	0	0	2,393	0	0	68,046	0	0	0
28919	EUGENE	OR		08/13/2013		412,155	0	0	0	0	0	0	0	16,122	0	0	0
29561	TIGARD	OR		04/03/2017		17,725,381	0	0	0	0	0	0	0	305,673	0	0	0
29562	TIGARD	OR		04/03/2017		14,111,738	0	0	0	0	0	0	0	243,356	0	0	0
29563	TIGARD	OR		04/03/2017		24,593,613	0	0	0	0	0	0	0	453,745	0	0	0
29829	Portland	OR		04/08/2019		17,009,665	0	0	0	0	0	0	0	156,114	0	0	0
132251301	GRESHAM	OR		01/02/2025		2,091,722	0	20,408	0	0	20,408	0	0	99,530	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					
132303901	GRESHAM	OR		01/02/2025		3,440,399	0	24,801	0	0	24,801	0	0	27,285	0	0	0
132320001	PORTLAND	OR		01/02/2025		2,562,505	0	18,244	0	0	18,244	0	0	19,561	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		769,647	0	0	0	0	0	0	0	98,901	0	0	0
28900	HORSHAM	PA		06/28/2013		3,121,944	0	0	0	0	0	0	0	160,758	0	0	0
28979	NEW CASTLE	PA		12/09/2013		981,686	0	0	0	0	0	0	0	76,245	0	0	0
29046	ALLENTOWN	PA		09/11/2014		10,935,444	0	0	0	0	0	0	0	147,531	0	0	0
29149	LANCASTER	PA		02/02/2015		392,601	0	0	0	0	0	0	0	15,121	0	0	0
29150	LANCASTER	PA		02/02/2015		575,216	0	0	0	0	0	0	0	29,135	0	0	0
29151	LANCASTER	PA		02/02/2015		300,215	0	0	0	0	0	0	0	15,394	0	0	0
29152	LANCASTER	PA		02/02/2015		351,025	0	0	0	0	0	0	0	13,520	0	0	0
29153	LANCASTER	PA		02/02/2015		386,820	0	0	0	0	0	0	0	14,898	0	0	0
29156	LANCASTER	PA		02/02/2015		145,493	0	0	0	0	0	0	0	5,604	0	0	0
29522	CRANBERRY TOWNSHIP	PA		01/19/2017		4,539,651	0	0	0	0	0	0	0	83,758	0	0	0
29524	JENKINS TOWNSHIP	PA		12/16/2016		27,027,466	0	0	0	0	0	0	0	1,021,408	0	0	0
29537	HANOVER	PA		01/25/2017		31,384,401	0	0	0	0	0	0	0	1,426,835	0	0	0
29538	HANOVER	PA		01/25/2017		33,277,337	0	0	0	0	0	0	0	1,238,791	0	0	0
29539	HANOVER	PA		01/25/2017		35,928,162	0	0	0	0	0	0	0	1,337,471	0	0	0
29540	JENKINS TOWNSHIP	PA		01/25/2017		34,366,069	0	0	0	0	0	0	0	1,279,320	0	0	0
29664	Hanover Township	PA		01/11/2018		22,275,353	0	0	0	0	0	0	0	693,925	0	0	0
29755	Warrington	PA		09/27/2018		4,855,333	0	0	0	0	0	0	0	115,892	0	0	0
30032	Exton	PA		05/06/2021		16,113,699	0	0	0	0	0	0	0	99,003	0	0	0
30090	JENKINS TOWNSHIP	PA		10/22/2021		6,629,612	0	0	0	0	0	0	0	256,247	0	0	0
30091	HANOVER	PA		10/22/2021		9,942,569	0	0	0	0	0	0	0	378,701	0	0	0
30092	JENKINS TOWNSHIP	PA		10/22/2021		18,401,222	0	0	0	0	0	0	0	700,881	0	0	0
30093	HANOVER	PA		10/22/2021		7,640,135	0	0	0	0	0	0	0	291,004	0	0	0
30094	HANOVER	PA		10/22/2021		9,975,545	0	0	0	0	0	0	0	379,957	0	0	0
30095	Hanover Township	PA		10/22/2021		5,374,436	0	0	0	0	0	0	0	173,896	0	0	0
30172	Pittsburgh	PA		05/05/2022		5,397,257	0	0	0	0	0	0	0	31,289	0	0	0
30215	Pittston	PA		10/20/2022		13,754,921	0	0	0	0	0	0	0	223,230	0	0	0
30452	Pittston Township	PA		04/24/2026		0	0	0	0	0	0	0	0	384,736	0	0	0
132258301	HORSHAM	PA		01/02/2025		7,405,160	0	50,918	0	0	50,918	0	0	145,066	0	0	0
132264201	Pittsburgh	PA		01/02/2025		1,978,512	0	8,567	0	0	8,567	0	0	35,064	0	0	0
132289001	HARRISBURG	PA		01/02/2025		2,252,998	0	9,231	0	0	9,231	0	0	49,047	0	0	0
132332601	HORSHAM	PA		01/02/2025		8,204,761	0	8,738	0	0	8,738	0	0	28,558	0	0	0
132228301	NORTH SMITHFIELD	RI		01/02/2025		3,249,160	0	14,032	0	0	14,032	0	0	91,290	0	0	0
29836	Lake Wylie	SC		06/25/2019		3,185,121	0	0	0	0	0	0	0	37,172	0	0	0
29867	Greenville	SC		10/29/2019		4,234,639	0	0	0	0	0	0	0	59,462	0	0	0
29904	Charleston	SC		01/02/2020		7,997,306	0	0	0	0	0	0	0	109,527	0	0	0
29959	Mt. Pleasant	SC		02/13/2020		36,345,733	0	0	0	0	0	0	0	195,424	0	0	0
132237601	GREENVILLE	SC		01/02/2025		6,181,667	0	33,532	0	0	33,532	0	0	274,702	0	0	0
30200	Memphis	TN		06/10/2022		10,072,500	0	0	0	0	0	0	0	1,031,766	0	0	0
30433	Murfreesboro	TN		03/06/2026		0	0	0	0	0	0	0	0	172,071	0	0	0
132231401	FRANKLIN	TN		01/02/2025		16,054,207	0	69,017	0	0	69,017	0	0	242,591	0	0	0
29377	PLANO	TX		03/22/2016		7,729,014	0	0	0	0	0	0	0	152,619	0	0	0
29501	SAN ANTONIO	TX		01/03/2017		6,714,859	0	0	0	0	0	0	0	77,607	0	0	0
29645	Houston	TX		12/07/2017		26,220,556	0	0	0	0	0	0	0	625,933	0	0	0
29876	Woodlands	TX		10/29/2019		3,844,897	0	0	0	0	0	0	0	93,334	0	0	0
29879	La Porte	TX		11/06/2019		22,004,017	0	0	0	0	0	0	0	422,451	0	0	0
29979	Temple	TX		08/27/2020		12,245,108	0	0	0	0	0	0	0	158,812	0	0	0
30002	Denton	TX		12/18/2020		5,217,633	0	0	0	0	0	0	0	34,835	0	0	0
30081	Farmers Branch	TX		09/22/2021		2,695,955	0	0	0	0	0	0	0	17,133	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												
30266	College Station	TX		12/14/2023		2,375,000	0	0	0	0	0	0	0	6,430	0	0	0
30349	Houston	TX		04/15/2025		6,833,633	0	0	0	0	0	0	0	30,161	0	0	0
30367	Euless	TX		06/11/2025		7,461,208	0	0	0	0	0	0	0	24,435	0	0	0
132241501	HOUSTON	TX		01/02/2025		957,821	0	5,338	0	0	5,338	0	0	46,352	0	0	0
132250401	PLANO	TX		01/02/2025		2,933,678	0	13,106	0	0	13,106	0	0	61,795	0	0	0
132268001	SAN ANTONIO	TX		01/02/2025		8,954,109	0	42,869	0	0	42,869	0	0	217,268	0	0	0
132268101	SAN ANTONIO	TX		01/02/2025		5,701,229	0	68,809	0	0	68,809	0	0	154,971	0	0	0
132268102	SAN ANTONIO	TX		01/02/2025		1,974,956	0	21,955	0	0	21,955	0	0	93,939	0	0	0
132283501	SAN ANTONIO	TX		01/02/2025		3,130,408	0	16,533	0	0	16,533	0	0	155,115	0	0	0
132283502	SAN ANTONIO	TX		01/02/2025		1,001,580	0	3,133	0	0	3,133	0	0	50,583	0	0	0
132287201	LAKE JACKSON	TX		01/02/2025		2,422,914	0	9,068	0	0	9,068	0	0	16,654	0	0	0
132287301	RICHWOOD	TX		01/02/2025		2,591,969	0	10,173	0	0	10,173	0	0	17,876	0	0	0
132291301	HOUSTON	TX		01/02/2025		20,918,437	0	96,569	0	0	96,569	0	0	209,386	0	0	0
29264	DRAPER	UT		01/14/2016		2,491,121	0	0	0	0	0	0	0	13,971	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		7,370,611	0	0	0	0	0	0	0	148,354	0	0	0
29408	RIVERTON	UT		09/27/2016		2,685,755	0	0	0	0	0	0	0	20,713	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		6,162,955	0	0	0	0	0	0	0	72,696	0	0	0
30052	Provo	UT		05/26/2021		11,463,693	0	0	0	0	0	0	0	80,548	0	0	0
30076	Lehi	UT		09/27/2021		6,187,216	0	0	0	0	0	0	0	123,959	0	0	0
30159	Taylorsville	UT		04/11/2022		5,821,798	0	0	0	0	0	0	0	39,187	0	0	0
2954602	SALT LAKE CITY	UT		05/01/2017		5,722,635	0	0	0	0	0	0	0	67,225	0	0	0
28741	MC LEAN	VA		06/01/2012		4,251,941	0	0	0	0	0	0	0	62,121	0	0	0
28876	RICHMOND	VA		05/08/2013		7,511,375	0	0	0	0	0	0	0	63,362	0	0	0
29685	Urbanna	VA		02/15/2018		8,559,759	0	0	0	0	0	0	0	132,080	0	0	0
29686	Urbanna	VA		02/15/2018		5,135,855	0	0	0	0	0	0	0	79,248	0	0	0
30247	Lorton	VA		06/21/2023		3,400,000	0	0	0	0	0	0	0	7,759	0	0	0
132224401	Fredericksburg	VA		01/02/2025		1,696,392	0	8,860	0	0	8,860	0	0	155,814	0	0	0
132291501	CHANTILLY	VA		01/02/2025		11,126,394	0	69,882	0	0	69,882	0	0	0	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,171,234	0	0	0	0	0	0	0	9,826	0	0	0
29410	EDMONDS	WA		07/28/2016		1,600,897	0	0	0	0	0	0	0	13,019	0	0	0
29412	LYNNWOOD	WA		06/28/2016		3,189,178	0	0	0	0	0	0	0	26,201	0	0	0
29657	Olympia	WA		12/01/2017		3,742,573	0	0	0	0	0	0	0	28,040	0	0	0
29722	Bellingham	WA		05/30/2018		3,995,164	0	0	0	0	0	0	0	26,936	0	0	0
29726	Bellingham	WA		05/30/2018		2,996,373	0	0	0	0	0	0	0	20,202	0	0	0
29920	Seatac	WA		01/30/2020		8,516,486	0	0	0	0	0	0	0	52,035	0	0	0
30142	Woodinville	WA		03/02/2022		5,113,792	0	0	0	0	0	0	0	29,312	0	0	0
30283	Bellingham	WA		05/28/2024		5,304,000	0	0	0	0	0	0	0	16,041	0	0	0
30335	Yakima	WA		02/07/2025		8,880,571	0	0	0	0	0	0	0	42,258	0	0	0
132276901	GIG HARBOR	WA		01/02/2025		4,519,733	0	18,913	0	0	18,913	0	0	35,049	0	0	0
132283601	KENT	WA		01/02/2025		6,501,920	0	24,809	0	0	24,809	0	0	48,769	0	0	0
132283801	YAKIMA	WA		01/02/2025		3,026,832	0	10,610	0	0	10,610	0	0	21,752	0	0	0
132284101	LYNNWOOD	WA		01/02/2025		12,560,199	0	48,996	0	0	48,996	0	0	92,196	0	0	0
132288801	BOTHELL	WA		01/02/2025		4,388,592	0	21,581	0	0	21,581	0	0	123,348	0	0	0
132293201	BELLEVUE	WA		01/02/2025		2,898,349	0	19,954	0	0	19,954	0	0	79,832	0	0	0
132313101	EVERETT	WA		01/02/2025		3,635,638	0	26,321	0	0	26,321	0	0	24,360	0	0	0
132318501	KENT	WA		01/02/2025		3,774,619	0	32,418	0	0	32,418	0	0	76,830	0	0	0
132321101	MUKILTEO	WA		01/02/2025		3,317,893	0	22,119	0	0	22,119	0	0	28,543	0	0	0
28798	Green Bay	WI		11/15/2012		2,840,896	0	0	0	0	0	0	0	45,933	0	0	0
29072	Green Bay	WI		07/28/2014		1,605,173	0	0	0	0	0	0	0	21,573	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,670,354	0	0	0	0	0	0	0	32,645	0	0	0
132212001	Oak Creek	WI		01/02/2025		916,586	0	1,653	0	0	1,653	0	0	254,319	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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
132239401	SUN PRAIRIE	WI		01/02/2025		8,497,464	0	52,962	0	0	52,962	0	0	87,744	0	0	0
0299999. Mortgages with partial repayments						2,913,800,391	0	3,260,158	0	0	3,260,158	0	0	54,398,762	0	0	0
0599999 - Totals						2,963,929,822	0	7,274,572	0	0	7,274,572	0	44,542,500	104,236,673	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 Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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
BALP20-02-2	GENERAL ATLANTIC INV PTNS 2019	WILMINGTON	DE	GENERAL ATLANTIC INV PTNS 2019		01/14/2020	3	0	26,208	0	312,482	0.230
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX		04/07/2020	3	0	11,968	0	379,079	0.080
BALP20-08-9	VERITAS CAPITAL FUND VII LP	WILMINGTON	DE	VERITAS CAPITAL FUND VII LP		04/15/2020	3	0	185,854	0	46,126	0.150
BALP20-10-5	VISTA FOUNDATION FUND IV	GRAND CAYMAN	CYM	VISTA FOUNDATION FUND IV		07/24/2020	3	0	83,322	0	501,726	0.120
BALP20-11-3	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI		07/31/2020	3	0	305,010	0	1,451,236	0.560
BALP20-12-1	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PRTNS V		12/16/2020	3	0	164,436	0	259,780	0.100
BALP20-13-9	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VIII LP		10/21/2020	3	0	27,489	0	1,630,334	0.180
BALP20-14-7	VERITAS CAPITAL CREDIT OPPS FUND	WILMINGTON	DE	VERITAS CAPITAL CREDIT OPPS FUND		11/20/2020	3	0	472,500	0	2,092,336	4.110
BALP20-16-2	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP		12/30/2020	3	0	26,325	0	2,269,301	0.060
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP		01/06/2021	3	0	31,935	0	529,131	0.040
BALP20-18-8	EQT IX (NO2) USD SCSP LP	LUXEMBOURG	LUX	EQT IX (NO2) USD SCSP LP		02/05/2021	3	0	30,160	0	315,482	0.080
BALP20-24-6	VSS STRUCTURED CAPITAL LP IV LP	WILMINGTON	DE	VSS STRUCTURED CAPITAL LP IV LP		07/01/2021	3	0	1,267,409	0	1,406,482	1.280
BALP20-28-7	EQT INFRASTRUCTURE EQT V	LUXEMBOURG	LUX	EQT INFRASTRUCTURE EQT V		08/13/2021	3	0	76,055	0	2,984,348	0.150
BALP20-29-5	THE RESOLUTE FUND V LP	NEW YORK	NY	THE RESOLUTE FUND V LP		09/07/2021	3	0	33,335	0	378,082	0.130
BALP20-30-3	CLAYTON DUBLIER & RICE FUND XI	GRAND CAYMAN	CYM	CLAYTON DUBLIER & RICE FUND XI		09/23/2021	3	0	196,962	0	1,421,654	0.060
BALP20-32-9	CHARLESBANK EQUITY FUND X	BOSTON	MA	CHARLESBANK EQUITY FUND X		09/27/2021	3	0	248,071	0	2,353,991	0.280
BALP20-33-7	GENSTAR CAPITAL PARTNERS X	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X		10/04/2021	3	0	32,120	0	569,205	0.100
BALP20-37-8	ROARK CAPITAL PARTNERS VI	GRAND CAYMAN	CYM	ROARK CAPITAL PARTNERS VI		01/03/2022		0	36,024	0	1,444,356	0.180
BALP20-39-4	THOMAS H. LEE EQUITY IX LP	WILMINGTON	DE	THOMAS H. LEE EQUITY IX LP		01/14/2022	3	0	267,142	0	749,716	0.210
BALP20-43-6	KKR GLBL INFRASTRUCTURE INVEST IV	LUXEMBOURG	LUX	KKR GLBL INFRASTRUCTURE INVEST IV		04/21/2022	3	0	57,823	0	1,207,471	0.070
BALP20-47-7	THE VERITAS CAPITAL FUND VIII LP	WILMINGTON	DE	THE VERITAS CAPITAL FUND VIII LP		07/01/2022	3	0	13,239	0	487,569	0.070
BALP20-48-5	HG SATURN 3 A LP	ST. PETER PORT	GGY	HG SATURN 3 A LP		07/01/2022	3	0	255,364	0	3,252,786	0.080
BALP20-58-4	EQT X NO 2 USD SCSP	LUXEMBOURG	LUX	EQT X NO 2 USD SCSP		05/24/2023	3	0	499,178	0	1,715,637	0.110
BALP20-61-8	GREEN EQUITY INVESTORS IX LP	WILMINGTON	DE	GREEN EQUITY INVESTORS IX LP		08/15/2023	3	0	753,532	0	1,826,573	0.120
BALP20-62-6	APOLLO INVESTMENT FUND X	WILMINGTON	DE	APOLLO INVESTMENT FUND X		08/14/2023		0	232,096	0	2,888,398	0.060
BALP20-63-4	ALTOR FUND VI	STOCKHOLM	SWE	ALTOR FUND VI		08/22/2023		0	494,765	0	3,130,332	0.230
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FD V		09/15/2023	3	0	876,026	0	1,778,906	0.030
BALP20-65-9	GLOBAL INFRASTRUCTURE PARTNERS V	WILMINGTON	DE	GLOBAL INFRASTRUCTURE PARTNERS V		09/28/2023	3	0	784,527	0	4,478,771	0.110
BALP20-66-7	FRANCISCO PARTNERS VII LP	GRAND CAYMAN	CYM	FRANCISCO PARTNERS VII LP		11/08/2023	3	0	294,000	0	2,319,000	0.100
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS XI LP		11/07/2023	3	0	83,515	0	6,343,783	0.070
BALP20-72-5	SILVER LAKE PARTNERS VII LP	WILMINGTON	DE	SILVER LAKE PARTNERS VII LP		01/04/2024	2	0	24,578	0	1,473,576	0.030
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	EQT INFRASTRUCTURE VI		01/25/2024	3	0	778,696	0	5,117,760	0.140
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	NORWEST MEZZANINE PARTNERS V LP		02/02/2024	2	0	356,522	0	1,672,661	6.300
BALP20-78-2	THE RESOLUTE FUND VI LP	NEW YORK	NY	THE RESOLUTE FUND VI LP		03/01/2024	3	0	1,060,786	0	2,386,611	0.100
BALP20-81-6	H.I.G. WHITEHORSE MIDDLE MARKE LP	WILMINGTON	DE	H.I.G. WHITEHORSE MIDDLE MARKE LP		04/15/2024	3	0	65,819	0	1,722,500	4.000
BALP20-85-7	NEW MOUNTAIN PARTNERS VII LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VII LP		08/27/2024	3	0	505,508	0	4,256,957	0.050
BALP20-89-9	CVC CAPITAL PARTNERS IX	St Helier	JEY	CVC CAPITAL PARTNERS IX		12/10/2024	3	0	606,884	0	4,800,939	0.030
BALP20-90-7	TA XV-A LP	WILMINGTON	DE	TA XV-A LP		02/10/2025	3	0	750,000	0	4,350,000	0.090
BALP20-91-5	FRANCISCO PARTNERS AGILITY III LP	GRAND CAYMAN	CYM	FRANCISCO PARTNERS AGILITY III LP		03/05/2025	3	0	29,250	0	907,500	0.090
BALP20-92-3	FS EQUITY PARTNERS IX LP	WILMINGTON	DE	FS EQUITY PARTNERS IX LP		03/20/2025	3	0	54,166	0	6,270,836	0.590
BALP20-95-6	BERKSHIRE FUND XI LP	WILMINGTON	DE	BERKSHIRE FUND XI LP		06/09/2025	3	0	573,731	0	5,298,393	0.190
BALP20-98-0	STONEPEAK INFRASTRUCTURE FUND V LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND V LP		06/18/2025	3	0	815,136	0	5,256,667	0.250
BALP21-02-0	THOMA BRAVO DISCOVER FUND V LP	WILMINGTON	DE	THOMA BRAVO DISCOVER FUND V LP		10/07/2025	3	0	26,354	0	3,030,736	0.090
BALP21-04-6	HG SATURN 4 A LP	ST. PETER PORT	GGY	HG SATURN 4 A LP		12/18/2025	3	0	72,323	0	5,458,948	0.060
BALP21-08-7	PAMLICO CAPITAL VI LP	WILMINGTON	DE	PAMLICO CAPITAL VI LP		05/01/2026	3	0	556,985	0	4,623,952	0.320
BALP21-09-5	BAIN CAPITAL FUND XIV LP	WILMINGTON	DE	BAIN CAPITAL FUND XIV LP		05/26/2026	3	0	337,500	0	4,896,563	0.060
BALP21-10-3	KKR NORTH AMERICA FUND XIV	LUXEMBOURG	LUX	KKR NORTH AMERICA FUND XIV		06/02/2026	3	0	4,164	0	4,855,063	0.030
BALP21-12-9	TPG Partners X LP	WILMINGTON	DE	TPG Partners X LP		09/30/2026	3	0	0	0	3,775,745	0.010
BALP26-NA-6	26N PRIVATE EQUITY PARTNERS I LP	WILMINGTON	DE	26N PRIVATE EQUITY PARTNERS I LP		03/25/2025	3	0	614,312	0	16,828,207	0.590
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	1,176	0	127,265	0.050
BALP95-79-2	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016		0	5,806	0	247,100	0.780
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	BOSTON	MA	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	0	20,154	0	1,268,162	0.190
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		0	75,425	0	692,327	0.140
BALP98-31-7	MSOUTH EQUITY PARTNERS	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		09/06/2019	3	0	11,970	0	423,455	0.610
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV LP		09/13/2019	3	0	62,382	0	951,861	0.030

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
BALP98-42-4	CLARION CAPITAL PARTNERS III	GRAND CAYMAN	CYM	CLARION CAPITAL PARTNERS III		06/21/2019	3	0	254,286	0	1,015,371	1.750
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	0	17,766	0	522,963	0.160
BALP98-45-7	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	0	2,602	0	197,615	0.190
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/30/2018	3	0	49,547	0	590,937	0.200
BALP98-55-6	VISTA EQUITY PARTNERS FUND VII	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII		01/24/2019	3	0	36,816	0	646,426	0.040
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII		03/28/2019		0	94,057	0	1,769,462	0.110
BALP98-58-0	FS EQUITY PARTNERS VIII	WILMINGTON	DE	FS EQUITY PARTNERS VIII		04/25/2019	3	0	11,989	0	754,194	0.380
BALP98-59-8	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV		06/05/2019	3	0	162,929	0	1,160,837	0.190
BALP98-64-8	MACQUARIE INFRASTRUCTURE PTNS IV	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PTNS IV		05/17/2018	3	0	388,668	0	39,928	0.200
BALP98-68-9	BRYNWOOD PARTNERS VIII	WILMINGTON	DE	BRYNWOOD PARTNERS VIII		04/20/2018	3	0	7,167	0	151,696	0.870
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCTURE INVEST III		12/03/2018	3	0	39,001	0	517,169	0.150
BALP98-75-4	QUAD-C PARTNER IX	MINNEAPOLIS	MN	QUAD-C PARTNER IX		04/26/2017	3	0	20,088	0	177,494	0.350
BALP98-91-1	GENSTAR CAPITAL PTNRS VIII	WILMINGTON	DE	GENSTAR CAPITAL PTNRS VIII		04/28/2017	3	0	43,796	0	510,572	0.440
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	APOLLO INVESTMENT FUND IX		03/15/2019	3	0	21,748	0	975,734	0.050
BALP98-94-5	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	0	16,011	0	601,554	0.130
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI		07/17/2017		0	160,892	0	457,399	0.090
BALP98-98-6	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	3,415	0	90,815	0.250
BALP99-10-9	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	EQT INFRASTRUCTURE III		10/25/2017	3	0	17,635	0	27,887	0.180
BALP99-11-7	DYAL PARTNERS III PE	WILMINGTON	DE	DYAL PARTNERS III PE		01/08/2016	3	0	98	0	2,302,353	0.200
BALP99-18-2	VISTA EQUITY PARTNERS FUND VI	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI		06/28/2016		0	13,061	0	307,762	0.030
BALP99-55-4	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP		03/25/2015	3	0	89,501	0	359,390	0.780
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FND IIIB		05/16/2016	2	0	13,931	0	456,792	0.030
BALP99-76-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP		02/02/2015	3	0	17,966	0	3,221,634	0.600
BALPHP-SA-3	HPS ASSET VALUE PLATFORM LP	GRAND CAYMAN	CYM	HPS ASSET VALUE PLATFORM LP		05/29/2025	2	0	21,277	0	2,398,395	4.510
BALPSH-13-4	STRATEGIC VALUE SH 130-C LP	WILMINGTON	DE	STRATEGIC VALUE SH 130-C LP		12/13/2024		0	31,153	0	2,466,332	3.200
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								0	16,817,560	0	163,490,618	XXX
000000-00-0	Voya Institutional Plan Services, LLC	WINDSOR	CT	Voya Institutional Plan Services, LLC		12/31/2019		0	15,000,000	0	0	100.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								0	15,000,000	0	0	XXX
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II		09/22/2021	3	0	112,500	0	1,270,517	0.480
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS IX LP		10/11/2022		0	249,516	0	1,663,497	0.090
BALP20-53-5	TPG IV LP	WILMINGTON	DE	TPG IV LP		12/22/2022		0	387,515	0	2,828,569	0.100
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNER X		03/24/2023		0	118,028	0	3,861,660	0.020
BALP20-69-1	BAIN CAPITAL REAL ESTATE FUND III	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND III		12/18/2023		0	191,681	0	4,876,933	0.420
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		0	31,156	0	6,413,329	0.160
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		0	67,850	0	1,019,202	0.040
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III		09/17/2019		0	19,915	0	2,098,645	0.190
BALP99-38-0	BLACKSTONE REAL ESTATE PTNS VIII	WILMINGTON	DE	BLACKSTONE REAL ESTATE PTNS VIII		08/18/2015		0	174,921	0	612,381	0.060
BALPFO-RG-6	FORGE REAL ESTATE PARTNERS V LP	WILMINGTON	DE	FORGE REAL ESTATE PARTNERS V LP		12/05/2024	3	0	311,405	0	2,006,392	5.020
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	1,664,486	0	26,651,124	XXX
BALP20-70-9	OCONEE REAL ESTATE HOLDINGS IV	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS IV		11/17/2023		0	851,269	0	0	32.990
BALP20-71-7	OCONEE REAL ESTATE HOLDINGS VI	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS VI		12/15/2023		0	1,128,050	0	0	38.500
BALP20-87-3	OCONEE REAL ESTATE HOLDINGS V	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS V		09/24/2024		0	1,579,822	0	0	44.790
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	3,559,141	0	0	XXX
BALPSO-UN-3	SOUND MARK HORIZONS FUND LP	WILMINGTON	DE	SOUND MARK HORIZONS FUND LP		09/03/2026		25,000,000	0	0	15,466,829	25.200
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated								25,000,000	0	0	15,466,829	XXX
87151K-AA-7	SYMETRA LIFE INSURANCE SERIES 144A 6.55% Due 10/1/2055 A01	DES MOINES	IA	SYMETRA LIFE INSURANCE SERIES 144A 6.55% Due 10/1/2055 A01	2.A FE	07/17/2025		0	4,091,760	0	0	0.000
2799999. Surplus notes - unaffiliated								0	4,091,760	0	0	XXX
05533U-AJ-7	BBVA BANCOMER SA MEXCIO SERIES 144A VAR % Due 4/6/2042 A06	MEXICO CITY	MEX	BBVA BANCOMER SA MEXCIO SERIES 144A VAR % Due 4/6/2042 A06	3.A FE	09/29/2026		2,625,000	0	0	0	0.000
05602X-QU-5	BNP PARIBAS SERIES 144A VAR % Due Perpetual FA17	PARIS	FRA	BNP PARIBAS SERIES 144A VAR % Due Perpetual FA17	2.C FE	08/10/2026		1,500,000	0	0	0	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
83367T-BW-8	SOCIETE GENERALE SERIES 144A VAR % Due Perpetual MS29	PARIS	FRA	SOCIETE GENERALE SERIES 144A VAR % Due Perpetual MS29	3.B FE	09/22/2026		1,000,000	0	0	0	0.000
86562M-EY-2	SUMITOMO MITSUI FINL GRP VAR % Due Perpetual JD5	TOKYO	JPN	SUMITOMO MITSUI FINL GRP VAR % Due Perpetual JD5	2.C FE	09/01/2026		2,000,000	0	0	0	0.000
2999999. Capital notes - unaffiliated								7,125,000	0	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	164,042	0	107,427	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	134,628	0	894,644	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	19,313	0	301,301	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	2,622,359	0	5,244,718	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	657,178	0	4,083,025	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	90,000	0	697,766	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	36,054	0	1,511,133	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	455,624	0	3,779,112	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	1,138,976	0	5,792,569	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	146,250	0	596,250	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								0	5,464,424	0	23,007,946	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	827,946	0	855,904	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	323,959	0	906,945	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	717,606	0	5,110,212	0.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated								0	1,869,512	0	6,873,061	XXX
7899999. Total - unaffiliated								32,125,000	28,038,230	0	228,616,516	XXX
7999999. Total - affiliated								0	20,428,652	0	6,873,061	XXX
8099999 - Totals								32,125,000	48,466,883	0	235,489,577	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	19,749	0	0	0	0	0	0	19,749	19,749	0	0	0	0
BALP20-02-2	GENERAL ATLANTIC INV PTNS 2019	WILMINGTON	DE	RETURN OF CAPITAL	01/14/2020	09/18/2026	136,512	0	0	0	0	0	0	136,512	136,512	0	0	0	0
BALP20-03-0	KAYNE SENIOR CREDIT IV LP	Dover	DE	RETURN OF CAPITAL	01/24/2020	09/25/2026	31,774	0	0	0	0	0	0	31,774	31,774	0	0	0	0
BALP20-06-3	INSIGHT VENTURE PARTNERS XI LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	03/25/2020	09/18/2026	48,876	0	0	0	0	0	0	48,876	48,876	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
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/07/2020	07/30/2026	47,028	0	0	0	0	0	0	47,028	47,028	0	0	0	0
BALP20-11-3	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	RETURN OF CAPITAL	07/31/2020	08/31/2026	18,622	0	0	0	0	0	0	18,622	18,622	0	0	0	0
BALP20-12-1	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	RETURN OF CAPITAL	12/16/2020	08/05/2026	1,353,804	0	0	0	0	0	0	1,353,804	1,353,804	0	0	0	0
BALP20-13-9	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	10/21/2020	09/04/2026	25,417	0	0	0	0	0	0	25,417	25,417	0	0	0	0
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	RETURN OF CAPITAL	01/06/2021	09/30/2026	54,195	0	0	0	0	0	0	54,195	54,195	0	0	0	0
BALP20-18-8	EQT IX (NO2) USD SCSP LP	LUXEMBOURG	LUX	RETURN OF CAPITAL	02/05/2021	09/14/2026	123,074	0	0	0	0	0	0	123,074	123,074	0	0	0	0
BALP20-19-6	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	RETURN OF CAPITAL	03/01/2021	09/29/2026	26,703	0	0	0	0	0	0	26,703	26,703	0	0	0	0
BALP20-24-6	VSS STRUCTURED CAPITAL LP IV LP	WILMINGTON	DE	RETURN OF CAPITAL	07/01/2021	07/14/2026	382,080	0	0	0	0	0	0	382,080	382,080	0	0	0	0
BALP20-26-1	PEAK ROCK CAPITAL FUND III LP	WILMINGTON	DE	RETURN OF CAPITAL	07/13/2021	07/01/2026	318,489	0	0	0	0	0	0	318,489	318,489	0	0	0	0
BALP20-27-9	INSIGHT PARTNERS XII LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	07/15/2021	09/29/2026	94,071	0	0	0	0	0	0	94,071	94,071	0	0	0	0
BALP20-28-7	EQT INFRASTRUCTURE EQT V	LUXEMBOURG	LUX	RETURN OF CAPITAL	08/13/2021	08/04/2026	263,790	0	0	0	0	0	0	263,790	263,790	0	0	0	0
BALP20-29-5	THE RESOLUTE FUND V LP	NEW YORK	NY	RETURN OF CAPITAL	09/07/2021	09/09/2026	20,528	0	0	0	0	0	0	20,528	20,528	0	0	0	0
BALP20-30-3	CLAYTON DUBLIER & RICE FUND XI	GRAND CAYMAN	CYM	RETURN OF CAPITAL	09/23/2021	09/02/2026	111,750	0	0	0	0	0	0	111,750	111,750	0	0	0	0
BALP20-32-9	CHARLESBANK EQUITY FUND X	BOSTON	MA	RETURN OF CAPITAL	09/27/2021	09/16/2026	182,789	0	0	0	0	0	0	182,789	182,789	0	0	0	0
BALP20-34-5	BERKSHIRE FUND X	WILMINGTON	DE	RETURN OF CAPITAL	11/16/2021	08/26/2026	892,336	0	0	0	0	0	0	892,336	892,336	0	0	0	0
BALP20-35-2	TA XIV-A LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/03/2021	07/20/2026	95,550	0	0	0	0	0	0	95,550	95,550	0	0	0	0
BALP20-37-8	ROARK CAPITAL PARTNERS VI	GRAND CAYMAN	CYM	RETURN OF CAPITAL	01/03/2022	09/16/2026	340,275	0	0	0	0	0	0	340,275	340,275	0	0	0	0
BALP20-38-6	MARANON SR CREDIT STRATEGIES FND X	WILMINGTON	DE	RETURN OF CAPITAL	01/14/2022	09/04/2026	121,692	0	0	0	0	0	0	121,692	121,692	0	0	0	0
BALP20-39-4	THOMAS H. LEE EQUITY IX LP	WILMINGTON	DE	RETURN OF CAPITAL	01/14/2022	08/04/2026	229,291	0	0	0	0	0	0	229,291	229,291	0	0	0	0
BALP20-43-6	KKR GLBL INFRASTRUCTURE INVEST IV	LUXEMBOURG	LUX	RETURN OF CAPITAL	04/21/2022	09/17/2026	1,528,937	0	0	0	0	0	0	1,528,937	1,528,937	0	0	0	0
BALP20-46-9	NEW MOUNTAIN GUARDIAN IV BDC LLC	WILMINGTON	DE	RETURN OF CAPITAL	06/23/2022	07/20/2026	128,250	0	0	0	0	0	0	128,250	128,250	0	0	0	0
BALP20-49-3	HARVEST PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	09/01/2022	08/11/2026	74,448	0	0	0	0	0	0	74,448	74,448	0	0	0	0
BALP20-55-0	ACCEL-KKR CREDIT PARTNERS II LP	WILMINGTON	DE	RETURN OF CAPITAL	03/10/2023	08/21/2026	38,905	0	0	0	0	0	0	38,905	38,905	0	0	0	0
BALP20-61-8	GREEN EQUITY INVESTORS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	08/15/2023	09/28/2026	3,877	0	0	0	0	0	0	3,877	3,877	0	0	0	0
BALP20-62-6	APOLLO INVESTMENT FUND X	WILMINGTON	DE	RETURN OF CAPITAL	08/14/2023	09/22/2026	46,557	0	0	0	0	0	0	46,557	46,557	0	0	0	0
BALP20-63-4	ALTOR FUND VI	STOCKHOLM	SWE	RETURN OF CAPITAL	08/22/2023	09/29/2026	99,789	0	0	0	0	0	0	99,789	99,245	(545)	0	(545)	0
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	RETURN OF CAPITAL	09/15/2023	09/02/2026	188,538	0	0	0	0	0	0	188,538	188,538	0	0	0	0
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	RETURN OF CAPITAL	11/07/2023	09/14/2026	87,995	0	0	0	0	0	0	87,995	87,995	0	0	0	0
BALP20-74-1	KAYNE SENIOR CREDIT V	LOS ANGELES	CA	RETURN OF CAPITAL	01/18/2024	08/21/2026	36,429	0	0	0	0	0	0	36,429	36,429	0	0	0	0
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	RETURN OF CAPITAL	01/25/2024	07/02/2026	64,872	0	0	0	0	0	0	64,872	64,872	0	0	0	0
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	RETURN OF CAPITAL	02/02/2024	07/09/2026	709	0	0	0	0	0	0	709	709	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	66,345	0	0	0	0	0	0	66,345	66,345	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	68,789	0	0	0	0	0	0	68,789	68,789	0	0	0	0
BALP20-91-5	FRANCISCO PARTNERS AGILITY III LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	03/05/2025	08/20/2026	9,959	0	0	0	0	0	0	9,959	9,959	0	0	0	0
BALP20-92-3	FS EQUITY PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	03/20/2025	07/24/2026	760	0	0	0	0	0	0	760	760	0	0	0	0
BALP21-03-8	KKR GLOBAL INFRASTRUCTURE INVESTORS V	GRAND CAYMAN	CYM	RETURN OF CAPITAL	11/13/2025	09/23/2026	154,907	0	0	0	0	0	0	154,907	154,907	0	0	0	0
BALP21-09-5	BAIN CAPITAL FUND XIV LP	WILMINGTON	DE	RETURN OF CAPITAL	05/26/2026	09/04/2026	227,812	0	0	0	0	0	0	227,812	227,812	0	0	0	0
BALP95-79-2	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	RETURN OF CAPITAL	11/21/2016	09/24/2026	523	0	0	0	0	0	0	523	523	0	0	0	0
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	BOSTON	MA	RETURN OF CAPITAL	07/16/2018	09/18/2026	240,173	0	0	0	0	0	0	240,173	240,173	0	0	0	0
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2018	07/24/2026	461,965	0	0	0	0	0	0	461,965	461,965	0	0	0	0
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	09/13/2019	09/23/2026	77,035	0	0	0	0	0	0	77,035	77,035	0	0	0	0
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	RETURN OF CAPITAL	07/03/2019	09/14/2026	54,778	0	0	0	0	0	0	54,778	54,778	0	0	0	0
BALP98-49-9	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	RETURN OF CAPITAL	08/29/2019	09/29/2026	604,472	0	0	0	0	0	0	604,472	604,472	0	0	0	0
BALP98-51-5	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2018	08/17/2026	35,773	0	0	0	0	0	0	35,773	35,773	0	0	0	0
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL	03/28/2019	09/16/2026	75,028	0	0	0	0	0	0	75,028	75,028	0	0	0	0
BALP98-57-2	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	RETURN OF CAPITAL	03/29/2019	09/28/2026	34,994	0	0	0	0	0	0	34,994	34,994	0	0	0	0
BALP98-59-8	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	RETURN OF CAPITAL	06/05/2019	07/14/2026	2,581	0	0	0	0	0	0	2,581	2,581	0	0	0	0
BALP98-64-8	MACQUARIE INFRASTRUCTURE PTNS IV	WILMINGTON	DE	RETURN OF CAPITAL	05/17/2018	07/23/2026	1,300,518	0	0	0	0	0	0	1,300,518	1,300,518	0	0	0	0
BALP98-65-5	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	RETURN OF CAPITAL	05/07/2018	09/29/2026	229,346	0	0	0	0	0	0	229,346	229,346	0	0	0	0
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/03/2018	07/21/2026	554,981	0	0	0	0	0	0	554,981	554,981	0	0	0	0
BALP98-75-4	QUAD-C PARTNER IX	MINNEAPOLIS	MN	RETURN OF CAPITAL	04/26/2017	09/29/2026	58,606	0	0	0	0	0	0	58,606	58,606	0	0	0	0
BALP98-87-9	GCG INVESTORS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/14/2017	07/30/2026	26,337	0	0	0	0	0	0	26,337	26,337	0	0	0	0
BALP98-89-5	KAYNE SENIOR CREDIT FUND III	Dover	DE	RETURN OF CAPITAL	05/30/2017	09/25/2026	321,672	0	0	0	0	0	0	321,672	321,672	0	0	0	0
BALP98-90-3	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	RETURN OF CAPITAL	09/21/2017	09/29/2026	508,544	0	0	0	0	0	0	508,544	508,544	0	0	0	0
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	RETURN OF CAPITAL	03/15/2019	09/25/2026	72,901	0	0	0	0	0	0	72,901	72,901	0	0	0	0
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	RETURN OF CAPITAL	07/17/2017	09/09/2026	115,913	0	0	0	0	0	0	115,913	115,913	0	0	0	0
BALP98-96-0	INSIGHT VENTURE PTNRS X LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	04/17/2018	08/11/2026	32,842	0	0	0	0	0	0	32,842	32,842	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BALP99-10-9	EQT INFRASTRUCTURE III	LUXEMBOURG	LUX	RETURN OF CAPITAL	10/25/2017	07/20/2026	6,888	0	0	0	0	0	0	6,888	6,867	(22)	0	(22)	0
BALP99-11-7	DYAL PARTNERS III PE	WILMINGTON	DE	RETURN OF CAPITAL	01/08/2016	09/16/2026	2,102	0	0	0	0	0	0	2,102	2,102	0	0	0	0
BALP99-14-1	TA XII-A	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2016	08/18/2026	60,000	0	0	0	0	0	0	60,000	60,000	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	03/26/2015	09/15/2026	314,754	0	0	0	0	0	0	314,754	314,754	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	01/21/2015	09/29/2026	194,152	0	0	0	0	0	0	194,152	194,152	0	0	0	0
BALP99-68-7	METALMARK CAP PARTNERS II LP	NEW YORK	NY	RETURN OF CAPITAL	12/11/2014	08/18/2026	585,572	0	0	0	0	0	0	585,572	585,572	0	0	0	0
BALP99-75-2	NGP NATURAL RESOURCES XI LP	IRVING	TX	RETURN OF CAPITAL	11/05/2014	07/08/2026	448,524	0	0	0	0	0	0	448,524	448,524	0	0	0	0
BALP99-76-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	RETURN OF CAPITAL	02/02/2015	09/23/2026	249,696	0	0	0	0	0	0	249,696	249,696	0	0	0	0
BALPHP-SA-3	HPS ASSET VALUE PLATFORM LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	05/29/2025	09/29/2026	136,703	0	0	0	0	0	0	136,703	136,703	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	1,631,135	0	0	0	0	0	0	1,631,135	1,631,135	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							16,384,080	0	0	0	0	0	0	16,384,080	16,383,514	(566)	0	(566)	0
BALP99-92-7	POMONA CAP IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	09/28/2026	619,005	0	0	0	0	0	0	619,005	619,005	0	0	0	0
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							619,005	0	0	0	0	0	0	619,005	619,005	0	0	0	0
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	RETURN OF CAPITAL	09/22/2021	09/28/2026	3,543	0	0	0	0	0	0	3,543	3,543	0	0	0	0
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	10/11/2022	07/08/2026	103,486	0	0	0	0	0	0	103,486	103,486	0	0	0	0
BALP20-53-5	TPG IV LP	WILMINGTON	DE	RETURN OF CAPITAL	12/22/2022	08/28/2026	8,991	0	0	0	0	0	0	8,991	8,991	0	0	0	0
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	RETURN OF CAPITAL	03/24/2023	09/25/2026	70,025	0	0	0	0	0	0	70,025	70,025	0	0	0	0
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	12/04/2017	09/28/2026	78,939	0	0	0	0	0	0	78,939	78,939	0	0	0	0
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	RETURN OF CAPITAL	09/23/2019	09/28/2026	172,251	0	0	0	0	0	0	172,251	172,251	0	0	0	0
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	RETURN OF CAPITAL	09/17/2019	09/23/2026	60,587	0	0	0	0	0	0	60,587	60,587	0	0	0	0
BALP99-38-0	BLACKSTONE REAL ESTATE PTNS VIII	WILMINGTON	DE	RETURN OF CAPITAL	08/18/2015	09/29/2026	237,626	0	0	0	0	0	0	237,626	237,626	0	0	0	0
BALPFO-RG-6	FORGE REAL ESTATE PARTNERS V LP	WILMINGTON	DE	RETURN OF CAPITAL	12/05/2024	09/18/2026	25,113	0	0	0	0	0	0	25,113	25,113	0	0	0	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							760,561	0	0	0	0	0	0	760,561	760,561	0	0	0	0
BALP98-60-6	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/27/2017	09/29/2026	204,284	0	0	0	0	0	0	204,284	204,284	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	822,832	0	0	0	0	0	0	822,832	822,832	0	0	0	0
BALPSO-UN-3	SOUND MARK HORIZONS FUND LP	WILMINGTON	DE	RETURN OF CAPITAL	09/03/2026	09/03/2026	11,163,110	0	0	0	0	0	0	11,163,110	11,163,110	0	0	0	0
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							12,190,226	0	0	0	0	0	0	12,190,226	12,190,226	0	0	0	0
018820-AF-7	ALLIANZ SE VAR % Due Perpetual Ann-4/30	MUNICH	DEU	SALE	04/15/2026	08/05/2026	1,600,064	0	0	0	0	0	0	1,600,064	1,589,716	0	(10,348)	(10,348)	28,094
05602X-QU-5	BNP PARIBAS SERIES 144A VAR % Due Perpetual FA17	PARIS	FRA	SALE	08/10/2026	08/12/2026	1,500,000	0	0	0	0	0	0	1,500,000	1,501,875	0	1,875	1,875	0
05946K-AW-1	BANCO BILBAO VIZCAYA ARG VAR % Due Perpetual FMAN8	BILBAO	ESP	SALE	04/30/2026	07/16/2026	1,012,799	(12,799)	0	0	0	(12,799)	0	1,000,000	1,008,350	0	8,350	8,350	13,656
05971K-AQ-2	BANCO SANTANDER SA VAR % Due Perpetual FMAN21	MADRID	ESP	SALE	01/30/2026	08/04/2026	1,914,672	0	0	0	0	0	0	1,914,672	1,873,920	0	(40,752)	(40,752)	91,170
225313-AT-2	CREDIT AGRICOLE SA SERIES 144A VAR % Due Perpetual MJSD23	MONTROUGE	FRA	SALE	01/30/2026	08/11/2026	515,125	7,375	0	0	0	7,375	0	522,500	510,205	0	(12,295)	(12,295)	22,661
780082-BA-0	ROYAL BANK OF CANADA VAR % Due 5/24/2086 FMAN24	TORONTO	CAN	SALE	01/29/2026	08/27/2026	799,549	0	0	0	0	0	0	799,549	784,000	0	(15,549)	(15,549)	30,044
86562M-EY-2	SUMITOMO MITSUI FINL GRP VAR % Due Perpetual JD5	TOKYO	JPN	SALE	09/01/2026	09/28/2026	500,000	0	0	0	0	0	0	500,000	488,750	0	(11,250)	(11,250)	1,834
902613-BE-7	UBS GROUP AG SERIES 144A VAR % Due Perpetual MN13	ZURICH	CHE	SALE	01/30/2026	09/10/2026	1,171,250	0	0	0	0	0	0	1,171,250	1,138,933	0	(32,318)	(32,318)	72,137
BYD7AW-0G-9	ING GROEP NV INTNED Stp % Due 12/31/2079 MN16	AMSTERDAM	NLD	SALE	01/30/2026	08/10/2026	1,876,151	0	232	0	0	232	0	1,876,151	1,820,105	0	(56,046)	(56,046)	100,694
2999999. Capital notes - unaffiliated							10,889,610	(5,424)	232	0	0	(5,192)	0	10,884,186	10,715,854	0	(168,333)	(168,333)	360,290
BAREWA-TE-9	WATERCRESS FINANCIAL GROUP LLC WATERC Due 3/31/2046 Mo-25	DES MOINES	IA	REDEMPTION	03/27/2026	09/28/2026	124,973	0	0	0	0	0	0	124,973	124,973	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	66,414	0	0	0	0	0	0	66,414	66,414	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	71,143	0	0	0	0	0	0	71,143	71,143	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
BARESI-LC-9	SILICON HOLDINGS 2025-1 LLC RESIDUAL Due 5/30/2060 MN23	NEW YORK	NY	SALE	09/25/2025	08/25/2026	6,554,742	0	0	0	0	0	0	6,554,742	6,554,742	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	562,646	0	0	0	0	0	0	562,646	562,646	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	666,211	0	0	0	0	0	0	666,211	666,211	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	26,180	0	0	0	0	0	0	26,180	26,180	0	0	0	0
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							8,072,308	0	0	0	0	0	0	8,072,308	8,072,308	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	10,934	0	0	0	0	0	0	10,934	10,934	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	5,838	0	0	0	0	0	0	5,838	5,838	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	15,983	0	0	0	0	0	0	15,983	15,983	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	14,237	0	0	0	0	0	0	14,237	14,237	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	46,496	0	0	0	0	0	0	46,496	46,496	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	230,720	0	0	0	0	0	0	230,720	230,720	0	0	0	0
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							324,209	0	0	0	0	0	0	324,209	324,209	0	0	0	0
7899999. Total - unaffiliated							48,296,786	(5,424)	232	0	0	(5,192)	0	48,291,362	48,122,462	(566)	(168,333)	(168,899)	360,290
7999999. Total - affiliated							943,214	0	0	0	0	0	0	943,214	943,214	0	0	0	0
8099999 - Totals							49,239,999	(5,424)	232	0	0	(5,192)	0	49,234,575	49,065,676	(566)	(168,333)	(168,899)	360,290

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
912803-HH-9	STRIP PRINC 0.000% 02/15/55	07/16/2026	WACHOVIA		11,532,997	50,000,000	0	1.A
912810-UU-0	US TREASURY N B 5.000% 05/15/56	07/31/2026	Various		156,949,219	160,000,000	1,432,065	1.A
912810-UW-6	US TREASURY N B 5.125% 08/15/56	09/29/2026	Various		303,838,867	315,000,000	1,116,219	1.A
91282C-RF-0	US TREASURY NB 4.625% 08/15/36	09/29/2026	Various		249,893,047	261,000,000	1,402,707	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					722,214,130	786,000,000	3,950,991	XXX
06237M-AF-0	BANK GOSPODARSTWA KRAJOW SERIES 144A 5.875% 09/09/38	09/01/2026	GOLDMAN SACHS & CO.		4,453,110	4,500,000	0	1.G FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					4,453,110	4,500,000	0	XXX
646067-NN-4	NEW JERSEY EDUCATIONAL FACILIT SERIES C 3.836% 09/01/36	07/14/2026	Tax Free Exchange		370,385	370,000	5,283	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		625,000	625,000	3,542	1.A
79766D-B3-2	SAN FRANCISCO CA CITY &CNTY AR SERIES C 3.345% 05/01/51	07/02/2026	Tax Free Exchange		1,595,000	1,595,000	9,040	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,590,385	2,590,000	17,865	XXX
010392-FS-2	ALABAMA POWER CO SERIES A 4.300% 07/15/48	07/01/2026	BARCLAYS CAPITAL		3,269,640	4,000,000	79,789	1.F FE
07367A-AA-7	BEACON POINT DC LLC SERIES 144A 6.129% 11/30/42	07/01/2026	BARCLAYS CAPITAL		11,085,030	11,000,000	43,073	2.B FE
29366M-AJ-7	ENTERGY ARKANSAS LLC 5.750% 01/15/56	07/01/2026	BARCLAYS CAPITAL		3,970,640	4,000,000	111,167	1.F FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					18,325,310	19,000,000	234,029	XXX
00206R-BH-4	AT T INC 4.300% 12/15/42	07/01/2026	BARCLAYS CAPITAL		4,944,240	6,000,000	12,183	2.B FE
00287Y-BD-0	ABBVIE INC 4.875% 11/14/48	08/31/2026	BARCLAYS CAPITAL		3,012,380	3,500,000	50,714	1.G FE
00287Y-CB-3	ABBVIE INC SERIES WI 4.250% 11/21/49	07/01/2026	BARCLAYS CAPITAL		3,264,960	4,000,000	19,361	1.G FE
00287Y-ES-4	ABBVIE INC 6.000% 09/15/56	08/04/2026	MORGAN STANLEY & CO. INC.		3,977,640	4,000,000	0	1.G FE
010392-FT-0	ALABAMA POWER CO 3.450% 10/01/49	08/31/2026	BARCLAYS CAPITAL		2,708,680	4,000,000	57,500	1.E FE
02005N-BY-5	ALLY FINANCIAL INC 6.646% 01/17/40	08/26/2026	Various		736,123	750,000	2,400	3.A FE
02079K-BP-1	ALPHABET INC 5.650% 02/15/56	07/01/2026	BARCLAYS CAPITAL		3,936,960	4,000,000	87,261	1.C FE
02079K-CU-9	ALPHABET INC 6.375% 08/15/56	08/06/2026	BANK OF AMERICA		4,998,600	5,000,000	0	1.C FE
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46	08/31/2026	BARCLAYS CAPITAL		3,567,500	5,000,000	88,802	2.A FE
023135-AQ-9	AMAZON COM INC 4.950% 12/05/44	07/01/2026	BARCLAYS CAPITAL		3,732,120	4,000,000	14,850	1.E FE
023135-DH-6	AMAZON COM INC 5.800% 03/13/56	07/22/2026	CITADEL		469,190	500,000	10,472	1.E FE
023135-EG-7	AMAZON COM INC 6.100% 07/09/56	07/07/2026	JP MORGAN SECURITIES LTD		6,955,200	7,000,000	0	1.D FE
026874-DA-2	AMERICAN INTL GROUP 4.500% 07/16/44	07/01/2026	BARCLAYS CAPITAL		5,230,560	6,000,000	124,500	2.A FE
026874-DL-8	AMERICAN INTERNATIONAL 4.750% 04/01/48	08/31/2026	BARCLAYS CAPITAL		3,365,000	4,000,000	79,167	2.A FE
03073E-AQ-8	AMERISOURCEBERGEN CORP 4.300% 12/15/47	08/31/2026	BARCLAYS CAPITAL		3,160,280	4,000,000	36,311	2.A FE
031162-BZ-2	AMGEN INC 4.400% 05/01/45	08/31/2026	BARCLAYS CAPITAL		6,245,885	7,500,000	81,156	2.A FE
036936-AA-0	AP KONA HOLDINGS LLC 6.375% 05/28/61	08/28/2026	PIK-Purchase		287,944	287,944	0	2.C PL
036940-AF-1	AON NA AON GLOBAL 6.450% 09/17/46	09/14/2026	CITIGROUP GLOBAL MARKETS		8,998,020	9,000,000	0	2.B FE
036940-AG-9	AON NA AON GLOBAL 6.450% 09/17/56	09/15/2026	Various		7,464,500	7,500,000	0	2.B FE
03740L-AE-2	AON CORP/AON GLOBAL HOLD 3.900% 02/28/52	08/31/2026	BARCLAYS CAPITAL		2,795,520	4,000,000	1,300	2.A FE
04011#-AA-3	APC RATED FEEDER CL A APCRT 6.600% 09/30/55	07/08/2026	Various		19,239,424	19,239,424	0	1.G FE
04011#-AB-1	APC RATED FEEDER CL B APCRT 8.000% 09/30/55	07/08/2026	PRIVATE DIRECT		9,619,712	9,619,712	0	2.B FE
04686J-AL-5	ATHENE HOLDING LTD 6.625% 05/19/55	08/18/2026	BANK OF AMERICA		683,370	750,000	12,422	2.A FE
049560-AS-4	ATMOS ENERGY CORP 3.375% 09/15/49	08/31/2026	BARCLAYS CAPITAL		2,359,245	3,500,000	54,469	1.G FE
054989-AC-2	BAT CAPITAL CORP 7.079% 08/02/43	07/01/2026	BARCLAYS CAPITAL		5,569,300	5,000,000	147,479	2.A FE
05624B-AA-8	BCPE FUEGO INVESTOR LP BCPEFUE 6.549% 07/01/33	07/01/2026	PRIVATE DIRECT		193,376	0	0	1.G PL
06051G-JA-8	BANK OF AMERICA CORP SERIES MTN 4.083% 03/20/51	08/31/2026	BARCLAYS CAPITAL		2,645,090	3,500,000	63,910	1.G FE
07177M-AN-3	BAXALTA INC SERIES WI 5.250% 06/23/45	07/01/2026	BARCLAYS CAPITAL		5,633,040	6,000,000	7,875	2.A FE
089535-AA-6	BIG SKY FUNDING LLC COM26 5.750% 10/20/35	07/13/2026	Various		1,628,912	1,628,912	0	1.G PL
097023-BS-3	BOEING CO THE 3.375% 06/15/46	07/01/2026	BARCLAYS CAPITAL		2,800,280	4,000,000	6,375	2.C FE
104674-A@-5	BRADY CORPORATION B BRC 5.650% 08/03/33	08/03/2026	PRIVATE DIRECT		3,000,000	3,000,000	0	2.B PL
10922N-AH-6	BRIGHTHOUSE FINANCIAL IN 3.850% 12/22/51	09/10/2026	JP MORGAN SECURITIES LTD		267,335	500,000	4,385	2.C FE
110122-CR-7	BRISTOL-MYERS SQUIBB CO 4.250% 10/26/49	08/31/2026	BARCLAYS CAPITAL		2,716,805	3,500,000	51,649	1.F FE
11135F-DD-0	BROADCOM INC 5.700% 01/15/56	07/01/2026	BARCLAYS CAPITAL		3,957,040	4,000,000	107,033	1.G FE
125523-CF-5	CIGNA GROUP/THE 4.800% 07/15/46	07/01/2026	BARCLAYS CAPITAL		3,516,680	4,000,000	89,067	2.A FE
12602L-AD-2	CHPE LLC SERIES 144A 5.875% 06/29/46	07/01/2026	BARCLAYS CAPITAL		11,041,690	11,000,000	37,698	2.A FE
126408-HF-3	CSX CORP 3.800% 11/01/46	07/01/2026	BARCLAYS CAPITAL		3,887,400	5,000,000	32,194	1.G FE
126408-HK-2	CSX CORP 4.300% 03/01/48	08/31/2026	BARCLAYS CAPITAL		2,781,520	3,500,000	0	1.G FE
126408-HP-1	CSX CORP 4.500% 03/15/49	07/30/2026	SEAPORT GLOBAL SECURITIES LLC		2,447,370	3,000,000	51,000	1.G FE
126650-CD-0	CVS CAREMARK CORP 5.300% 12/05/43	07/01/2026	BARCLAYS CAPITAL		4,668,150	5,000,000	19,875	2.C 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 Administrative Symbol
209111-FY-4	CON EDISON CO OF NY INC SERIES 20B 3.950% 04/01/50	08/31/2026	BARCLAYS CAPITAL		2,210,280	3,000,000	49,375	1.G FE
210385-AK-6	CONSTELLATION EN GEN LLC 5.000% 02/01/31	07/10/2026	Tax Free Exchange		93,749	100,000	2,292	2.A FE
219350-BK-0	CORNING INC 5.350% 11/15/48	08/31/2026	BARCLAYS CAPITAL		7,415,800	8,000,000	90,950	2.A FE
24703D-BF-7	DELL INT LLC EMC CORP 3.375% 12/15/41	08/31/2026	BARCLAYS CAPITAL		2,945,120	4,000,000	28,500	2.A FE
25278X-AW-9	DIAMONDBACK ENERGY INC 6.250% 03/15/53	07/01/2026	BARCLAYS CAPITAL		4,132,440	4,000,000	74,306	2.B FE
253393-AJ-1	DICK S SPORTING GOODS SERIES WI 4.000% 10/01/29	07/17/2026	Tax Free Exchange		680,557	750,000	9,167	2.B FE
27326#-AF-3	EAST KENTUCKY POWER COOPERATIV ESTKTY 5.970% 08/27/46	08/27/2026	PRIVATE DIRECT		4,000,000	4,000,000	0	1.G FE
29379V-BJ-1	ENTERPRISE PRODUCTS OPER 4.900% 05/15/46	08/31/2026	BARCLAYS CAPITAL		3,040,310	3,500,000	50,497	1.G FE
30036F-AB-7	EVERGY KANSAS CENTRAL 5.700% 03/15/53	08/31/2026	BARCLAYS CAPITAL		3,805,440	4,000,000	105,133	1.F FE
30036F-AG-6	EVERGY KANSAS CENTRAL 5.600% 01/15/34	09/10/2026	PNC CAPITAL MARKETS LLC		999,610	1,000,000	0	1.F FE
30161N-BL-4	EXELON CORP 5.600% 03/15/53	08/31/2026	BARCLAYS CAPITAL		4,537,100	5,000,000	129,111	2.B FE
30303M-AK-8	META PLATFORM INC 6.300% 05/15/56	07/16/2026	BMO CAPITAL MARKETS		479,215	500,000	6,388	1.D FE
337738-AV-0	FISERV INC 4.400% 07/01/49	07/01/2026	BARCLAYS CAPITAL		3,180,640	4,000,000	489	2.B FE
35137L-AK-1	FOX CORP SERIES WI 5.576% 01/25/49	07/01/2026	BARCLAYS CAPITAL		3,713,840	4,000,000	97,270	2.B FE
36140*-AA-3	GA CONCORD INVESTCO LLC GACI 6.690% 06/30/50	08/20/2026	SEAPORT GLOBAL SECURITIES LLC		34,000,000	34,000,000	366,463	2.C PL
361448-BH-5	GATX CORP 3.100% 06/01/51	08/31/2026	BARCLAYS CAPITAL		2,432,840	4,000,000	31,000	2.A FE
375558-BK-8	GILEAD SCIENCES INC 4.150% 03/01/47	08/31/2026	BARCLAYS CAPITAL		2,749,670	3,500,000	0	1.G FE
38145G-AT-7	GOLDMAN SACHS GROUP INC 5.541% 01/21/47	07/01/2026	BARCLAYS CAPITAL		4,824,650	5,000,000	123,903	1.F FE
39813#-AB-7	GRIDFLEX GENERATION LLC 6.653% 12/31/30	07/01/2026	BANK OF NEW YORK		(52,267)	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		751,488	750,000	0	3.B FE
404119-BV-0	HCA INC 5.500% 06/15/47	07/01/2026	BARCLAYS CAPITAL		3,724,840	4,000,000	10,389	2.B FE
416515-BC-7	HARTFORD FINANCIAL SERVICES GR SERIES ICON 6.127% 02/12/47	09/28/2026	SEAPORT GLOBAL SECURITIES LLC		2,988,000	3,000,000	21,956	2.A FE
43849R-AH-8	HONEYWELL AEROSPACE INC SERIES 144A 5.622% 03/16/46	07/01/2026	BARCLAYS CAPITAL		4,968,900	5,000,000	82,768	1.G FE
43849R-AS-4	HONEYWELL AEROSPACE INC SERIES WI 5.622% 03/16/46	08/10/2026	Tax Free Exchange		8,469,252	8,500,000	193,803	2.A FE
43849R-AT-2	HONEYWELL AEROSPACE INC SERIES WI 5.732% 03/16/56	08/31/2026	BARCLAYS CAPITAL		3,798,920	4,000,000	105,087	2.A FE
43849R-AT-2	HONEYWELL AEROSPACE INC SERIES WI 5.732% 03/16/56	08/10/2026	Tax Free Exchange		10,476,086	10,500,000	244,088	2.A FE
43849R-AU-9	HONEYWELL AEROSPACE INC SERIES WI 5.852% 03/16/66	08/10/2026	Tax Free Exchange		5,000,000	5,000,000	118,666	2.A FE
44571A-AB-0	HUNTER POINT CAPITAL GPFS NOTE HPCGP 7.170% 10/15/36	07/21/2026	PRIVATE DIRECT		5,625,000	5,625,000	0	1.F PL
44571A-AE-4	HUNTER POINT CAPITAL GPFS NOTE HPCGP 8.670% 10/15/36	07/21/2026	PRIVATE DIRECT		2,812,500	2,812,500	0	2.C PL
446150-BL-7	HUNTINGTON BANCSHARES 5.605% 01/28/41	07/16/2026	MORGAN KEEGAN & COMPANY INC		972,730	1,000,000	26,312	2.B FE
44813D-AA-4	HUT 8 DC LLC SERIES 144A 6.192% 11/15/42	07/01/2026	BARCLAYS CAPITAL		11,152,020	11,000,000	117,304	2.C FE
458140-CH-1	INTEL CORP 5.625% 02/10/43	07/01/2026	BARCLAYS CAPITAL		5,817,180	6,000,000	133,125	2.B FE
46266T-AH-1	IQVIA INC SERIES 144A 6.375% 03/15/34	09/09/2026	GOLDMAN SACHS & CO.		374,000	374,000	0	3.B FE
49338C-AF-0	KEYSPAN GAS EAST CORP SERIES 144A 6.098% 09/15/36	09/10/2026	JP MORGAN SECURITIES LTD		3,000,000	3,000,000	0	2.A FE
494550-BP-0	KINDER MORGAN ENER PART 5.000% 03/01/43	07/01/2026	BARCLAYS CAPITAL		4,528,300	5,000,000	84,028	2.A FE
49456B-AH-4	KINDER MORGAN INC 5.550% 06/01/45	08/31/2026	BARCLAYS CAPITAL		3,704,080	4,000,000	55,500	2.A FE
501044-CT-6	KROGER CO 5.150% 08/01/43	07/01/2026	BARCLAYS CAPITAL		5,577,420	6,000,000	129,608	2.A FE
529493-AA-6	LEXINGTON NOTES ISSUER II LLC LEXII 5.650% 12/04/36	09/29/2026	PRIVATE DIRECT		2,256,941	2,256,941	0	1.A PL
548661-DQ-7	LOWES COMPANIES INC 4.050% 05/03/47	08/31/2026	BARCLAYS CAPITAL		3,370,590	4,500,000	59,738	2.A FE
571748-BJ-0	MARSH MCLENNAN COS INC 4.900% 03/15/49	08/31/2026	BARCLAYS CAPITAL		3,416,120	4,000,000	90,378	1.G FE
571748-CE-0	MARSH MCLENNAN COS INC 5.350% 11/15/44	07/01/2026	BARCLAYS CAPITAL		5,748,540	6,000,000	41,908	1.G FE
573284-BG-0	MARTIN MARIETTA MATERIAL 6.375% 08/15/56	08/11/2026	DEUTSCHE BANK SECURITIES		1,495,815	1,500,000	0	2.A FE
58013M-FA-7	MCDONALD'S CORP 4.875% 12/09/45	08/31/2026	BARCLAYS CAPITAL		3,464,160	4,000,000	44,417	2.A FE
61747Y-GC-3	MORGAN STANLEY 5.900% 03/13/47	08/31/2026	BARCLAYS CAPITAL		8,955,020	9,000,000	199,453	1.E FE
62934#-AY-3	NLC LOAN FUNDING LLC SERIES 2 NLCLOA 5.980% 04/07/31	08/03/2026	PRIVATE DIRECT		15,050,000	15,050,000	0	1.F Z
63111X-AB-7	NASDAQ INC 3.250% 04/28/50	08/31/2026	BARCLAYS CAPITAL		5,278,320	8,000,000	67,528	2.A FE
655844-BQ-0	NORFOLK SOUTHERN CORP 4.450% 06/15/45	07/01/2026	BARCLAYS CAPITAL		3,441,680	4,000,000	8,406	2.A FE
67066G-AU-8	NVIDIA CORP 5.550% 06/15/46	08/31/2026	BARCLAYS CAPITAL		3,692,280	4,000,000	45,017	1.C FE
67066G-AV-6	NVIDIA CORP 5.625% 06/15/56	09/10/2026	GOLDMAN SACHS & CO.		4,469,300	5,000,000	64,844	1.C FE
677050-AJ-5	OGLETHORPE POWER CORP 4.200% 12/01/42	09/14/2026	KEYBANC CAPITAL MARKETS INC		860,684	1,100,000	13,347	2.A FE
68233J-DJ-0	ONCOR ELECTRIC DELIVERY SERIES 144A 5.900% 03/15/56	07/01/2026	BARCLAYS CAPITAL		4,047,680	4,000,000	68,833	1.F FE
68233J-DS-0	ONCOR ELECTRIC DELIVERY SERIES 144A 6.350% 09/15/66	09/08/2026	JP MORGAN SECURITIES LTD		4,994,150	5,000,000	0	1.F FE
68389X-DX-0	ORACLE CORP 4.950% 02/04/31	07/17/2026	JANE STREET CAPITAL		242,005	250,000	5,706	2.B FE
68389X-EB-7	ORACLE CORP 6.700% 02/04/56	09/30/2026	Various		2,243,205	2,600,000	31,257	2.B FE
718172-BL-2	PHILIP MORRIS INTL INC 4.250% 11/10/44	08/31/2026	BARCLAYS CAPITAL		6,187,740	7,500,000	70,420	1.G FE
74941Y-AA-0	RD MICHIGAN PROP OWNER I SERIES 144A 7.500% 03/30/45	07/16/2026	CITADEL		983,800	1,000,000	3,542	2.B FE
754730-AF-6	RAYMOND JAMES FINANCIAL 4.950% 07/15/46	09/01/2026	Various		7,793,050	9,000,000	57,613	1.G 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 Administrative Symbol
78433L-AN-6	SCE RECOVERY FUNDING LLC SERIES A-2 6.036% 12/15/52	07/21/2026	RBC CAPITAL MARKETS		5,499,493	5,500,000	0	1.A FE
79466L-AV-6	SALESFORCE INC 6.400% 03/15/46	08/31/2026	BARCLAYS CAPITAL		8,984,790	9,000,000	216,356	1.F FE
81762P-AK-8	SERVICENOW INC 6.300% 05/15/56	07/24/2026	SUSQUEHANNA FINANCIAL GROUP		486,585	500,000	6,300	1.F FE
832696-AY-4	JM SMUCKER CO 6.500% 11/15/43	07/01/2026	BARCLAYS CAPITAL		6,466,440	6,000,000	50,917	2.B FE
83444M-AS-0	SOLVENTUM CORP 5.900% 04/30/54	08/31/2026	BARCLAYS CAPITAL		4,701,200	5,000,000	99,153	2.B FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC SERIES 144A 7.534% 11/30/48	07/27/2026	JP MORGAN SECURITIES LTD		19,500,000	19,500,000	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		5,094,459	5,094,459	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		5,094,459	5,094,459	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		1,698,153	1,698,153	0	3.A Z
84615Q-AA-1	SPACE EXPLORATION TECH SERIES 144A 5.350% 07/15/31	07/17/2026	MORGAN STANLEY & CO. INC.		492,325	500,000	1,783	2.A FE
84615Q-AJ-2	SPACE EXPLORATION TECH SERIES 144A 6.650% 07/15/56	09/28/2026	SUSQUEHANNA FINANCIAL GROUP		511,542	600,000	10,308	2.A FE
854502-AM-3	STANLEY BLACK & DECKER I HYB 6.707% 03/15/60	08/11/2026	JP MORGAN SECURITIES LTD		1,488,750	1,500,000	41,080	2.C FE
858119-BP-4	STEEL DYNAMICS INC 3.250% 10/15/50	07/01/2026	BARCLAYS CAPITAL		2,682,960	4,000,000	27,806	2.B FE
861932-AA-9	STONEPEAK NILE PARENT SERIES 144A 7.250% 03/15/32	09/24/2026	BARCLAYS CAPITAL		300,000	300,000	967	3.B FE
86765B-AM-1	ENERGY TRANSFER LP 4.950% 01/15/43	07/01/2026	BARCLAYS CAPITAL		4,423,400	5,000,000	114,813	2.B FE
87183X-AE-3	SYSCO HOLD SYSC CORP 6.400% 10/06/46	09/23/2026	Various		7,911,040	8,000,000	0	2.B FE
87183X-AF-0	SYSCO HOLD SYSC CORP 6.500% 10/06/56	09/23/2026	Various		6,969,020	7,000,000	0	2.B FE
87264A-AZ-8	T MOBILE USA INC SERIES WI 4.500% 04/15/50	07/01/2026	BARCLAYS CAPITAL		3,215,000	4,000,000	38,500	2.A FE
87268L-AG-2	TR FINANCE LLC 5.750% 09/15/33	09/10/2026	RBC CAPITAL MARKETS		997,560	1,000,000	0	1.G FE
87358@-AB-9	TFC HOLDCO III LLC TFCHDC 5.510% 07/31/31	07/31/2026	Various		5,000,000	5,000,000	0	2.B Z
87612G-AB-7	TARGA RESOURCES CORP 4.950% 04/15/52	08/31/2026	BARCLAYS CAPITAL		4,096,650	5,000,000	93,500	2.B FE
87612G-AD-3	TARGA RESOURCES CORP 6.500% 02/15/53	07/01/2026	BARCLAYS CAPITAL		4,180,480	4,000,000	98,944	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		3,624,814	3,624,814	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		4,164,043	4,164,043	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		1,497,857	1,497,857	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.		395,000	395,000	0	3.C FE
907818-EJ-3	UNION PACIFIC CORP 4.050% 03/01/46	08/31/2026	BARCLAYS CAPITAL		2,727,760	3,500,000	0	1.G FE
91324P-BW-1	UNITEDHEALTH GROUP INC 4.375% 03/15/42	07/01/2026	BARCLAYS CAPITAL		5,216,820	6,000,000	78,021	1.F FE
91324P-DL-3	UNITEDHEALTH GROUP INC 4.250% 06/15/48	08/31/2026	BARCLAYS CAPITAL		3,112,920	4,000,000	35,889	1.F FE
92537N-AB-4	VERTIV HOLDINGS CO 5.650% 03/15/46	08/31/2026	BARCLAYS CAPITAL		9,605,580	10,000,000	223,803	2.C FE
92537N-AC-2	VERTIV HOLDINGS CO 5.800% 03/15/56	09/10/2026	JP MORGAN SECURITIES LTD		4,619,750	5,000,000	151,444	2.C FE
94973V-BB-2	WELLPOINT INC 4.650% 01/15/43	07/01/2026	BARCLAYS CAPITAL		5,306,820	6,000,000	129,425	2.A FE
94974B-GU-8	WELLS FARGO & COMPANY SERIES MTN 4.750% 12/07/46	08/31/2026	BARCLAYS CAPITAL		3,277,640	4,000,000	44,333	2.A FE
95000U-4F-7	WELLS FARGO & COMPANY 5.433% 01/23/47	07/01/2026	BARCLAYS CAPITAL		4,794,150	5,000,000	119,979	1.G FE
960413-AS-1	WESTLAKE CHEMICAL CORP SERIES WI 5.000% 08/15/46	07/01/2026	BARCLAYS CAPITAL		5,167,140	6,000,000	114,167	2.B FE
960413-AU-6	WESTLAKE CHEMICAL CORP 4.375% 11/15/47	08/31/2026	BARCLAYS CAPITAL		3,759,300	5,000,000	64,410	2.B FE
96950F-AK-0	WILLIAMS COMPANIES INC 5.800% 11/15/43	07/01/2026	BARCLAYS CAPITAL		5,940,000	6,000,000	45,433	2.B FE
92910#-AA-0	VOYA ALLIANZ PRIVATE CREDIT SE VOYAAL 6.500% 08/31/38	09/24/2026	PRIVATE DIRECT		12,196,886	12,196,886	0	1.G FE
92910#-AB-8	VOYA ALLIANZ PRIVATE CREDIT SE VOYAAL 8.500% 08/31/38	09/24/2026	PRIVATE DIRECT		1,806,946	1,806,946	0	2.C FE
980745-H*-7	WOODWARD INC WWD 5.340% 09/30/29	09/30/2026	PRIVATE DIRECT		4,000,000	4,000,000	0	1.G Z
001878-A*-8	AP FALCON HOLDINGS LLC APFAHO 6.250% 09/10/56	09/09/2026	PRIVATE DIRECT		53,569,000	53,569,000	0	2.B FE
001878-A@-6	AP FALCON HOLDINGS LLC ALFAHO 5.000% 09/10/56	09/09/2026	PRIVATE DIRECT		1,431,000	1,431,000	0	2.C FE
39831*-AA-1	GRIFFITH ENERGY LLC 08174498D 6.290% 12/31/46	09/09/2026	PRIVATE DIRECT		500,000	500,000	0	2.A FE
69463*-AB-1	PH IV OFFSHORE ISSUER IM TR CL PETERSHILL 6.090% 09/15/46	09/15/2026	PRIVATE DIRECT		2,676,800	2,676,800	0	1.F FE
69463*-AC-9	PH IV OFFSHORE ISSUER IM TR CL PETERSHILL 6.310% 09/15/46	09/15/2026	PRIVATE DIRECT		1,279,845	1,279,845	0	1.F FE
69454#-AB-8	PH IV OFFSHORE ISSUER IM TR CL PETERSHILL 6.090% 09/15/46	09/15/2026	PRIVATE DIRECT		5,361,600	5,361,600	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		2,563,515	2,563,515	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		2,539,035	2,539,035	0	1.F FE
69462#-AB-8	PH IV ONSHORE ISSUER GP TR CL PETERSHILL 6.090% 09/15/46	09/15/2026	PRIVATE DIRECT		2,651,200	2,651,200	0	1.F FE
69455*-AB-1	PH IV ONSHORE ISSUER GP TR CL PETERSHILL 6.090% 09/15/46	09/15/2026	PRIVATE DIRECT		5,310,400	5,310,400	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		1,267,605	1,267,605	0	1.F FE
50206T-AC-7	LMA 2026-1 LLC B LMA 7.900% 09/22/48	09/23/2026	PRIVATE DIRECT		7,504,989	7,628,960	0	2.B FE
50206T-AB-9	LMA 2026-1 LLC A LMA 6.900% 09/22/46	09/23/2026	PRIVATE DIRECT		32,277,271	32,277,271	0	1.F FE
09780@-AC-9	BONACCORD CAPITAL PARTNERS II BNCRD 6.900% 09/24/46	09/24/2026	PRIVATE DIRECT		2,745,075	2,745,075	0	1.G FE
09779#-AC-0	BONACCORD CAPITAL PARTNERS II BONACC 6.900% 09/24/46	09/24/2026	PRIVATE DIRECT		1,504,925	1,504,925	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		3,800,792	3,800,792	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 Administrative Symbol
C97976-AD-5	WOLVERINE TERMINALS ULC 11.527% 04/15/28	09/30/2026	PIK-Purchase		535,449	535,449	0	2.C PL
C97976-AF-0	WOLVERINE TERMINALS ULC WOLTER 10.500% 10/31/30	09/30/2026	Various		379,576	379,576	0	4.A PL
303901-CD-2	FAIRFAX FINL HLDGS LTD SERIES 144A 6.200% 06/08/56	08/13/2026	MORGAN STANLEY & CO. INC.		478,330	500,000	5,683	2.A FE
349553-AV-9	FORTIS INC 6.625% 03/30/57	09/09/2026	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0	2.C FE
349553-AW-7	FORTIS INC SERIES 1 6.875% 03/30/57	09/09/2026	MORGAN STANLEY & CO. INC.		4,500,000	4,500,000	0	2.C FE
67077M-AR-9	NUTRIEN LTD 4.900% 06/01/43	07/01/2026	BARCLAYS CAPITAL		5,389,800	6,000,000	25,317	2.B FE
67077M-AU-2	NUTRIEN LTD 5.000% 04/01/49	08/31/2026	BARCLAYS CAPITAL		3,412,800	4,000,000	83,333	2.B FE
775109-BN-0	ROGERS COMMUNICATIONS IN 4.350% 05/01/49	08/31/2026	BARCLAYS CAPITAL		3,817,000	5,000,000	72,500	2.C FE
780082-AY-9	ROYAL BANK OF CANADA 6.500% 11/24/85	08/26/2026	Various		1,746,320	1,800,000	975	2.B FE
00185A-AG-9	AON PLC 4.600% 06/14/44	07/01/2026	BARCLAYS CAPITAL		5,218,380	6,000,000	13,800	2.A FE
02220A-AC-1	ALUMINA PTY LTD SERIES 144A 6.625% 09/30/34	09/09/2026	GOLDMAN SACHS & CO.		293,000	293,000	0	3.A FE
03522A-AJ-9	ANHEUSER BUSCH CO INBEV 4.900% 02/01/46	08/31/2026	BARCLAYS CAPITAL		7,606,965	8,500,000	117,056	1.G FE
03939A-AA-5	ARCH CAPITAL GROUP LTD 3.635% 06/30/50	07/01/2026	BARCLAYS CAPITAL		2,911,200	4,000,000	808	1.G FE
05571A-BG-9	BPCE SA SERIES 144A 6.347% 01/13/47	07/01/2026	BARCLAYS CAPITAL		4,905,600	5,000,000	148,978	2.B FE
16665Q-AF-1	CHESTNUT RIDGEL L.P. A-1 6.120% 09/30/66	07/22/2026	PRIVATE DIRECT		13,000,000	13,000,000	0	2.B PL
16665Q-AM-6	CHESTNUT RIDGE L.P. A-1 CHERID 6.120% 09/30/66	09/16/2026	PRIVATE DIRECT		20,490,000	21,000,000	0	1.F FE
202712-BX-2	COMMONWEALTH BANK AUST SERIES 144A 5.929% 03/14/46	07/01/2026	BARCLAYS CAPITAL		5,017,450	5,000,000	88,935	1.F FE
225313-AN-5	CREDIT AGRICOLE SA SERIES 144A 2.811% 01/11/41	07/01/2026	BARCLAYS CAPITAL		4,939,480	7,000,000	93,466	2.A FE
26874R-AP-3	ENI SPA SERIES 144A 5.950% 05/15/54	08/31/2026	BARCLAYS CAPITAL		4,765,200	5,000,000	87,597	1.G FE
449276-AF-1	IBM INTERNAT CAPITAL 5.250% 02/05/44	07/01/2026	BARCLAYS CAPITAL		5,568,900	6,000,000	128,625	1.G FE
45262B-AL-7	IMPERIAL BRANDS FIN PLC SERIES 144A 6.375% 07/01/55	09/15/2026	Various		8,874,550	9,000,000	67,115	2.B FE
458652-AC-8	INTERCORP PERU LTD SERIES 144A 5.600% 07/16/33	07/09/2026	JP MORGAN SECURITIES LTD		1,991,540	2,000,000	0	2.C FE
53944Y-BJ-1	LLOYDS BANKING GROUP PLC 5.668% 02/10/47	07/01/2026	BARCLAYS CAPITAL		4,916,650	5,000,000	111,786	1.G FE
60687Y-DX-4	MIZUHO FINANCIAL GROUP 5.824% 07/13/47	07/01/2026	BARCLAYS CAPITAL		4,951,650	5,000,000	0	1.G FE
62954H-AN-8	NXP BV NXP FDG NXP USA 3.250% 11/30/51	08/31/2026	BARCLAYS CAPITAL		2,511,600	4,000,000	32,861	2.A FE
639057-AW-8	NATWEST GROUP PLC 5.908% 03/03/47	07/01/2026	BARCLAYS CAPITAL		4,877,000	5,000,000	97,646	2.A FE
685218-AB-5	ORANGE SA 5.500% 02/06/44	08/31/2026	BARCLAYS CAPITAL		3,303,230	3,500,000	13,368	2.A FE
685218-AG-4	ORANGE SA SERIES 144A 5.750% 01/13/56	07/01/2026	BARCLAYS CAPITAL		3,987,520	4,000,000	107,972	2.A FE
78081B-AP-8	ROYALTY PHARMA PLC 3.350% 09/02/51	07/01/2026	BARCLAYS CAPITAL		2,669,920	4,000,000	44,667	2.B FE
82622R-AF-3	SIEMENS FUNDING BV SERIES 144A 5.800% 05/28/55	08/31/2026	BARCLAYS CAPITAL		3,434,830	3,500,000	52,442	1.D FE
86562M-EQ-9	SUMITOMO MITSUI FINL GRP 5.754% 07/07/47	07/01/2026	BARCLAYS CAPITAL		4,950,250	5,000,000	0	1.G FE
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50	08/31/2026	BARCLAYS CAPITAL		2,536,640	4,000,000	18,344	2.A FE
8781M#-AG-4	SLIF VI-L LP/SLIF VI-L SCSP A- SLIFV 5.680% 09/30/34	08/20/2026	PRIVATE DIRECT		8,400,000	8,400,000	0	1.G FE
8781M#-AK-5	SLIF VI-L LP/SLIF VI-L SCSP B SLIFV 6.880% 09/30/34	08/20/2026	PRIVATE DIRECT		2,400,000	2,400,000	0	2.B FE
980236-AS-2	WOODSIDE FINANCE LTD 5.700% 09/12/54	07/01/2026	BARCLAYS CAPITAL		3,823,240	4,000,000	69,667	2.A FE
000000-00-0	AP EMERALD LUXEMBOURG S. R.L APEMER 5.250% 11/28/61	09/11/2026	PRIVATE DIRECT		14,808,488	14,808,488	0	2.C Z
G2979*-AC-0	AP CASPIAN ISSUER LLC APCAS 7.000% 03/31/56	08/05/2026	PIK-Purchase		62,031	62,031	0	2.C PL
L8043#-AG-0	SLF VI-L HOLDINGS D SCSP A-2 2 SLFVIL 5.680% 09/30/34	08/20/2026	PRIVATE DIRECT		5,600,000	5,600,000	0	1.G FE
L8043#-AK-1	SLF VI-L HOLDINGS D SCSP B 2ND SLFVIL 6.880% 09/30/34	08/20/2026	PRIVATE DIRECT		1,600,000	1,600,000	0	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					921,593,204	981,902,617	8,001,565	XXX
12652M-AH-0	CPC/CIRTEC HOLDINGS INC 01/30/29	07/02/2026	PRIVATE DIRECT		340,000	340,000	0	3.B PL
22612Q-AC-0	CRESTEK INC TERM LOAN 10/01/30	08/14/2026	PRIVATE DIRECT		4,217,676	4,306,085	0	3.C Z
23709*-AA-4	CLOUDHQ LLC TERM LOAN 02/28/30	09/21/2026	PRIVATE DIRECT		1,561,879	1,561,879	0	2.A PL
64788Y-AB-5	NEW PARKING TOPCO LLC 01/31/30	07/31/2026	PIK-Purchase		10,844	10,844	0	4.B Z
64788Y-AC-3	NEW PARKING TOPCO LLC 01/31/30	07/31/2026	PIK-Purchase		78,069	78,069	0	5.A Z
68164@-AA-5	OLYMPUS MEMBER HOLDINGS LP TERM LOAN 05/05/51	07/15/2026	PRIVATE DIRECT		364,264	364,264	0	3.B FE
68162*-AA-9	OLYMPUS MEMBER-LLC TERM LOAN 05/05/51	07/15/2026	Various		31,373,921	31,373,921	0	1.F FE
68162*-AB-7	OLYMPUS MEMBER LLC TERM LOAN 05/05/51	07/15/2026	Various		4,533,063	4,533,063	0	2.B FE
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					42,479,716	42,568,125	0	XXX
05518P-AB-4	BAYMARK HEALTH SERVICES TERM LOAN 06/11/27	07/01/2026	BANK OF NEW YORK		547,049	547,049	0	6. PL
05518P-AC-2	BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27	07/01/2026	BANK OF NEW YORK		542,684	542,684	0	5.A Z
12815C-AA-1	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		1,726,990	1,726,990	0	1.A Z
12815C-AB-9	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		313,998	313,998	0	1.A Z
12815C-AC-7	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		190,940	190,940	0	1.B Z
12815C-AD-5	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		580,777	580,777	0	1.F Z
12815C-AE-3	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		167,837	167,837	0	2.B Z

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
12815C-AF-0	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		132,503	132,503	0	3.B Z
12815C-AG-8	ASCENT 2026 -1 TERM LOAN 12/31/55	09/28/2026	PRIVATE DIRECT		203,172	203,172	0	4.B Z
21877@-AA-2	COREWEAVE COMPUTE ACQUISITION TERM 08/21/30	07/28/2026	PRIVATE DIRECT		274,787	274,787	0	3.B PL
22612Q-AB-2	CRESTEK INC TERM LOAN 10/01/30	08/14/2026	PRIVATE DIRECT		2,262,097	2,262,097	0	3.C Z
300188-AA-7	WATERCRESS FINANCIAL GROUP LLC TERM LOAN 03/31/46	09/25/2026	PRIVATE DIRECT		4,477,286	4,068,632	0	1.G PL
300188-AB-5	WATERCRESS FINANCIAL GROUP LLC TERM LOAN 03/31/46	09/25/2026	PRIVATE DIRECT		424,174	387,887	0	2.C PL
300188-AC-3	WATERCRESS FINANCIAL GROUP LLC TERM LOAN 03/31/46	09/25/2026	PRIVATE DIRECT		374,670	368,354	0	3.C PL
300188-AD-1	WATERCRESS FINANCIAL GROUP LLC TERM LOAN 03/31/46	09/25/2026	PRIVATE DIRECT		145,960	150,690	0	4.B PL
359909-A*-9	F3 INVESTMENTS VI RATED FEEDER TERM LOAN 04/01/34	08/13/2026	PRIVATE DIRECT		1,202,539	1,202,539	0	2.C FE
38387K-AB-4	GPC FUNDING I MASTER FUND LP TERM 10/15/40	09/24/2026	PRIVATE DIRECT		1,446,429	1,446,429	0	1.G PL
38387K-AC-2	GPC FUNDING I MASTER FUND LP TERM 10/15/40	09/24/2026	PRIVATE DIRECT		201,429	201,429	0	1.G PL
38387K-AD-0	GPC FUNDING I MASTER FUND LP TERM 10/15/40	09/24/2026	PRIVATE DIRECT		578,571	578,571	0	2.B PL
38387K-AE-8	GPC FUNDING I MASTER FUND LP TERM 10/15/40	09/24/2026	PRIVATE DIRECT		80,571	80,571	0	2.B PL
554338-AA-7	MOPAC ISSUER LLC TERM 12/30/50	08/24/2026	PRIVATE DIRECT		1,006,495	1,006,495	0	1.G PL
87106*-AB-6	SWITCH BIGHORN TK HOLDCO LLC TERM LOAN 10/25/29	08/21/2026	PRIVATE DIRECT		3,336,464	3,336,464	0	1.F PL
000000-00-0	BAYSIDE OPCO LLC A2 A-2 TERM 05/31/29	07/01/2026	BANK OF NEW YORK		(8,733)	(8,733)	0	4.C Z
000000-00-0	BAYSIDE HOLDINGS LLC TERM LOAN 05/31/29	07/01/2026	PIK-Purchase		0	13,953	0	5.B GI
000000-00-0	PV MEDIUS LLC SPRING EDUCATION TERM LOAN 04/07/31	09/30/2026	Various		129,030	129,030	0	4.B Z
14758*-AB-1	VOYA REID PROJECT TAOS TERM LOAN 11/03/29	09/09/2026	PRIVATE DIRECT		22,001,449	22,001,449	0	3.A FE
05662*-AA-6	BFC-AIR INTERMEDIATE LLC TERM LOAN 12/31/30	09/17/2026	PRIVATE DIRECT		4,227,300	4,270,000	0	3.C Z
000000-00-0	GLOBAL MUSIC RIGHTS 2026-1 A-2 TERM LOAN 09/15/56	09/25/2026	PRIVATE DIRECT		18,750,000	18,750,000	0	2.B Z
000000-00-0	BAYMARK HEALTH SERVICES TERM LOAN 03/30/31	09/30/2026	DIRECT		6,780,155	6,780,155	0	4.B Z
P3761*-AA-4	ENERGIA MAYAKAN S DE RL DE CV 03/20/31	09/25/2026	Various		2,895,038	2,895,038	0	2.B PL
G82928-AA-9	SOUTHERN PALM COMPANY FUNDED 09/15/34	09/15/2026	PRIVATE DIRECT		3,837,750	3,837,750	0	1.G PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					78,829,411	78,439,537	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,790,485,266	1,915,000,279	12,204,450	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					1,790,485,266	1,915,000,279	12,204,450	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,790,485,266	1,915,000,279	12,204,450	XXX
3618LK-HQ-4	GNMA POOL DL7439 5.500% 03/20/66	09/10/2026	BANK OF OKLAHOMA FINACIAL SECU		245,833	251,010	614	1.A
3618W1-ZZ-4	GNMA POOL DT2560 5.500% 08/20/66	08/19/2026	BARCLAYS CAPITAL		27,497,101	27,515,373	79,871	1.A
3618W5-E8-8	GNMA POOL DT5559 5.500% 08/20/66	08/21/2026	BANK OF OKLAHOMA FINACIAL SECU		826,362	828,628	3,165	1.A
3618W7-N9-2	GNMA POOL DT7616 5.500% 08/20/66	08/24/2026	BANK OF OKLAHOMA FINACIAL SECU		443,893	445,075	1,768	1.A
3618W9-KZ-3	GNMA POOL DT9312 5.500% 09/20/66	09/02/2026	BARCLAYS CAPITAL		12,128,805	12,220,458	3,734	1.A
3618WD-U7-5	GNMA POOL DU2406 5.500% 07/20/66	08/28/2026	BANK OF OKLAHOMA FINACIAL SECU		486,846	488,602	2,239	1.A
3618WG-SG-1	GNMA POOL DU5019 5.500% 08/20/66	08/20/2026	BANK OF OKLAHOMA FINACIAL SECU		845,836	849,020	0	1.A
3618WG-WN-1	GNMA POOL DU5153 5.500% 09/20/66	09/29/2026	BANK OF OKLAHOMA FINACIAL SECU		2,401,194	2,511,668	0	1.A
3618WL-D8-4	GNMA POOL DU8227 5.500% 07/20/66	09/08/2026	BARCLAYS CAPITAL		2,002,405	2,017,695	4,316	1.A
3618WL-EB-6	GNMA POOL DU8230 5.500% 07/20/66	09/08/2026	BARCLAYS CAPITAL		503,725	507,571	1,086	1.A
3618WP-KU-8	GNMA POOL DV0307 5.500% 07/20/66	08/26/2026	Mizuho Securities USA Inc		35,582	35,705	0	1.A
3618WR-EF-4	GNMA POOL DV1934 5.500% 07/20/66	09/01/2026	BANK OF OKLAHOMA FINACIAL SECU		777,023	780,866	358	1.A
3618WS-WC-9	GNMA POOL DV3343 6.500% 09/20/66	09/17/2026	BMO CAPITAL MARKETS		12,221,719	12,000,000	49,833	1.A
3618WS-WD-7	GNMA POOL DV3344 6.500% 09/20/66	09/17/2026	BMO CAPITAL MARKETS		11,210,117	11,000,000	45,681	1.A
3618WS-WE-5	GNMA POOL DV3345 6.500% 09/20/66	09/17/2026	BMO CAPITAL MARKETS		7,113,750	7,000,000	29,069	1.A
3622AE-SZ-0	GNMA POOL 788736 5.500% 06/20/66	09/16/2026	BARCLAYS CAPITAL		104,103,435	106,431,627	308,947	1.A
3622AE-WK-8	GNMA POOL 788850 6.000% 09/20/66	09/29/2026	BARCLAYS CAPITAL		346,158,203	350,000,000	1,108,333	1.A
38383U-N6-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-177 CLASS Z 5.500% 10/20/52	09/01/2026	Interest Capitalization		33,621	33,621	0	1.A
38384D-JB-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023 149 CLASS ZU 6.000% 10/20/53	09/01/2026	Interest Capitalization		209,944	209,944	0	1.A
38385T-RT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2026-108 CLASS MZ 5.000% 06/20/56	07/23/2026	BARCLAYS CAPITAL		3,019,994	3,434,250	12,878	1.A
38385T-RT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2026-108 CLASS MZ 5.000% 06/20/56	09/01/2026	Interest Capitalization		28,678	28,678	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					532,294,066	538,589,791	1,651,892	XXX
38378B-SW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.410% 09/16/53	09/01/2026	Interest Capitalization		5,733	5,733	0	1.A
38378K-A3-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-108 CLASS Z 2.922% 01/16/55	09/01/2026	Interest Capitalization		61,567	61,567	0	1.A
38378K-R8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-118 CLASS Z 2.799% 01/16/55	09/01/2026	Interest Capitalization		45,160	45,160	0	1.A

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38378N-2Y-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-67 CLASS Z 3.674% 04/16/54	09/01/2026	Interest Capitalization		150,120	150,120	0	1.A
38378N-3Z-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-75 CLASS ZB 3.461% 04/16/55	09/01/2026	Interest Capitalization		194,455	194,455	0	1.A
38378N-F8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-50 CLASS ZC 3.480% 09/16/55	09/01/2026	Interest Capitalization		161,196	161,196	0	1.A
38378N-G9-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-40 CLASS Z 3.802% 01/16/54	09/01/2026	Interest Capitalization		67,825	67,825	0	1.A
38378N-U8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-52 CLASS Z 3.535% 06/16/51	09/01/2026	Interest Capitalization		87,023	87,023	0	1.A
38378X-F7-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-168 CLASS Z 3.300% 08/16/55	07/01/2026	Interest Capitalization		4,057	4,057	0	1.A
38378X-FA-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2014 101 CLASS Z 3.729% 04/16/56	09/01/2026	Interest Capitalization		29,959	29,959	0	1.A
38378X-S9-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-189 CLASS Z 3.298% 09/16/54	09/01/2026	Interest Capitalization		85,614	85,614	0	1.A
38378X-SN-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-134 CLASS Z 2.607% 11/16/55	09/01/2026	Interest Capitalization		11,979	11,979	0	1.A
38378X-VM-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-155 CLASS Z 3.324% 08/16/55	09/01/2026	Interest Capitalization		253,500	253,500	0	1.A
38378X-YC-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-169 CLASS Z 3.318% 10/16/56	09/01/2026	Interest Capitalization		139,612	139,612	0	1.A
38379K-3D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-174 CLASS Z 3.000% 11/16/55	07/01/2026	Interest Capitalization		2,511	2,511	0	1.A
38379K-5Y-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-163 CLASS Z 2.991% 12/16/57	09/01/2026	Interest Capitalization		47,527	47,527	0	1.A
38379K-A8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-114 CLASS Z 3.000% 03/15/57	09/01/2026	Interest Capitalization		51,951	51,951	0	1.A
38379K-F8-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-120 CLASS Z 3.250% 03/16/57	09/01/2026	Interest Capitalization		13,383	13,383	0	1.A
38379K-J6-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.903% 07/16/57	09/01/2026	Interest Capitalization		14,642	14,642	0	1.A
38379K-KQ-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-59 CLASS Z 3.250% 06/16/56	09/01/2026	Interest Capitalization		39,453	39,453	0	1.A
38379K-L6-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-128 CLASS Z 3.000% 12/16/56	09/01/2026	Interest Capitalization		72,695	72,695	0	1.A
38379K-RH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-71 CLASS Z 3.250% 03/16/57	09/01/2026	Interest Capitalization		71,168	71,168	0	1.A
38379K-WV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-97 CLASS Z 2.747% 10/16/56	09/01/2026	Interest Capitalization		48,772	48,772	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
38379U-AH-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-189 CLASS ZE 3.000% 01/16/57	09/01/2026	Interest Capitalization		44,336	44,336	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-ZB-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-102 CLASS Z 3.250% 10/16/55	09/01/2026	Interest Capitalization		360	360	0	1.A
38380J-DV-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-168 CLASS Z 2.500% 12/16/59	09/01/2026	Interest Capitalization		58,067	58,067	0	1.A
38380M-5K-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-46 CLASS Z 3.200% 11/16/60	09/01/2026	Interest Capitalization		14,242	14,242	0	1.A
38380M-H3-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-9 CLASS Z 3.000% 08/16/60	09/01/2026	Interest Capitalization		22,372	22,372	0	1.A
38380M-U4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-34 CLASS Z 3.000% 03/16/61	09/01/2026	Interest Capitalization		7,988	7,988	0	1.A
38380M-X9-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-37 CLASS Z 3.000% 11/16/60	09/01/2026	Interest Capitalization		15,491	15,491	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60	09/01/2026	Interest Capitalization		47,066	47,066	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64	09/01/2026	Interest Capitalization		68,267	68,267	0	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					1,978,469	1,978,469	0	XXX
31325X-V9-8	FREDDIE MAC STRIP SERIES 365 CLASS C50 4.500% 05/15/49	09/17/2026	LOOP CAPITAL MARKRTS LLC		167,629	0	2,224	1.A
3136BR-X3-6	FANNIE MAE SERIES 2024-20 CLASS HZ 5.500% 05/25/54	09/01/2026	Interest Capitalization		138,753	138,753	0	1.A
3136BT-XJ-7	FANNIE MAE SERIES 2024-90 CLASS BZ 5.000% 11/25/53	09/01/2026	Interest Capitalization		124,481	124,481	0	1.A
3137BS-SR-5	FREDDIE MAC SERIES 4634 CLASS MZ 4.500% 11/15/56	09/01/2026	Interest Capitalization		121,054	121,054	0	1.A
3137F1-XF-0	FREDDIE MAC SERIES 4698 CLASS DZ 4.500% 07/15/47	09/01/2026	Interest Capitalization		21,490	21,490	0	1.A
3137HF-2F-1	FREDDIE MAC SERIES 5441 CLASS GZ 5.500% 06/25/54	09/01/2026	Interest Capitalization		20,163	20,163	0	1.A
31393B-6U-4	FANNIE MAE WHOLE LOAN SERIES 2003-W9 CLASS A 3.925% 06/25/33	08/20/2026	ODEON CAPITAL GROUP		6,445	6,856	21	1.A
31398W-RF-3	FREDDIE MAC SERIES 3632 CLASS BS 4.960% 02/15/40	09/10/2026	BMO CAPITAL MARKETS		390,841	417,314	0	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)					990,856	850,111	2,245	XXX
001297-AN-0	AMERIHOME TRUST SERIES 2026 CNF1 CLASS A13 144 6.000% 09/25/56	09/15/2026	BANK OF AMERICA		1,211,215	1,250,000	6,042	1.A FE
10638V-AA-8	BREAN ASSET BACKED SECURITIES SERIES 2026 SRM2 CLASS A1 144A 3.250% 09/25/66	09/17/2026	BREAN CAPITAL LLC.		5,967,305	6,500,000	0	1.A FE
12668A-NB-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-55CB CLASS 2A4 8.537% 11/25/35	09/25/2026	Interest Capitalization		4	4	0	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		938,854	991,856	276	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		2,999,952	3,000,000	3,630	1.A FE
16160H-AQ-7	CHASE MORTGAGE FINANCE CORPO SERIES 2026-10 CLASS A5 144A 5.500% 08/25/57	09/09/2026	JP MORGAN SECURITIES LTD		4,692,648	5,000,000	21,389	1.A FE
16160H-BR-4	CHASE MORTGAGE FINANCE CORPO SERIES 2026-10 CLASS A9A 144A 5.500% 08/25/57	09/09/2026	JP MORGAN SECURITIES LTD		2,409,375	2,500,000	10,694	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		2,956,875	3,000,000	13,750	1.A FE
16163V-AD-2	CHASE MORTGAGE FINANCE CORPORA SERIES 2026-8 CLASS A3A 144A 5.000% 06/25/57	07/23/2026	JP MORGAN SECURITIES LTD		2,882,344	3,000,000	12,500	1.A FE
362926-AS-6	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ10 CLASS A17 144 5.000% 02/25/57	09/16/2026	GOLDMAN SACHS & CO.		4,653,432	5,000,000	22,153	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.		2,449,219	2,500,000	12,083	1.A FE
46661N-BR-2	JP MORGAN MORTGAGE TRUST SERIES 2026-7 CLASS A9A 144A 5.500% 02/25/57	08/19/2026	JP MORGAN SECURITIES LTD		5,873,438	6,000,000	27,500	1.A FE
67125H-AU-5	ONSLOW BAY FINANCIAL LLC SERIES 2026 AH26 CLASS AF1 144 5.490% 09/25/56	08/14/2026	BANK OF AMERICA		9,997,020	10,000,000	9,060	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		1,488,566	1,494,872	1,744	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		2,999,893	3,000,000	6,061	1.A FE

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69291U-BF-2	PMT LOAN TRUST SERIES 2026-J6 CLASS A29 144A 5.500% 10/25/57	09/09/2026	MORGAN STANLEY & CO. INC.		1,448,438	1,500,000	5,042	1.B FE
69384Q-BL-6	PMT LOAN TRUST SERIES 2026 INV7 CLASS A35 144 5.440% 07/25/57	07/30/2026	NOMURA SECURITIES		3,499,849	3,500,000	5,744	1.A FE
69393T-AB-2	PMT LOAN TRUST SERIES 2026 CNF7 CLASS A2 144A 5.000% 08/25/57	08/07/2026	BANK OF AMERICA		967,188	1,000,000	2,361	1.A FE
69393T-BA-3	PMT LOAN TRUST SERIES 2026 CNF7 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		3,999,914	4,000,000	4,313	1.A FE
81751F-AE-7	SEQUOIA MORTGAGE TRUST SERIES 2026-MED2 CLASS A1B 144 5.712% 08/25/56	07/22/2026	WACHOVIA		2,485,234	2,500,000	10,317	1.A FE
81751G-AW-5	SEQUOIA MORTGAGE TRUST SERIES 2026 11 CLASS A19 144A 5.500% 10/25/56	09/10/2026	MORGAN STANLEY & CO. INC.		2,869,219	3,000,000	7,792	1.A FE
81751G-BD-6	SEQUOIA MORTGAGE TRUST SERIES2026 11 CLASS A26F 144A 5.940% 10/25/56	09/10/2026	MORGAN STANLEY & CO. INC.		4,933,777	5,000,000	0	1.A FE
81751P-AW-5	SEQUOIA MORTGAGE TRUST SERIES 2026 10 CLASS A19 144A 5.500% 08/25/56	08/07/2026	WACHOVIA		1,956,875	2,000,000	8,250	1.A FE
81751P-BD-6	SEQUOIA MORTGAGE TRUST SERIES 2026 10 CLASS A26F 144A 5.490% 08/25/56	08/07/2026	WACHOVIA		2,499,916	2,500,000	1,130	1.A FE
81753E-AW-8	SEQUOIA MORTGAGE TRUST SERIES 2026 12 CLASS A19 144A 5.500% 10/25/56	09/25/2026	WACHOVIA		4,693,750	5,000,000	22,153	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		5,780,615	6,053,000	0	1.F Z
000000-00-0	HOWL SECURITIES TRUST 2026 HIO SERIES 2026-HIO1 CLASS A2 144A 1.000% 07/25/56	08/13/2026	PRIVATE DIRECT		1,237,698	1,316,000	0	2.B Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					89,390,936	92,105,732	213,984	XXX
05595M-AC-5	BSPDF ISSUER LTD SERIES 2026 FL5 CLASS AS 144A 5.387% 02/18/44	07/30/2026	JP MORGAN SECURITIES LTD		4,000,000	4,000,000	0	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,000,000	4,000,000	0	XXX
00038X-AJ-2	AB BSL CLO LTD SERIES 2026-8A CLASS C2 144A 0.000% 10/15/39	08/17/2026	RBC CAPITAL MARKETS		1,500,000	1,500,000	0	1.F FE
001200-AY-0	AGL CLO LTD SERIES 2019-2AR CLASS C2R2 144 5.979% 07/20/39	07/10/2026	BNP PARIBAS SECURITIES CORP		2,500,000	2,500,000	0	1.F FE
00793A-AJ-7	AGL CLO LTD SERIES 2026 48A CLASS C2 144A 5.752% 10/23/39	08/20/2026	MITSUBISHI UFJ SECS USA		3,000,000	3,000,000	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		3,500,000	3,500,000	5,473	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.		1,000,000	1,000,000	0	1.F FE
06763K-AQ-2	BARINGS MIDDLE MARKET CLO LTD SERIES 2023 1AR CLASS BR 144A 5.875% 10/20/38	08/14/2026	NATIXIS		4,000,000	4,000,000	0	1.C 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		1,500,000	1,500,000	2,195	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
15033E-AY-4	CEDAR FUNDING LTD SERIES 2018-9AR CLASS ARR 144A 4.959% 07/20/37	07/24/2026	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	5,149	1.A FE
26252W-CA-5	DRYDEN SENIOR LOAN FUND SERIES 2019-76AR CLASS C2R3 14 5.653% 10/15/39	09/30/2026	BNP PARIBAS SECURITIES CORP		1,000,000	1,000,000	0	1.F FE
284737-AE-3	ELDRIDGE MMPC CLO LTD SERIES 2026 3AR CLASS BRR 144A 5.703% 10/15/38	09/11/2026	GREENSLEDGE CAPITAL MARKETS		3,000,000	3,000,000	0	1.C FE
29003M-BC-0	ELMWOOD CLO 18 LTD SERIES 2022-5AR CLASS CR3 144A 5.490% 07/17/37	07/14/2026	BARCLAYS CAPITAL		4,000,000	4,000,000	0	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		1,500,000	1,500,000	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		8,000,000	8,000,000	0	1.C FE
46092L-AJ-4	INVESCO CLO LTD SERIES 2026-2A CLASS CJ 144A 6.084% 10/20/39	08/18/2026	JEFFERIES & COMPANY INC		1,500,000	1,500,000	0	1.F FE
63943J-BC-9	NAVESINK CLO LIMITED SERIES 2025 3AR CLASS D1R 144A 6.603% 07/15/37	08/03/2026	JEFFERIES & COMPANY INC		3,500,000	3,500,000	0	2.B FE
67118Y-BJ-1	OCP CLO LTD SERIES 2022 24AR CLASS C2R2 5.778% 10/21/39	08/20/2026	BNP PARIBAS SECURITIES CORP		3,000,000	3,000,000	0	1.F FE
67125K-AJ-3	OAK HILL CREDIT SERIES LF16 1AR CLASS C2R3 144 5.714% 08/28/39	08/14/2026	BANK OF AMERICA		2,000,000	2,000,000	0	1.F FE
67125U-AL-6	OAK HILL CREDIT SERIES 2022 13RA CLASS CR2 144 5.679% 09/25/39	09/15/2026	BNP PARIBAS SECURITIES CORP		1,250,000	1,250,000	0	1.F FE
67128T-AL-6	OAK HILL CREDIT SERIES 2025 22RA CLASS C2 144A 5.767% 10/20/39	08/21/2026	BNP PARIBAS SECURITIES CORP		3,000,000	3,000,000	0	1.F 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		1,000,000	1,000,000	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		5,100,000	5,100,000	0	1.F FE
67579A-BN-6	OCTAGON 64 LTD SERIES 2022 1AR CLASS CR2 144A 5.534% 07/21/37	09/30/2026	NOMURA SECURITIES		3,500,000	3,500,000	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		2,500,000	2,500,000	0	1.E 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		2,250,000	2,250,000	3,518	1.F FE
97314H-BJ-7	WIND RIVER CLO LTD SERIES 2021-1AR CLASS CRR 5.560% 07/20/37	08/04/2026	MORGAN STANLEY & CO. INC.		1,250,000	1,250,000	0	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		4,000,000	4,000,000	0	1.E FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					71,350,000	71,350,000	22,161	XXX
92917T-AC-9	VOYA CLO LTD SERIES 2018-2A CLASS F 144A 11.305% 07/15/31	07/15/2026	Interest Capitalization		8,370	8,370	0	5.A FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					8,370	8,370	0	XXX
08891@-AA-1	BID IV NOTE ISSUER LP BIDIV 5.000% 12/31/46	09/25/2026	PRIVATE DIRECT		198,429	198,429	0	1.F Z
08891@-AB-9	BID IV NOTE ISSUER LP BIDIV 6.000% 12/31/46	09/25/2026	PRIVATE DIRECT		59,529	59,529	0	2.A Z
08891@-AC-7	BID IV NOTE ISSUER LP BIDIV 7.000% 12/31/46	09/25/2026	PRIVATE DIRECT		99,215	99,215	0	3.B Z
39962*-AA-2	CASTLELAKE AVIATION WAREHOUSE CASTLE 4.750% 05/31/39	09/25/2026	PRIVATE DIRECT		1,050,269	1,050,269	0	1.G PL
39962*-AB-0	CASTLELAKE AVIATION WAREHOUSE CASTLE 5.750% 05/31/39	09/29/2026	PRIVATE DIRECT		2,741,373	2,741,373	0	2.C PL
39962*-AC-8	CASTLELAKE AVIATION WAREHOUSE CASTLE 7.500% 05/31/39	09/29/2026	PRIVATE DIRECT		257,136	257,136	0	3.C PL
39962*-AD-6	CASTLELAKE AVIATION WAREHOUSE CASTLE 11.000% 05/31/39	09/29/2026	PRIVATE DIRECT		178,018	178,018	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		656,951	656,951	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		410,594	410,594	0	3.B Z

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
40493*-AC-4	HPS ASSET VALUE FUND USD III F HPSASS 9.670% 10/06/32	09/14/2026	PRIVATE DIRECT		246,357	246,357	0	3.C Z
50205V-AA-7	L CATTERTON DIRECT LEND FUND A LCDLF 7.003% 01/15/38	07/29/2026	PRIVATE DIRECT		3,820,780	3,820,780	0	1.G Z
50205V-AB-5	L CATTERTON DIRECT LEND FUND B LCDLF 8.753% 01/15/38	07/29/2026	PRIVATE DIRECT		1,855,807	1,855,807	0	2.C Z
50205V-AC-3	L CATTERTON DIRECT LEND FUND C LCDLF 11.753% 01/15/38	07/29/2026	PRIVATE DIRECT		1,182,622	1,182,622	0	3.C Z
529493-AC-2	LEXINGTON NOTES ISSUER II F LEXII 5.163% 12/04/36	09/01/2026	PRIVATE DIRECT		552,307	552,307	0	1.B PL
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II TPGAG 6.500% 03/30/35	08/20/2026	Various		1,023,750	1,023,750	0	2.B PL
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II TPGAG 8.000% 03/30/35	08/20/2026	Various		292,500	292,500	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		3,881,700	3,881,700	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		2,328,300	2,328,300	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		90,000	90,000	0	3.B PL
G9012T-AA-4	RENEW II FINANCIAL PACE RNWFCP 5.250% 12/30/61	09/14/2026	PRIVATE DIRECT		2,552,889	2,552,889	0	1.A PL
G9012T-AB-2	RENEW II FINANCIAL PACE RNWFCP 6.700% 12/30/61	09/14/2026	PRIVATE DIRECT		79,027	79,027	0	1.F PL
G9012T-AC-0	RENEW II FINANCIAL PACE RNWFCP 7.250% 12/30/61	09/14/2026	PRIVATE DIRECT		312,530	312,530	0	2.B PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					23,870,083	23,870,083	0	XXX
92909@-AA-5	VOYA EMMC REVOLV PROM NOTES CL 8.393% 11/30/34	09/15/2026	DIRECT		1,498,812	1,498,812	0	2.C PL
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 8.603% 10/01/30	09/04/2026	Various		1,931,875	1,931,875	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		890,888	890,888	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		404,949	404,949	0	2.C PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					4,726,524	4,726,524	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					723,874,410	732,744,186	1,890,282	XXX
1899999999. Total - asset-backed securities (affiliated)					4,734,894	4,734,894	0	XXX
1909999997. Total - asset-backed securities - Part 3					728,609,304	737,479,080	1,890,282	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					728,609,304	737,479,080	1,890,282	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,519,094,570	2,652,479,359	14,094,732	XXX
025816-EV-7	AMERICAN EXPRESS CO SERIES E HYB 6.450% Perpet.	08/06/2026	Various	12,000,000.000	12,017,500	0	0	2.C FE
128125-*8-6	CALAMOS STRATEGIC TOTAL RETURN PFD	08/26/2026	PRIVATE DIRECT	600,000.000	15,000,000	0	0	1.D FE
46138E-51-1	INVESCO PREFERRED ETF ETF	08/04/2026	GOLDMAN SACHS & CO.	50,000.000	539,000	0	0	1.G Z
74460W-37-0	PUBLIC STORAGE SERIES T	07/22/2026	Tax Free Exchange	80,000.000	1,804,050	0	0	2.A FE
857477-DJ-9	STATE STREET CORP SERIES L HYB 6.350% Perpet.	08/05/2026	MORGAN STANLEY & CO. INC.	1,500,000.000	1,500,000	0	0	2.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					30,860,550	XXX	0	XXX
023608-AT-9	AMEREN CORP SERIES HYB 6.450% 03/15/57	09/08/2026	JP MORGAN SECURITIES LTD	5,500,000.000	5,500,000	0	0	2.B FE
04014F-5*-9	ARES DYNAMIC CREDIT ALLOCATION	07/14/2026	PRIVATE DIRECT	238,000.000	5,950,000	0	0	1.F PL
04686J-AM-3	ATHENE HOLDING LTD HYB 6.875% 06/28/55	08/25/2026	Various	1,750,000.000	1,635,308	0	18,142	2.B FE
10922N-88-9	BRIGHTHOUSE FINANCIAL IN SERIES D	08/17/2026	UBS	30,000.000	287,400	0	0	3.A FE
173080-20-1	CITIGROUP CAPITAL XIII	08/06/2026	UBS	6,000.000	158,160	0	0	2.C FE
174610-BL-8	CITIZENS FINANCIAL GROUP SERIES J HYB 6.750% Perpet.	07/30/2026	Various	2,500,000.000	2,492,375	0	0	3.A FE
29273V-BH-2	ENERGY TRANSFER LP HYB 6.750% 02/15/56	08/25/2026	JP MORGAN SECURITIES LTD	500,000.000	500,000	0	1,031	3.A FE
29364G-AT-0	ENTERGY CORP HYB 6.500% 12/15/56	08/04/2026	Mizuho Securities USA Inc	1,500,000.000	1,500,000	0	0	2.C FE
31959X-AK-9	FIRST CITIZENS BANCSHARE SERIES F HYB 7.500% Perpet.	09/09/2026	MORGAN STANLEY & CO. INC.	2,000,000.000	2,000,000	0	0	3.B FE
38141G-F6-6	GOLDMAN SACHS GROUP INC SERIES AA HYB 6.500% Perpet.	07/20/2026	GOLDMAN SACHS & CO.	2,500,000.000	2,500,000	0	0	3.A FE
444859-CE-0	HUMANA INC HYB 6.625% 09/15/56	09/29/2026	Various	750,000.000	737,000	0	9,063	3.A FE
534187-CA-5	LINCOLN NATIONAL CORP HYB 6.800% 07/15/56	08/27/2026	SUMRIDGE PARTNERS	1,250,000.000	1,241,250	0	13,931	2.C FE
65339K-EH-9	NEXTERA ENERGY CAPITAL SERIES CC HYB 6.625% 10/01/66	08/25/2026	Various	500,000.000	488,925	0	4,923	2.B FE
65473P-BC-8	NISOURCE INC HYB 6.250% 04/15/57	08/14/2026	Various	8,250,000.000	8,250,000	0	0	2.C FE
726503-AG-0	PLAINS ALL AMERICAN PIPE SERIES B HYB 7.000% 12/15/56	09/09/2026	JP MORGAN SECURITIES LTD	2,000,000.000	2,000,000	0	0	3.A FE
745310-AU-6	PUGET ENERGY INC HYB 7.250% 09/15/56	08/27/2026	HSBC SECURITIES USA INC.	2,500,000.000	2,512,500	0	76,024	3.B FE
87165B-BA-0	SYNCHRONY FINANCIAL SERIES C HYB 7.250% Perpet.	08/04/2026	DEUTSCHE BANK SECURITIES	300,000.000	297,900	0	3,625	3.C FE
87183X-AH-6	SYSCO HOLD SYSC CORP HYB 7.100% 10/06/56	09/22/2026	TD SECURITIES USA	2,500,000.000	2,500,000	0	0	3.A FE
87183X-AJ-2	SYSCO HOLD SYSC CORP HYB 7.250% 10/06/56	09/22/2026	GOLDMAN SACHS & CO.	500,000.000	500,000	0	0	3.A FE
87183X-AK-9	SYSCO HOLD SYSC CORP HYB 7.350% 10/06/56	09/22/2026	GOLDMAN SACHS & CO.	500,000.000	500,000	0	0	3.A FE
92343V-JM-7	VERIZON COMMUNICATIONS HYB 6.750% 02/15/57	08/13/2026	Various	9,500,000.000	9,499,800	0	47	2.B FE
92840V-BE-1	VISTRA OPERATIONS CO LLC SERIES A HYB 7.000% 03/15/57	09/10/2026	BANK OF AMERICA	5,000,000.000	5,000,000	0	0	3.B FE
92840V-BF-8	VISTRA OPERATIONS CO LLC SERIES B HYB 7.250% 03/15/57	09/10/2026	BANK OF AMERICA	6,000,000.000	6,000,000	0	0	3.B 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 Administrative Symbol
95002Y-AG-8	WELLS FARGO & COMPANY SERIES HH 6.550% Perpet.	09/29/2026	Various	8,500,000.000	8,476,680	0	7,369	2.B FE
04014F-6*-8	ARES DYNAMIC CREDIT ALLOCATION	09/14/2026	PRIVATE DIRECT	408,000.000	10,200,000	0	0	1.F FE
000000-00-0	BAYMARK HEALTH SERVICES PFD	09/30/2026	DIRECT	3,181,245.180	3,192,093	0	0	5.A Z
06368L-8W-9	BANK OF MONTREAL SERIES HYB 7.375% 11/26/86	09/08/2026	BMO CAPITAL MARKETS	7,500,000.000	7,500,000	0	0	2.C FE
13607Q-7E-6	CANADIAN IMPERIAL BANK HYB 6.750% 01/28/87	08/25/2026	Various	11,000,000.000	10,986,180	0	7,078	2.C FE
775109-DU-2	ROGERS COMMUNICATIONS IN HYB 7.400% 01/31/57	09/09/2026	JP MORGAN SECURITIES LTD	1,500,000.000	1,500,000	0	0	3.B FE
47110P-AA-0	JAPAN POST INSURANCE SERIES 144A HYB 6.500% 09/16/56	09/09/2026	BANK OF AMERICA	1,500,000.000	1,500,000	0	0	1.G FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					105,405,571	XXX	141,233	XXX
4509999997. Total - preferred stocks - Part 3					136,266,121	XXX	141,233	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					136,266,121	XXX	141,233	XXX
FHLBBO-ST-3	FEDERAL HOME LOAN BANK - BOSTO BOSTON -COMMON STOCK	09/25/2026	DIRECT	20,000.000	2,000,000		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					2,000,000	XXX	0	XXX
5989999997. Total - common stocks - Part 3					2,000,000	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,000,000	XXX	0	XXX
5999999999. Total - preferred and common stocks					138,266,121	XXX	141,233	XXX
6009999999 - Totals					2,657,360,691	XXX	14,235,965	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
..912803-HH-9	STRIP PRINC 0.000% 02/15/55	07/17/2026	RBC CAPITAL MARKETS		11,746,000	50,000,000	11,532,997	0	0	4,934	0	4,934	0	11,537,931	0	208,070	208,070	0	02/15/2055	1.A
..912810-UJ-0	US TREASURY N B 5.000% 05/15/56	08/04/2026	Various		48,718,359	50,000,000	48,302,344	0	0	273	0	273	0	48,302,617	0	415,743	415,743	535,326	05/15/2056	1.A
..912810-UW-6	US TREASURY N B 5.125% 08/15/56	09/21/2026	Various		190,771,680	195,000,000	189,328,711	0	0	1,269	0	1,269	0	189,329,980	0	1,441,700	1,441,700	557,065	08/15/2056	1.A
..91282C-RF-0	US TREASURY NB 4.625% 08/15/36	09/29/2026	Various		249,964,375	261,000,000	249,893,047	0	0	0	0	0	0	249,893,047	0	71,328	71,328	1,402,707	08/15/2036	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					501,200,414	556,000,000	499,057,099	0	0	6,476	0	6,476	0	499,063,575	0	2,136,841	2,136,841	2,495,098	XXX	XXX
..06237M-AA-1	BANK GOSPODARSTWA KRAJOW SERIES 144A 5.375% 05/22/33	09/02/2026	BARCLAYS CAPITAL		2,725,250	2,750,000	2,743,483	2,744,865	0	388	0	388	0	2,745,253	0	(20,003)	(20,003)	115,390	05/22/2033	1.G FE
..698299-AW-4	REPUBLIC OF PANAMA 6.700% 01/26/36	09/22/2026	HSBC SECURITIES USA INC.		4,496,079	4,319,000	5,293,574	5,013,707	0	(46,253)	0	(46,253)	0	4,967,454	0	(471,375)	(471,375)	335,190	01/26/2036	2.C FE
..77586R-AL-4	ROMANIA SERIES 144A 3.625% 03/27/32	09/23/2026	BARCLAYS CAPITAL		3,518,000	4,000,000	3,974,800	3,983,644	0	1,717	0	1,717	0	3,985,361	0	(467,361)	(467,361)	143,792	03/27/2032	2.C FE
..91087B-AV-2	UNITED MEXICAN STATES 6.350% 02/09/35	09/22/2026	SANTANDER US CAPITAL MARKETS		457,511	460,000	449,241	450,054	0	596	0	596	0	450,650	0	6,862	6,862	32,780	02/09/2035	2.C FE
..BYD8BU-36-9	FIEMEX ENERGIA BANCO ACTINVER SERIES REGS 7.250% 01/31/41	07/31/2026	Redemption 100.0000		12,033	12,033	12,099	12,096	0	(63)	0	(63)	0	12,033	0	0	0	921	01/31/2041	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					11,208,873	11,541,033	12,473,197	12,204,366	0	(43,615)	0	(43,615)	0	12,160,751	0	(951,877)	(951,877)	628,073	XXX	XXX
..13033D-AF-2	CALIFORNIA HSG FIN AGY MUNI CT SERIES 2021-1 CLASS X 0.800% 11/20/35	09/01/2026	Paydown		0	0	29,306	21,278	0	(21,278)	0	(21,278)	0	0	0	0	0	2,428	11/20/2035	2.A
..13033D-AH-8	CALIFORNIA HSG FIN AGY MUNI CT SERIES 2021-2 CL X CTFS 0.826% 03/25/35	09/01/2026	Paydown		0	0	18,376	12,469	0	(12,469)	0	(12,469)	0	0	0	0	0	1,706	03/25/2035	1.B
..13077C-TL-8	CALIFORNIA ST UNIV REVENUE 6.484% 11/01/41	08/05/2026	JP MORGAN CHASE		736,557	715,000	885,324	843,443	0	(5,699)	0	(5,699)	0	837,744	0	(101,187)	(101,187)	35,414	11/01/2041	1.D FE
..592125-AM-0	MET GOVT NASHVILLE & DAVIDSON 6.731% 07/01/43	07/01/2026	Call 100.0000		115,000	115,000	141,138	134,056	0	(808)	0	(808)	0	133,247	0	(18,247)	(18,247)	7,741	07/01/2043	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		280,000	280,000	281,489	280,428	0	(136)	0	(136)	0	280,292	0	(292)	(292)	9,339	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		370,385	370,000	371,968	370,566	0	(181)	0	(181)	0	370,385	0	0	0	12,380	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		21,213	21,213	20,783	20,830	0	383	0	383	0	21,213	0	0	0	845	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		2,220,000	2,220,000	2,220,000	2,220,000	0	0	0	0	0	2,220,000	0	0	0	49,712	05/01/2051	1.D FE
..93976A-AH-5	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/40	07/01/2026	Call 100.0000		15,000	15,000	18,134	17,456	0	(132)	0	(132)	0	17,324	0	(2,324)	(2,324)	1,019	07/01/2040	2.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,758,155	3,736,213	3,986,518	3,920,526	0	(40,320)	0	(40,320)	0	3,880,205	0	(122,050)	(122,050)	120,584	XXX	XXX
..00164T-AA-6	AMC EAST COMM LLC 144A 5.740% 01/15/28	07/15/2026	Redemption 100.0000		131,776	131,776	132,160	132,031	0	(255)	0	(255)	0	131,776	0	0	0	7,564	01/15/2028	1.F FE
..00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35	09/30/2026	Redemption 100.0000		639,132	639,132	639,132	639,132	0	0	0	0	0	639,132	0	0	0	15,387	12/31/2035	2.C PL
..01126#-AA-1	ALAMO 6 LLC 4.170% 03/31/42	09/30/2026	Various		180,813	180,813	180,813	180,811	0	2	0	2	0	180,813	0	0	0	7,540	03/31/2042	2.C
..04774#-AA-0	ATLANTA FALCONS CO STADIUM LLC 3.590% 09/01/42	09/01/2026	Various		177,849	177,849	177,849	177,848	0	1	0	1	0	177,849	0	0	0	6,385	09/01/2042	1.G PL
..04774#-AB-8	ATLANTA FALCONS CO STADIUM LLC 3.590% 09/01/42	09/01/2026	Various		125,341	125,341	125,341	125,341	0	0	0	0	0	125,341	0	0	0	4,500	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		139,201	139,201	139,201	139,201	0	0	0	0	0	139,201	0	0	0	8,091	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		183,841	183,841	183,841	183,840	0	1	0	1	0	183,841	0	0	0	6,931	09/30/2041	2.C Z
..167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33	09/30/2026	Various		711,115	711,115	709,636	709,769	0	1,346	0	1,346	0	711,115	0	0	0	27,040	12/30/2033	2.B PL
..172070-CP-7	DUKE ENERGY OHIO INC SERIES A 5.400% 06/15/33	08/31/2026	CITADEL		1,250,050	1,250,000	1,389,938	1,326,253	0	(5,858)	0	(5,858)	0	1,320,395	0	(70,345)	(70,345)	48,000	06/15/2033	2.A FE
..28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35	08/31/2026	Various		808,594	808,594	808,595	808,582	0	12	0	12	0	808,594	0	0	0	37,901	11/30/2035	2.C PL
..28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35	08/31/2026	Redemption 100.0000		158,999	158,999	158,999	158,999	0	0	0	0	0	158,999	0	0	0	7,392	11/30/2035	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
	FLORIDA PIPELINE HOLDINGS LLC 2.920%																			
..34107@-AA-7	08/15/38	. 08/15/2026 .	Redemption 100.0000		818,492	818,492	818,492	818,492	0	0	0	0	0	818,492	0	0	0	23,900	08/15/2038 .	2.B PL
	ITR CONCESSION CO LLC CONCESSION CO LLC																			
..450636-B*-5	3.760% 10/18/27	. 09/29/2026 .	Various		9,323,585	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	(176,415)	(176,415)	338,348	10/18/2027 .	2.B FE
	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51																			
..48255@-AA-7		. 09/15/2026 .	Redemption 100.0000		125,683	125,683	125,683	125,683	0	0	0	0	0	125,683	0	0	0	2,828	03/15/2051 .	2.A PL
..52678@-AB-6	LERADO INVESTMENTS LLC 6.290% 03/31/36	. 09/30/2026 .	Redemption 100.0000		412,346	412,346	412,346	412,346	0	0	0	0	0	412,346	0	0	0	19,452	03/31/2036 .	2.B PL
..71953*-AA-6	PIBB MEMBER LLC PIBBMEM 6.410% 12/20/49	. 09/20/2026 .	Redemption 100.0000		79,853	79,853	79,853	79,853	0	0	0	0	0	79,853	0	0	0	3,839	12/20/2049 .	2.B PL
	PIO PICO HOLDCO ISSUER LLC 4.920% 08/31/41																			
..72352@-AA-9		. 08/31/2026 .	Various		209,332	209,332	209,332	209,332	0	0	0	0	0	209,332	0	0	0	10,082	08/31/2041 .	2.B PL
	RENEWABLE POWER GENERATION LLC 4.110%																			
..75974@-AA-0	03/31/35	. 09/30/2026 .	Various		957,286	957,286	957,286	957,249	0	37	0	37	0	957,286	0	0	0	39,344	03/31/2035 .	2.B PL
	SABINE PASS LIQUEFACTION LLC 3.100%																			
..785592-C*-5	09/15/37	. 09/15/2026 .	Redemption 100.0000		1,533,532	1,533,532	1,533,532	1,533,532	0	0	0	0	0	1,533,532	0	0	0	47,539	09/15/2037 .	2.A FE
	SEATTLE ARENA COMPANY LLC COMPANY LLC																			
..81257@-AA-6	3.500% 03/31/46	. 09/30/2026 .	Redemption 100.0000		647,600	647,600	647,600	647,600	0	0	0	0	0	647,600	0	0	0	22,666	03/31/2046 .	2.C PL
	SHEPHERDS FLAT FUNDING TRUST 6.950%																			
..82340*-AA-5	04/30/32	. 07/30/2026 .	Redemption 100.0000		102,886	102,886	102,886	102,886	0	0	0	0	0	102,886	0	0	0	5,363	04/30/2032 .	2.B FE
	SHEPHERDS FLAT FUNDING TRUST 4.480%																			
..82340*-AB-3	04/30/32	. 07/30/2026 .	Redemption 100.0000		406,883	406,883	406,883	406,883	0	0	0	0	0	406,883	0	0	0	13,671	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		12,361	12,361	12,361	12,361	0	0	0	0	0	12,361	0	0	0	751	12/31/2034 .	2.B PL
..88104*-AA-4	TERRAFORM UTILITY SOLAR X 4.590% 08/31/40	. 09/30/2026 .	Various		428,995	428,995	428,995	428,990	0	6	0	6	0	428,995	0	0	0	14,768	08/31/2040 .	2.C PL
..92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49	. 09/30/2026 .	Redemption 100.0000		46,979	46,979	46,979	46,979	0	0	0	0	0	46,979	0	0	0	906	10/14/2049 .	1.F PL
..92980*-AB-7	W2W FINANCE LLC 4.600% 01/31/32	. 09/30/2026 .	Redemption 100.0000		171,106	171,106	171,106	171,106	0	0	0	0	0	171,106	0	0	0	5,903	01/31/2032 .	2.B PL
	AUSTRALIA PACIFIC LNG PROCESSI APLPPL																			
..05256L-AB-9	4.820% 09/30/30	. 09/30/2026 .	Redemption 100.0000		125,000	125,000	124,756	124,763	0	237	0	237	0	125,000	0	0	0	6,025	09/30/2030 .	2.B FE
	PETROLEOS DEL PERU - PETROPERU SERIES 144A																			
..716564-AA-7	4.750% 06/19/32	. 09/02/2026 .	BANK OF AMERICA		1,908,500	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	(291,500)	(291,500)	73,731	06/19/2032 .	5.A FE
..G2973#-AA-6	AP CHIA ISSUER LLC APCHIA 7.250% 05/23/50	. 07/21/2026 .	Redemption 100.0000		803,479	803,479	803,479	803,479	0	0	0	0	0	803,479	0	0	0	43,689	05/23/2050 .	1.G PL
	MERIDIAN SPIRIT APS SPIRIT APS 4.110%																			
. K7017#-AA-8	08/01/30	. 09/30/2026 .	Various		189,527	189,527	189,527	189,519	0	8	0	8	0	189,527	0	0	0	5,842	08/01/2030 .	2.A FE
..P3753#-AA-0	ERGON PERU SAC 4.870% 06/30/34	. 07/08/2026 .	Various		(6,532)	(6,532)	(6,532)	(6,532)	0	0	0	0	0	(6,532)	0	0	0	4,336	06/30/2034 .	2.C PL
	EOLICA MESA LA PAZ S DE RL DE 5.980%																			
..P4001#-AA-8	12/20/44	. 09/20/2026 .	Various		56,128	56,128	56,128	56,128	0	0	0	0	0	56,128	0	0	0	2,517	12/20/2044 .	2.C PL
	BROOKFIELD WA RAIL PTY LTD WA RAIL PTY LTD																			
..Q1842#-AH-1	4.790% 07/16/26	. 07/16/2026 .	Various		39,800,000	39,800,000	40,278,062	39,837,078	0	(37,078)	0	(37,078)	0	39,800,000	0	0	0	1,906,420	07/16/2026 .	2.B
	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34																			
..Q3974*-AA-6		. 09/30/2026 .	Redemption 100.0000		569,462	569,462	569,462	569,462	0	0	0	0	0	569,462	0	0	0	21,873	12/31/2034 .	2.B PL
	GIP TITANIUM FINCO PTY LTD 2.800% 03/31/36																			
..Q3974@-AA-4		. 09/30/2026 .	Various		233,805	233,805	233,805	233,805	0	0	0	0	0	233,805	0	0	0	4,910	03/31/2036 .	2.B PL
..Q6489*-AA-7	NHK PTY LTD 7.130% 11/15/32	. 08/15/2026 .	Redemption 100.0000		760,537	760,537	760,537	760,537	0	0	0	0	0	760,537	0	0	0	40,670	11/15/2032 .	2.C FE
..R6236*-AA-2	NORSPAN LNG VIII AS 4.660% 03/30/32	. 09/30/2026 .	Various		644,149	644,149	644,149	644,149	0	0	0	0	0	644,149	0	0	0	30,017	03/30/2032 .	2.C PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					64,867,685	65,335,550	65,952,212	65,447,487	0	(41,541)	0	(41,541)	0	65,405,945	0	(538,260)	(538,260)	2,866,121	XXX	XXX
	AEP TEXAS CENTRAL CO SERIES E 6.650%																			
..0010EP-AF-5	02/15/33	. 08/31/2026 .	CITADEL		2,391,685	2,241,000	2,769,181	2,524,968	0	(22,940)	0	(22,940)	0	2,502,028	0	(110,343)	(110,343)	155,650	02/15/2033 .	2.B FE
..00130H-CC-7	AES CORP THE SERIES 144A 3.950% 07/15/30	. 08/31/2026 .	CITADEL		4,763,302	5,013,000	5,363,810	5,191,804	0	(26,366)	0	(26,366)	0	5,165,437	0	(402,135)	(402,135)	223,315	07/15/2030 .	2.C FE
..00165W-AA-8	AMAPS 3 LLC 5.680% 01/28/71	. 07/14/2026 .	Capital Distribution		350,000	0	350,000	0	0	0	0	0	0	350,000	0	0	0	0	01/28/2071 .	1.F Z
	ADIENT GLOBAL HOLDINGS SERIES 144A 7.000%																			
. 00687Y-AB-1	04/15/28	. 08/21/2026 .	Call 101.7500		1,317,663	1,295,000	1,295,000	1,295,000	0	0	0	0	0	1,317,663	0	0	0	99,715	04/15/2028 .	3.A FE
	AEROSTAR AIRPORT HOLDINGS LLC 5.750%																			
..00802#-AA-4	03/22/35	. 09/22/2026 .	Various		410,597	410,597	410,215	410,304	0	293	0	293	0	410,597	0	0	0	23,609	03/22/2035 .	2.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
..01185*-AA-3	ALASKA VENTURES LLC 4.670% 06/30/33	09/30/2026	Various		536,000	536,000	536,000	535,986	0	13	0	13	0	536,000	0	0	0	18,773	06/30/2033	2.C PL
..02005N-BY-5	ALLY FINANCIAL INC 6.646% 01/17/40	09/08/2026	Various		735,940	750,000	736,123	0	0	14	0	14	0	736,137	0	(197)	(197)	4,246	01/17/2040	3.A FE
..02079K-AC-1	ALPHABET INC 1.998% 08/15/26	08/15/2026	Maturity		9,600,000	9,600,000	9,400,224	9,586,266	0	13,734	0	13,734	0	9,600,000	0	0	0	191,808	08/15/2026	1.C FE
..023135-DH-6	AMAZON COM INC 5.800% 03/13/56	08/18/2026	SUSQUEHANNA FINANCIAL GROUP		455,040	500,000	469,190	0	0	50	0	50	0	469,240	0	(14,200)	(14,200)	12,567	03/13/2056	1.E FE
..025816-DA-4	AMERICAN EXPRESS CO 4.420% 08/03/33	08/31/2026	CITADEL		3,824,280	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(175,720)	(175,720)	190,551	08/03/2033	1.F FE
..039483-BL-5	ARCHER-DANIELS- MIDLAND C 2.500% 08/11/26	08/11/2026	Maturity		5,000,000	5,000,000	4,985,500	4,999,006	0	994	0	994	0	5,000,000	0	0	0	125,000	08/11/2026	1.F FE
..043178-AH-1	ARTHUR J GALLAGHER & CO 4.980% 02/27/29	09/08/2026	Various		18,575,458	18,700,000	18,700,000	18,700,000	0	0	0	0	0	18,700,000	0	(124,542)	(124,542)	959,715	02/27/2029	2.A FE
..043178-AR-9	ARTHUR J GALLAGHER & CO 4.550% 06/02/28	09/08/2026	Various		13,157,291	13,300,000	13,300,000	13,300,000	0	0	0	0	0	13,300,000	0	(142,709)	(142,709)	463,948	06/02/2028	2.A FE
..04686J-AL-5	ATHENE HOLDING LTD 6.625% 05/19/55	08/24/2026	JP MORGAN SECURITIES LTD		698,955	750,000	683,370	0	0	19	0	19	0	683,389	0	15,566	15,566	13,250	05/19/2055	2.A FE
..093662-AH-7	BLOCK FINANCIAL LLC 3.875% 08/15/30	08/31/2026	CITADEL		7,551,360	8,000,000	7,974,960	7,987,278	0	1,701	0	1,701	0	7,988,979	0	(437,619)	(437,619)	323,778	08/15/2030	2.C FE
..114259-AW-4	BROOKLYN UNION GAS CO SERIES 144A 4.866% 08/05/32	08/31/2026	CITADEL		5,329,335	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(170,665)	(170,665)	286,959	08/05/2032	2.A FE
..14456#-AA-4	CARRIX INC 4.960% 07/31/27	07/27/2026	Various		10,635,298	10,600,000	10,600,000	10,600,000	0	0	0	0	0	10,635,298	0	0	0	556,677	07/31/2027	1.G PL
..14456#-AB-2	CARRIX INC 5.060% 07/31/29	07/27/2026	Various		26,868,770	26,750,000	26,750,000	26,750,000	0	0	0	0	0	26,868,770	0	0	0	1,461,040	07/31/2029	1.G PL
..14456#-AG-1	CARRIX INC 4.190% 07/31/34	07/27/2026	Various		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	727,140	07/31/2034	1.G PL
..15189T-BP-1	CENTERPOINT ENERGY INC 6.700% 05/15/55	07/20/2026	MORGAN STANLEY & CO. INC.		511,725	500,000	510,000	0	0	(525)	0	(525)	0	509,475	0	2,250	2,250	22,892	05/15/2055	2.C FE
..16829@-AD-5	CHICK-FIL-A INC 1.820% 10/29/27	07/01/2026	SEAPORT GLOBAL SECURITIES LLC		1,728,630	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(71,370)	(71,370)	22,022	10/29/2027	2.A PL
..17004*-AA-8	CHIRON ISSUER LLC CHIISSU 6.220% 09/19/27	08/31/2026	Capital Distribution		28,373	0	28,373	0	0	0	0	0	0	28,373	0	0	0	0	09/19/2027	1.F FE
..210385-AJ-9	CONSTELLATION EN GEN LLC SERIES 144A 5.000% 02/01/31	07/10/2026	Tax Free Exchange		93,749	100,000	93,163	93,498	0	251	0	251	0	93,749	0	0	0	2,292	02/01/2031	2.A FE
..21871X-AH-2	COREBRIDGE FINANCIAL INC SERIES WI 3.900% 04/05/32	08/31/2026	CITADEL		3,236,730	3,500,000	3,495,320	3,496,633	0	320	0	320	0	3,496,953	0	(260,223)	(260,223)	123,608	04/05/2032	2.A FE
..23166M-AA-1	CUSHMAN & WAKEFIELD US SERIES 144A 6.750% 05/15/28	08/04/2026	Call 100.0000		108,000	108,000	103,545	105,902	0	489	0	489	0	106,391	0	1,609	1,609	5,245	05/15/2028	3.C FE
..23325P-A@-3	DNP INCOME FUND 3.000% 07/22/26	07/22/2026	Various		12,500,000	12,500,000	12,523,930	12,502,301	0	(2,301)	0	(2,301)	0	12,500,000	0	0	0	375,000	07/22/2026	1.F FE
..253393-AH-5	DICKS SPORTING GOODS SERIES 144A 4.000% 10/01/29	07/17/2026	Tax Free Exchange		680,557	750,000	664,381	670,118	0	10,439	0	10,439	0	680,557	0	0	0	24,167	10/01/2029	2.B FE
..257469-AJ-5	DOMINION RESOURCES INC SERIES F 5.250% 08/01/33	08/31/2026	CITADEL		549,731	557,000	588,989	576,175	0	(1,432)	0	(1,432)	0	574,743	0	(25,012)	(25,012)	31,679	08/01/2033	2.B FE
..266233-AH-8	DUQUESNE LIGHT HOLDINGS SERIES 144A 2.532% 10/01/30	08/31/2026	CITADEL		4,029,255	4,500,000	4,325,220	4,406,497	0	12,314	0	12,314	0	4,418,812	0	(389,557)	(389,557)	104,445	10/01/2030	2.C FE
..26880*-AA-8	E&W SPECTRUM LICENSE PP LLC EWSPE 5.580% 12/10/36	09/10/2026	Redemption 100.0000		21,635	21,635	21,635	21,635	0	0	0	0	0	21,635	0	0	0	805	12/10/2036	2.B PL
..30303M-AK-8	META PLATFORM INC 6.300% 05/15/56	08/13/2026	GOLDMAN SACHS & CO.		466,800	500,000	479,215	0	0	35	0	35	0	479,250	0	(12,450)	(12,450)	8,750	05/15/2056	1.D FE
..30306V-AA-7	FLNG LIQUEFACTION 3 LLC SERIES 144A 5.550% 03/31/39	09/30/2026	Various		310,800	310,800	310,800	310,800	0	0	0	0	0	310,800	0	0	0	17,249	03/31/2039	2.B FE
..31428X-DX-1	FEDEX CORP 4.500% 02/01/65	07/14/2026	Call 75.5320		2,265,960	3,000,000	2,265,960	2,296,798	0	(30,838)	0	(30,838)	0	2,265,960	0	0	0	128,625	02/01/2065	2.B FE
..31447#-AA-0	FENGATE WATT US I LLC SER A FENWA 6.000% 05/31/37	09/30/2026	Redemption 100.0000		355,154	355,154	355,154	355,154	0	0	0	0	0	355,154	0	0	0	16,455	05/31/2037	2.C FE
..316773-DF-4	FIFTH THIRD BANCORP 4.337% 04/25/33	08/31/2026	CITADEL		3,787,640	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(212,360)	(212,360)	147,458	04/25/2033	2.A FE
..33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.125% 03/31/38	09/30/2026	Redemption 100.0000		378,076	378,076	378,076	378,063	0	13	0	13	0	378,076	0	0	0	15,611	03/31/2038	2.B FE
..348609-AC-2	FT SAM HOUSTON MILIT HSG 144A 5.625% 03/15/35	09/15/2026	Call 100.0000		5,000	5,000	4,964	4,969	0	2	0	2	0	4,971	0	29	29	281	03/15/2035	1.C FE
..36877@-AB-8	GEMINI CLASS B LLC GMICL 6.070% 01/31/50	08/31/2026	Redemption 100.0000		97,998	97,998	97,998	0	0	0	0	0	0	97,998	0	0	0	2,941	01/31/2050	2.C FE
..375916-B@-1	GILDAN ACTIVEWEAR INC. 2.910% 08/25/26	08/25/2026	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	291,000	08/25/2026	2.B
..39121J-A@-9	GREAT RIVER ENERGY 6.060% 07/01/26	07/01/2026	Redemption 100.0000		2,222,222	2,222,222	2,222,222	2,222,222	0	0	0	0	0	2,222,222	0	0	0	134,667	07/01/2026	1.G
..39121J-AE-0	GREAT RIVER ENERGY SERIES 144A 6.254% 07/01/38	07/01/2026	Redemption 100.0000		30,578	30,578	30,986	30,966	0	(389)	0	(389)	0	30,578	0	0	0	1,912	07/01/2038	1.G FE
..39813#-AB-7	GRIDFLEX GENERATION LLC 6.653% 12/31/30	08/26/2026	Call 101.3607		29,442,690	29,047,433	28,802,174	28,803,182	0	(3,083)	0	(3,083)	0	29,195,356	0	247,334	247,334	1,630,589	12/31/2030	3.A PL
..39813#-AB-7	GRIDFLEX GENERATION LLC 6.653% 12/31/30	07/01/2026	Redemption 100.0000		561,905	561,905	557,160	557,180	0	4,725	0	4,725	0	561,905	0	0	0	18,460	12/31/2030	3.A PL
..40637C-C@-7	HALMA PLC 3.950% 07/12/32	07/12/2026	Redemption 100.0000		511,000	511,000	511,000	511,000	0	0	0	0	0	511,000	0	0	0	20,185	07/12/2032	2.A
..416515-BC-7	HARTFORD FINANCIAL SERVICES GR SERIES ICON 6.127% 02/12/47	09/09/2026	Various		1,600,669	1,600,000	1,529,850	0	0	848	0	848	0	1,530,698	0	69,971	69,971	70,258	02/12/2047	2.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
42241@-AK-5	HEARST COMMUNICATIONS INC 4.120% 06/01/30	09/17/2026	Various		16,232,960	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	(767,040)	(767,040)	556,429	06/01/2030	1.G
427866-AX-6	HERSHEY COMPANY 2.300% 08/15/26	08/15/2026	Maturity		4,700,000	4,700,000	4,684,537	4,698,933	0	1,067	0	1,067	0	4,700,000	0	0	0	108,100	08/15/2026	1.E FE
43849R-AH-8	HONEYWELL AEROSPACE INC SERIES 144A 5.622% 03/16/46	08/10/2026	Tax Free Exchange		8,469,252	8,500,000	8,468,900	0	0	352	0	352	0	8,469,252	0	0	0	193,803	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		10,476,086	10,500,000	10,475,925	0	0	161	0	161	0	10,476,086	0	0	0	244,088	03/16/2056	1.G FE
43849R-AK-1	HONEYWELL AEROSPACE INC SERIES 144A 5.852% 03/16/66	08/10/2026	Tax Free Exchange		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	118,666	03/16/2066	1.G FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.420% 05/31/33	08/31/2026	Various		175,161	175,161	175,161	175,159	0	1	0	1	0	175,161	0	0	0	5,807	05/31/2033	1.G PL
44416*-AE-6	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32	08/31/2026	Various		14,796	14,796	14,796	14,796	0	0	0	0	0	14,796	0	0	0	493	11/30/2032	1.G PL
44416*-AF-3	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32	08/31/2026	Various		11,479	11,479	11,479	11,479	0	0	0	0	0	11,479	0	0	0	386	11/30/2032	1.G PL
446150-BL-7	HUNTINGTON BANCSHARES 5.605% 01/28/41	08/13/2026	Various		963,090	1,000,000	972,730	0	0	57	0	57	0	972,787	0	(9,697)	(9,697)	29,348	01/28/2041	2.A FE
466313-AK-9	JABIL INC 3.000% 01/15/31	08/31/2026	CITADEL		3,635,400	4,000,000	3,975,750	3,987,404	0	1,563	0	1,563	0	3,988,967	0	(353,567)	(353,567)	135,333	01/15/2031	2.C FE
47032@-AH-4	JAMES CAMPBELL CO LLC 4.580% 09/30/26	09/30/2026	Various		2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	0	0	89,310	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		1,508,064	1,440,000	1,440,000	1,440,000	0	0	0	0	0	1,508,064	0	0	0	140,339	11/01/2032	3.A FE
49338C-AB-9	KEYSPAN GAS EAST CORP SERIES 144A 2.742% 08/15/26	08/15/2026	Maturity		6,300,000	6,300,000	6,300,000	6,300,000	0	0	0	0	0	6,300,000	0	0	0	172,746	08/15/2026	2.A FE
505588-A@-2	SPIRE MISSOURI INC SR 3.400% 03/15/28	09/29/2026	SEAPORT GLOBAL SECURITIES LLC		6,783,840	7,000,000	6,672,820	6,770,174	0	74,460	0	74,460	0	6,844,634	0	(60,794)	(60,794)	247,256	03/15/2028	1.F
52532X-AH-8	LEIDOS INC SERIES WI 2.300% 02/15/31	08/31/2026	CITADEL		10,150,475	11,500,000	10,903,452	11,162,639	0	41,220	0	41,220	0	11,203,859	0	(1,053,384)	(1,053,384)	276,256	02/15/2031	2.B FE
53621@-AG-1	LION INDUSTRIAL PROPERTIES LP 4.140% 09/01/26	09/01/2026	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	414,000	09/01/2026	2.A
57169*-AX-5	MARS INC 3.420% 09/27/26	09/27/2026	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	171,000	09/27/2026	1.F
573874-AJ-3	MARVELL TECHNOLOGY INC SERIES 144A 2.950% 04/15/31	08/31/2026	CITADEL		3,621,960	4,000,000	3,992,767	3,995,745	0	500	0	500	0	3,996,245	0	(374,285)	(374,285)	103,578	04/15/2031	2.B FE
594918-BR-4	MICROSOFT CORP 2.400% 08/08/26	08/08/2026	Maturity		5,000,000	5,000,000	4,990,700	4,999,374	0	626	0	626	0	5,000,000	0	0	0	120,000	08/08/2026	1.A FE
605417-A#-1	MISSISSIPPI POWER COMPANY 5.640% 07/15/26	07/15/2026	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	84,600	07/15/2026	1.G
607120-FQ-0	MOBILE AIRPORT AUTHORITY 5.130% 11/09/42	08/09/2026	Redemption 100.0000		107,833	107,833	107,833	107,833	0	0	0	0	0	107,833	0	0	0	4,149	11/09/2042	1.F
646025-C*-5	NEW JERSEY RESOURCES CORP 3.540% 08/18/26	08/18/2026	Various		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	267,713	08/18/2026	2.A PL
651639-AW-6	NEWMONT CORP 5.875% 04/01/35	08/31/2026	CITADEL		2,070,260	2,000,000	2,282,988	2,191,592	0	(11,253)	0	(11,253)	0	2,180,339	0	(110,079)	(110,079)	107,708	04/01/2035	2.A FE
67105@-AF-8	OSI GROUP LLC OSIIND 4.350% 03/22/28	09/10/2026	Call 100.0000		8,500,000	8,500,000	8,341,135	8,382,699	0	34,593	0	34,593	0	8,417,292	0	82,708	82,708	357,482	03/22/2028	2.B PL
677415-CF-6	OHIO POWER COMPANY SERIES G 6.600% 02/15/33	08/31/2026	CITADEL		3,119,315	2,945,000	3,651,506	3,323,813	0	(30,680)	0	(30,680)	0	3,293,133	0	(173,819)	(173,819)	203,009	02/15/2033	2.A FE
682680-BX-0	ONEOK INC 4.250% 09/15/46	09/17/2026	Call 76.3770		1,547,398	2,026,000	1,547,398	1,550,860	0	(3,462)	0	(3,462)	0	1,547,398	0	0	0	86,583	09/15/2046	2.B FE
682680-BY-8	ONEOK INC 4.200% 10/03/47	09/17/2026	Call 75.1960		1,233,214	1,640,000	1,233,214	1,239,621	0	(6,407)	0	(6,407)	0	1,233,214	0	0	0	65,819	10/03/2047	2.B FE
682680-CA-9	ONEOK INC 3.950% 03/01/50	09/17/2026	Call 70.7440		3,537,200	5,000,000	3,388,500	3,406,456	0	19,642	0	19,642	0	3,426,098	0	111,102	111,102	206,278	03/01/2050	2.B FE
682680-CY-7	ONEOK INC 5.050% 04/01/45	09/17/2026	Call 85.9200		5,430,144	6,320,000	5,326,567	5,358,770	0	(8,323)	0	(8,323)	0	5,350,447	0	79,697	79,697	306,748	04/01/2045	2.B FE
68389X-DX-0	ORACLE CORP 4.950% 02/04/31	08/11/2026	SUSQUEHANNA FINANCIAL GROUP		240,778	250,000	242,005	0	0	101	0	101	0	242,106	0	(1,328)	(1,328)	6,463	02/04/2031	2.B FE
68389X-EB-7	ORACLE CORP 6.700% 02/04/56	09/11/2026	Various		1,187,592	1,350,000	1,265,351	0	0	445	0	445	0	1,265,796	0	(78,204)	(78,204)	53,647	02/04/2056	2.B FE
718546-AK-0	PHILLIPS 66 4.650% 11/15/34	08/31/2026	CITADEL		4,761,350	5,000,000	4,937,200	4,964,868	0	2,163	0	2,163	0	4,967,030	0	(205,680)	(205,680)	184,708	11/15/2034	2.A FE
73102Q-AA-4	POLAR TANKERS INC SERIES 144A 5.951% 05/10/37	08/31/2026	CITADEL		2,396,143	2,315,651	2,576,346	2,496,268	0	(11,353)	0	(11,353)	0	2,484,915	0	(88,772)	(88,772)	111,392	05/10/2037	1.F FE
74170*-AE-9	PRIME PROPERTY FUND LLC PRIMPR 3.980% 07/30/26	07/30/2026	Maturity		500,000	500,000	492,145	497,062	0	2,938	0	2,938	0	500,000	0	0	0	19,900	07/30/2026	2.A
76169#-AJ-2	REYES HOLDINGS LLC 3.710% 10/17/28	09/09/2026	Various		32,930,062	33,400,000	33,006,420	33,140,775	0	97,026	0	97,026	0	33,237,800	0	(307,738)	(307,738)	1,108,342	10/17/2028	1.G PL
76169#-AP-8	REYES HOLDINGS LLC 4.650% 12/13/29	09/14/2026	Various		24,558,844	25,100,000	25,100,000	25,100,000	0	0	0	0	0	25,100,000	0	(541,156)	(541,156)	878,605	12/13/2029	1.G PL
76822*-AP-1	RIVER FUEL TRUST NO 2 5.940% 09/15/26	09/15/2026	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	89,100	09/15/2026	2.A
81762P-AK-8	SERVICENOW INC 6.300% 05/15/56	08/04/2026	Various		494,308	500,000	486,585	0	0	9	0	9	0	486,594	0	7,714	7,714	7,000	05/15/2056	1.F FE
82706*-AA-3	SILICON INVESTOR 25-1 LLC SILINV 6.291% 03/30/62	07/01/2026	Redemption 100.0000		0	2,431,053	2,431,053	1,859,245	0	0	0	0	0	0	0	0	0	58,483	03/30/2062	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
	SOPAIPILLA INVESTOR LLC SERIES 144A 7.534%																			
..83577V-AA-8	11/30/48	08/13/2026	Various		1,558,335	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	58,335	58,335	2,407	11/30/2048	1.E FE
	SOUTH32 TREASURY USA SERIES 144A 4.350%																			
..84055B-AA-1	04/14/32	08/31/2026	CITADEL		5,287,315	5,500,000	5,471,345	5,480,571	0	1,814	0	1,814	0	5,482,385	0	(195,070)	(195,070)	210,673	04/14/2032	2.A FE
	SPACE EXPLORATION TECH SERIES 144A 5.350%																			
..84615Q-AA-1	07/15/31	08/06/2026	MORGAN KEEGAN & COMPANY INC		488,475	500,000	492,325	0	0	70	0	70	0	492,395	0	(3,920)	(3,920)	3,047	07/15/2031	2.A FE
	STANLEY BLACK & DECKER I HYB 6.707%																			
..854502-AM-3	03/15/60	08/24/2026	JP MORGAN SECURITIES LTD		1,494,375	1,500,000	1,488,750	0	0	39	0	39	0	1,488,789	0	5,586	5,586	44,713	03/15/2060	2.C FE
..87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40	09/30/2026	Various		502,477	502,477	502,477	502,477	0	0	0	0	0	502,477	0	0	0	26,732	09/30/2040	2.B PL
..874054-AH-2	TAKE TWO INTERACTIVE SOF 4.000% 04/14/32	08/31/2026	CITADEL		4,689,100	5,000,000	4,994,700	4,996,430	0	337	0	337	0	4,996,767	0	(307,667)	(307,667)	176,111	04/14/2032	2.B FE
	TRANS BAY CABLE LLC BAY CABLE LLC 2.930%																			
..89307#-AA-7	06/30/47	09/30/2026	Various		79,208	79,202	79,132	79,137	0	71	0	71	0	79,208	0	0	0	2,619	06/30/2047	1.E PL
..92343V-AK-0	VERIZON COMMUNICATIONS 6.400% 02/15/38	08/10/2026	SEELAUS & CO		7,158,410	7,000,000	7,268,977	7,243,193	0	(8,530)	0	(8,530)	0	7,234,662	0	(76,252)	(76,252)	443,022	02/15/2038	2.A FE
..92343V-AW-4	VERIZON COMMUNICATIONS 6.000% 04/01/41	08/27/2026	STIFEL NICOLAUS & CO		1,763,604	1,800,000	1,769,994	1,778,438	0	575	0	575	0	1,779,013	0	(15,409)	(15,409)	98,100	04/01/2041	2.A FE
..925524-AV-2	CBS CORP 5.500% 05/15/33	09/28/2026	Various		4,965,000	6,000,000	6,101,570	6,078,111	0	(7,146)	0	(7,146)	0	6,070,965	0	(1,105,965)	(1,105,965)	287,833	05/15/2033	3.A FE
..925524-AX-8	CBS CORP 6.875% 04/30/36	09/28/2026	BANK OF AMERICA		2,140,625	2,500,000	2,423,933	2,430,488	0	3,468	0	3,468	0	2,433,956	0	(293,331)	(293,331)	157,075	04/30/2036	3.A FE
..92556H-AE-7	PARAMOUNT GLOBAL 6.375% 03/30/62	09/28/2026	Various		3,482,819	4,375,000	4,263,125	3,875,000	0	252	0	252	0	4,263,377	0	(780,558)	(780,558)	261,663	03/30/2062	3.B FE
	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC																			
..92966*-AG-4	6.140% 01/31/28	07/31/2026	Various		303,616	303,616	303,616	303,616	0	0	0	0	0	303,616	0	0	0	13,982	01/31/2028	1.F
..980745-F*-9	WOODWARD INC 1.120% 09/23/26	09/23/2026	Various		12,129,050	12,129,050	11,892,670	12,449,170	0	0	0	0	(556,500)	11,892,670	236,380	0	236,380	136,454	09/23/2026	2.B
..98138H-AJ-0	WORKDAY INC 3.800% 04/01/32	08/31/2026	CITADEL		2,788,980	3,000,000	2,994,060	2,996,031	0	379	0	379	0	2,996,410	0	(207,430)	(207,430)	104,500	04/01/2032	2.A FE
	SIDDHA ACQUISITIONS 1 TRUST Se BAY26-B																			
..G8122@-AA-5	6.350% 06/12/31	08/01/2026	Paydown		955,270	955,270	955,270	0	0	0	0	0	0	955,270	0	0	0	6,807	06/12/2031	2.A FE
	SIDDHA ACQUISITIONS 1 TRUST Se BAY26-B																			
..G8122@-AA-5	6.350% 06/12/31	09/01/2026	Paydown		548,961	548,961	548,961	0	0	0	0	0	0	548,961	0	0	0	8,432	06/12/2031	2.A PL
..G8655*-AB-0	TPG PARTNER HOLDINGS 3.470% 09/30/35	09/30/2026	Various		690,647	690,647	690,647	690,647	0	0	0	0	0	690,647	0	0	0	23,965	09/30/2035	1.D PL
..06368L-BV-1	BANK OF MONTREAL SERIES 6 6.875% 11/26/85	08/12/2026	Various		1,006,735	1,000,000	1,014,550	0	0	(460)	0	(460)	0	1,014,090	0	(7,355)	(7,355)	13,941	11/26/2085	2.C FE
..0778FP-AQ-2	BELL CANADA HYB 7.000% 09/15/55	09/10/2026	MORGAN STANLEY & CO. INC.		525,740	523,000	548,366	0	0	(1,189)	0	(1,189)	0	547,176	0	(21,436)	(21,436)	36,150	09/15/2055	3.A FE
	CASCADES INC USA INC SERIES 144A 5.375%																			
..14739L-AB-8	01/15/28	09/04/2026	Call 100.0000		180,000	180,000	155,475	169,613	0	3,263	0	3,263	0	172,876	0	7,124	7,124	10,992	01/15/2028	3.C FE
	COGECO CABLE HOLDINGS INC CCA 4.290%																			
..19238V-C*-4	09/01/26	08/28/2026	Call 100.0000		5,000,000	5,000,000	4,949,100	4,979,416	0	20,245	0	20,245	0	4,999,661	0	339	339	212,713	09/01/2026	2.C
	FAIRFAX FINL HLDGS LTD SERIES 144A 6.200%																			
..303901-CD-2	06/08/56	09/28/2026	MORGAN STANLEY & CO. INC.		455,630	500,000	478,330	0	0	53	0	53	0	478,383	0	(22,753)	(22,753)	9,558	06/08/2056	2.A FE
..349553-AW-7	FORTIS INC SERIES 1 6.875% 03/30/57	09/28/2026	Various		1,984,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(16,000)	(16,000)	2,101	03/30/2057	2.C FE
	TORONTO DOMINION BANK SERIES MTN 3.200%																			
..89114T-ZV-7	03/10/32	08/31/2026	CITADEL		17,663,685	19,500,000	19,461,975	19,475,061	0	2,441	0	2,441	0	19,477,502	0	(1,813,817)	(1,813,817)	608,400	03/10/2032	1.F FE
	ANGLO AMERICAN CAPITAL SERIES 144A 2.875%																			
..034863-BA-7	03/17/31	08/31/2026	CITADEL		9,068,000	10,000,000	9,900,600	9,944,438	0	6,609	0	6,609	0	9,951,047	0	(883,047)	(883,047)	274,722	03/17/2031	2.B FE
	AUTO METRO PUERTO RICO METROPOLITANAS																			
..05330K-A@-4	7.500% 12/31/38	09/30/2026	Various		33,998	33,998	33,998	33,998	0	0	0	0	0	33,998	0	0	0	1,912	12/31/2038	2.B FE
	AUTO METRO PUERTO RICO SERIES 144A 6.750%																			
..05330K-AA-3	06/30/35	09/30/2026	Various		274,625	274,625	273,821	274,041	0	584	0	584	0	274,625	0	0	0	13,903	06/30/2035	2.B FE
	BANCO DE CREDITO DEL PER SERIES REGS 6.470%																			
..05971V-2D-6	09/30/31	09/30/2026	Call 100.0000		1,100,000	1,100,000	1,046,100	1,084,490	0	24,188	0	24,188	0	1,108,678	0	(8,678)	(8,678)	35,750	09/30/2031	3.A FE
	FIEMEX ENERGIA - BANC AC SERIES 144A 7.250%																			
..05974E-AA-8	01/31/41	07/31/2026	Redemption 100.0000		51,342	51,342	52,476	52,422	0	(1,081)	0	(1,081)	0	51,342	0	0	0	3,930	01/31/2041	2.C FE
	BECLE SA DE CV SERIES 144A 2.500% 10/14/31																			
..07586P-AA-9		09/23/2026	BANK OF AMERICA		3,591,675	4,250,000	4,206,480	4,223,467	0	3,125	0	3,125	0	4,226,592	0	(634,917)	(634,917)	100,347	10/14/2031	2.C FE
..125276-AA-3	CFE FIBRA E SERIES 144A 5.875% 09/23/40	09/23/2026	Redemption 100.0000		72,032	72,032	71,714	71,719	0	313	0	313	0	72,032	0	0	0	3,174	09/23/2040	2.C FE
..191241-AJ-7	COCA-COLA FEMSA SAB CV 1.850% 09/01/32	09/22/2026	MORGAN STANLEY & CO. INC.		4,040,500	5,000,000	4,980,200	4,988,459	0	1,185	0	1,185	0	4,989,643	0	(949,143)	(949,143)	98,153	09/01/2032	2.A FE
	COMISION FEDERAL DE ELECTRICID FEDERAL DE																			
..200447-A*-1	ELECT 4.390% 09/29/36	09/29/2026	Various		1,175,000	1,175,000	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	0	0	51,583	09/29/2036	2.B

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
..225313-AK-1	CREDIT AGRICOLE SA SERIES 144A 4.000% 01/10/33	08/31/2026	CITADEL		5,901,600	6,000,000	5,962,860	5,979,827	0	1,686	0	1,686	0	5,981,513	0	(79,913)	(79,913)	274,000	01/10/2033	2.A FE
..225313-AM-7	CREDIT AGRICOLE SA SERIES 144A 3.250% 01/14/30	08/31/2026	CITADEL		8,411,220	9,000,000	8,945,280	8,975,732	0	3,804	0	3,804	0	8,979,536	0	(568,316)	(568,316)	330,688	01/14/2030	2.A FE
..225401-AP-3	CREDIT SUISSE GROUP AG SERIES 144A 4.194% 04/01/31	08/31/2026	CITADEL		4,845,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(154,950)	(154,950)	192,225	04/01/2031	1.F FE
..25241M-AA-5	DHAFRAH PV2 ENERGY COMPA SERIES 144A 5.794% 06/30/53	07/18/2026	Redemption 100.0000		(1,914)	(1,914)	(1,914)	0	0	0	0	0	0	(1,914)	0	0	0	0	06/30/2053	1.G FE
..28249N-AA-9	EIG PEARL HOLDINGS SARL SERIES 144A 3.545% 08/31/36	08/31/2026	Redemption 100.0000		29,968	29,968	29,968	29,968	0	0	0	0	0	29,968	0	0	0	1,062	08/31/2036	1.E FE
..33938X-AB-1	FLEX LTD 4.875% 05/12/30	08/31/2026	CITADEL		6,872,530	7,000,000	8,040,410	7,488,166	0	(75,007)	0	(75,007)	0	7,413,160	0	(540,630)	(540,630)	273,948	05/12/2030	2.C FE
..36830B-AB-1	GC TREASURY CENTRE CO SERIES 144A 2.980% 03/18/31	09/28/2026	DEUTSCHE BANK SECURITIES		2,949,340	3,350,000	3,305,713	3,325,219	0	3,279	0	3,279	0	3,328,498	0	(379,158)	(379,158)	102,880	03/18/2031	2.C FE
..40049J-AT-4	GRUPO TELEVISA SA-SPON ADR 8.500% 03/11/32	09/29/2026	CITIGROUP GLOBAL MARKETS		1,044,450	990,000	1,168,259	1,066,436	0	(7,553)	0	(7,553)	0	1,058,883	0	(14,433)	(14,433)	88,591	03/11/2032	3.A FE
..404280-CY-3	HSBC HOLDINGS PLC 2.871% 11/22/32	08/31/2026	CITADEL		4,424,100	5,000,000	4,692,600	4,789,554	0	18,210	0	18,210	0	4,807,765	0	(383,665)	(383,665)	111,251	11/22/2032	1.G FE
..48667Q-AQ-8	KAZMUNAIGAZ FIN SUB BV FR SERIES 144A 5.375% 04/24/30	09/04/2026	Various		4,660,260	4,605,000	4,640,310	3,000,000	0	(4,476)	0	(4,476)	0	4,691,094	0	(30,834)	(30,834)	268,401	04/24/2030	2.B FE
..68560E-AB-4	ORBIA ADVANCE CORP SAB SERIES 144A 2.875% 05/11/31	09/23/2026	HSBC SECURITIES USA INC.		2,100,250	2,500,000	2,470,400	2,483,044	0	2,149	0	2,149	0	2,485,194	0	(384,944)	(384,944)	62,491	05/11/2031	3.A FE
..74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A 3.758% 04/06/33	08/31/2026	CITADEL		3,699,280	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(300,720)	(300,720)	135,706	04/06/2033	1.G FE
..84265V-AA-3	SOUTHERN COPPER CORP 7.500% 07/27/35	09/22/2026	Various		3,709,940	3,345,000	3,683,422	3,542,265	0	(11,090)	0	(11,090)	0	3,531,175	0	178,764	178,764	289,900	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		19,500	19,500	19,500	19,500	0	0	0	0	0	19,500	0	0	0	707	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.		800,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(199,500)	(199,500)	30,163	11/18/2031	3.C FE
..BRYUH4-QC-6	BUFFALO ENERGY MEXICO HOLDINGS SERIES REGS 7.875% 02/15/39	08/15/2026	Redemption 100.0000		23,231	23,231	23,846	23,807	0	(577)	0	(577)	0	23,231	0	0	0	1,829	02/15/2039	2.C FE
..F4596*-AA-4	GROUPE PETIT FORESTIER SYLIN 5.270% 06/30/30	09/30/2026	Redemption 100.0000		312,500	312,500	312,500	0	0	0	0	0	0	312,500	0	0	0	5,032	06/30/2030	2.B FE
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	09/30/2026	Redemption 100.0000		279,082	279,082	279,082	279,082	0	0	0	0	0	279,082	0	0	0	11,078	09/30/2045	1.D PL
..G2616#-AH-4	DCC TREASURY 2014 LTD 4.780% 09/23/26	09/23/2026	Various		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	573,600	09/23/2026	2.B
..G2890*-AN-2	ED&F MAN JR FINCO LTD 0.100% 03/31/28	07/07/2026	Capital Distribution		34,519	0	34,519	34,519	0	0	0	0	0	34,519	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	Various		66,255	66,255	53,216	54,856	0	11,399	0	11,399	0	66,255	0	0	0	1,948	09/30/2040	1.C FE
..L3551#-AM-2	FERRERO INTERNATIONAL SA 4.960% 06/20/30	09/15/2026	SEAPORT GLOBAL SECURITIES LLC		7,340,925	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(159,075)	(159,075)	273,833	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	Redemption 100.0000		21,897	21,897	21,897	21,898	0	(1)	0	(1)	0	21,897	0	0	0	1,853	09/30/2037	3.B PL
..P90375-AV-1	TELEFONICA MOVILES CHILE SA SERIES REGS 3.537% 11/18/31	09/24/2026	GOLDMAN SACHS & CO.		2,401,500	3,000,000	2,287,988	2,489,611	0	52,712	0	52,712	0	2,542,322	0	(140,822)	(140,822)	90,488	11/18/2031	3.C FE
..Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD ETSA 3.740% 09/10/26	09/10/2026	Maturity		500,000	500,000	491,760	496,588	0	3,412	0	3,412	0	500,000	0	0	0	18,700	09/10/2026	1.G
..Q3629#-AL-7	ETSA UTILITIES FINANCE PTY LTD ETSA 3.060% 08/10/26	08/10/2026	Maturity		3,000,000	3,000,000	2,922,060	2,969,892	0	30,108	0	30,108	0	3,000,000	0	0	0	91,800	08/10/2026	1.G
..Q6518@-AA-0	NSW ELECTRICITY NETWORKS 3.080% 09/16/26	09/16/2026	Various		14,000,000	14,000,000	13,826,750	13,926,969	0	73,031	0	73,031	0	14,000,000	0	0	0	431,200	09/16/2026	2.B
..Q6568@-AA-9	NETWORK FINANCE COMPANY PTY LT 3.500% 02/14/28	09/17/2026	Various		12,091,364	12,400,000	12,206,480	12,265,641	0	43,427	0	43,427	0	12,309,068	0	(217,704)	(217,704)	414,711	02/14/2028	2.A
..Q9194*-AF-6	TRANSURBAN QUEENSLAND INV 3.550% 12/20/28	09/17/2026	Various		30,120,764	31,400,000	31,400,000	31,400,000	0	0	0	0	0	31,400,000	0	(1,279,236)	(1,279,236)	826,736	12/20/2028	2.B FE
..Y5008*-AA-2	KNAUSEN HOLDINGS LLC 5.690% 07/15/27	07/15/2026	Redemption 100.0000		896,250	896,250	896,250	896,250	0	0	0	0	0	896,250	0	0	0	38,247	07/15/2027	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					638,786,445	662,810,360	657,921,844	614,733,527	0	358,944	0	358,944	(556,500)	656,533,228	236,380	(17,983,165)	(17,746,785)	24,817,536	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
	AZ BATTERY PROPERTY LLC AZBP 6.730%																			
..00252@-AA-1	02/20/46	09/20/2026	Redemption 100.0000		19,942	19,942	19,942	19,942	0	0	0	0	0	19,942	0	0	0	958	02/20/2046	2.B PL
	AMER AIRLINE 17-2 AA PTT SERIES AA 3.350%																			
..02376A-AA-7	10/15/29	08/31/2026	CITADEL		1,531,908	1,599,002	1,599,002	1,599,002	0	0	0	0	0	1,599,002	0	(67,094)	(67,094)	47,020	10/15/2029	1.E FE
	AMERICAN AIRLINES INC SERIES AA 3.575%																			
..02376U-AA-3	01/15/28	07/15/2026	Redemption 100.0000		5,435	5,435	4,814	5,171	0	263	0	263	0	5,435	0	0	0	194	01/15/2028	1.F FE
..02377B-AB-2	AMER AIRLN 15-2 B PTT 3.600% 09/22/27	09/22/2026	Various		24,296	24,296	22,569	23,643	0	653	0	653	0	24,296	0	0	0	875	09/22/2027	1.F FE
	AMER AIRLINE 17-1 A PTT SERIES A 4.000%																			
..02378A-AA-5	02/15/29	08/15/2026	Redemption 100.0000		380,000	380,000	358,150	363,730	0	16,270	0	16,270	0	380,000	0	0	0	15,200	02/15/2029	2.B FE
..02379K-AA-2	AMER AIRLINE 21 1A EETC 2.875% 07/11/34	07/11/2026	Redemption 100.0000		93,841	93,841	93,841	93,841	0	0	0	0	0	93,841	0	0	0	2,698	07/11/2034	1.E FE
	BRITISH AIR 21 1 A PPT SERIES 144A 2.900%																			
..11042C-AA-8	03/15/35	09/15/2026	Redemption 100.0000		71,505	71,505	71,505	71,505	0	0	0	0	0	71,505	0	0	0	1,555	03/15/2035	1.E FE
	DELTA AIR LINES SERIES 15-1 3.875% 07/30/27																			
..24736Y-AA-4		07/30/2026	Redemption 100.0000		87,663	87,663	82,021	86,084	0	1,579	0	1,579	0	87,663	0	0	0	3,397	07/30/2027	2.A FE
	IBERIA LINEAS AEREAS DE ESPANA 4.790%																			
..45082D-AA-5	01/15/36	07/15/2026	Redemption 100.0000		89,801	89,801	89,801	89,801	0	0	0	0	0	89,801	0	0	0	3,226	01/15/2036	1.F Z
	IBERIA LINEAS AEREAS DE ESPANA 5.880%																			
..45082E-AA-3	07/15/32	07/15/2026	Redemption 100.0000		26,145	26,145	26,145	26,145	0	0	0	0	0	26,145	0	0	0	1,153	07/15/2032	2.B Z
	JETBLUE AIRWAYS CORP SERIES 1A 4.000%																			
..477164-AA-5	11/15/32	08/31/2026	CITADEL		1,786,465	1,920,290	1,920,290	1,920,290	0	0	0	0	0	1,920,290	0	(133,825)	(133,825)	61,023	11/15/2032	2.C FE
	UNION PACIFIC RAILROAD CO UNP 3.000%																			
..73019#-AA-0	09/13/27	09/13/2026	Redemption 100.0000		55,824	55,824	54,454	54,908	0	916	0	916	0	55,824	0	0	0	1,675	09/13/2027	1.D
	UNION PACIFIC RAILROAD CO UNP 3.000%																			
..73019#-AB-8	09/13/27	09/13/2026	Redemption 100.0000		57,346	57,346	55,938	56,405	0	941	0	941	0	57,346	0	0	0	1,720	09/13/2027	1.D
	UNION PACIFIC RAILROAD CO UNP 3.000%																			
..73019#-AC-6	09/13/27	09/13/2026	Redemption 100.0000		52,913	52,913	51,613	52,044	0	869	0	869	0	52,913	0	0	0	1,587	09/13/2027	1.D
..74351@-AA-6	AMAZON CTL AMACTL 4.067% 07/15/40	09/10/2026	Redemption 100.0000		69,738	69,738	64,011	64,321	0	5,418	0	5,418	0	69,738	0	0	0	1,894	07/15/2040	1.D
	HEALTHCARE LANE PROPCO HCLAN 3.500%																			
..90272*-AA-0	05/15/33	09/15/2026	Redemption 100.0000		7,121	7,121	6,634	6,685	0	436	0	436	0	7,121	0	0	0	164	05/15/2033	1.F
	UNITED AIR 2018 1 A PTT SERIES A 3.700%																			
..90931V-AA-4	03/01/30	09/01/2026	Redemption 100.0000		36,998	36,998	33,960	34,411	0	2,587	0	2,587	0	36,998	0	0	0	1,369	03/01/2030	1.G FE
	AIR CANADA 2017 1AA PTT SERIES 144A 3.300%																			
..00908P-AA-5	01/15/30	08/31/2026	CITADEL		1,667,886	1,771,200	1,771,200	1,771,200	0	0	0	0	0	1,771,200	0	(103,314)	(103,314)	65,918	01/15/2030	1.C FE
	AIR CANADA 2017 1AA PTT SERIES 144A 3.300%																			
..00908P-AA-5	01/15/30	07/15/2026	Redemption 100.0000		144,435	144,435	138,052	140,890	0	3,545	0	3,545	0	144,435	0	0	0	4,766	01/15/2030	1.C FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					6,209,262	6,513,495	6,463,942	6,480,018	0	33,477	0	33,477	0	6,513,495	0	(304,233)	(304,233)	216,392	XXX	XXX
..03027X-BW-9	AMERICAN TOWER CORP 4.050% 03/15/32	08/31/2026	CITADEL		2,354,825	2,500,000	2,487,275	2,491,453	0	814	0	814	0	2,492,267	0	(137,442)	(137,442)	97,313	03/15/2032	2.A FE
..969133-AK-3	WEYERHAEUSER CO 7.850% 07/01/26	07/01/2026	Maturity		1,400,000	1,400,000	1,320,619	1,392,469	0	7,531	0	7,531	0	1,400,000	0	0	0	109,900	07/01/2026	2.B FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					3,754,825	3,900,000	3,807,894	3,883,922	0	8,345	0	8,345	0	3,892,267	0	(137,442)	(137,442)	207,213	XXX	XXX
..04273T-AB-4	ARRIVIA 12/31/28	07/09/2026	Various		7,271	7,271	7,271	7,271	0	0	0	0	0	7,271	0	0	0	238	12/31/2028	3.A PL
..05648E-AB-2	BAD BOY LLC TERM LOAN 11/09/29	09/23/2026	Redemption 100.0000		17,977	17,977	17,621	17,722	0	255	0	255	0	17,977	0	0	0	1,228	11/09/2029	4.A PL
	BRADSHAW INTERNATIONAL INC TERM LOAN																			
..10463N-AC-2	10/21/27	09/30/2026	Redemption 100.0000		25,000	25,000	24,375	24,760	0	240	0	240	0	25,000	0	0	0	1,805	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		35,250	35,250	33,759	34,372	0	878	0	878	0	35,250	0	0	0	2,326	01/30/2029	3.B PL
..74277B-AB-2	PRISMA GRAPHIC LLC 07/29/27	09/30/2026	Redemption 100.0000		20,629	20,629	20,155	20,376	0	253	0	253	0	20,629	0	0	0	1,570	07/29/2027	3.A PL
	RIDGEWOOD FUND IV KINGS QUAY																			
..76624*-AA-4	10/28/27	09/30/2026	Redemption 100.0000		184,967	184,967	179,881	182,834	0	2,134	0	2,134	0	184,967	0	0	0	12,065	10/28/2027	2.B PL
..89378X-AH-7	TRANSNETWORK LLC 12/29/30	09/30/2026	Redemption 100.0000		13,849	13,849	13,799	13,809	0	39	0	39	0	13,849	0	0	0	888	12/29/2030	4.B FE
	CAVVY PRODUCTION LTD TERM LOAN																			
..C2505@-AC-5	03/13/27	09/30/2026	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	16,844	03/13/2027	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
	INEOS UK E&P HOLDINGS LTD TERM LOAN																			
..G4780#-AA-5	06/30/32	07/31/2026	Redemption 100.0000		5,456,667	5,456,667	5,374,358	5,366,606	0	82,348	(7,713)	90,061	0	5,456,667	0	0	0	268,011	06/30/2032	2.C PL
..G9161E-AB-4	USAVFLOW II LIMITED 09/10/29	09/10/2026	Redemption 100.0000		906,250	906,250	906,250	906,250	0	0	0	0	0	906,250	0	0	0	62,061	09/10/2029	3.B PL
	NEO ENERGY UPSTREAM UK LTD 06/30/31																			
..G6418#-AA-0		07/31/2026	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,061,851	0	0	0	0	0	1,600,000	0	0	0	90,704	06/30/2031	2.B PL
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					8,467,860	8,467,860	8,377,469	7,835,851	0	86,147	(7,713)	93,860	0	8,467,860	0	0	0	457,740	XXX	XXX
	BAYMARK HEALTH SERVICES TERM LOAN																			
..05518P-AB-4	06/11/27	09/30/2026	CORPORATE ACTIONS		5,006,099	5,006,099	4,429,509	4,442,166	0	8,642	0	8,642	0	4,997,857	0	8,242	8,242	438,207	06/11/2027	6. PL
	BAYMARK HEALTH SERVICES DELAYED DRAW TERM																			
..05518P-AC-2	LOAN 06/11/27	09/30/2026	CORPORATE ACTIONS		4,966,149	4,966,149	4,445,583	4,423,465	0	0	0	0	0	4,966,149	0	0	0	434,645	06/11/2027	5.A Z
..12815C-AA-1	ASCENT 2026 -1 TERM LOAN 12/31/55	09/25/2026	Redemption 100.0000		94,663	94,663	94,663	0	0	0	0	0	0	94,663	0	0	0	2,182	12/31/2055	1.A Z
..12815C-AB-9	ASCENT 2026 -1 TERM LOAN 12/31/55	09/25/2026	Redemption 100.0000		17,212	17,212	17,212	0	0	0	0	0	0	17,212	0	0	0	389	12/31/2055	1.A Z
..22612Q-AB-2	CRESTEK INC TERM LOAN 10/01/30	09/30/2026	Redemption 100.0000		5,669	5,669	5,669	0	0	0	0	0	0	5,669	0	0	0	66	10/01/2030	3.C Z
	WATERCRESS FINANCIAL GROUP LLC TERM LOAN																			
..300188-AA-7	03/31/46	09/25/2026	Redemption 100.0000		744,542	744,542	826,016	0	0	(81,474)	0	(81,474)	0	744,542	0	0	0	13,081	03/31/2046	1.G PL
	WATERCRESS FINANCIAL GROUP LLC TERM LOAN																			
..300188-AB-5	03/31/46	09/25/2026	Redemption 100.0000		70,982	70,982	78,458	0	0	(7,476)	0	(7,476)	0	70,982	0	0	0	1,247	03/31/2046	2.C PL
	WATERCRESS FINANCIAL GROUP LLC TERM LOAN																			
..300188-AC-3	03/31/46	09/25/2026	Redemption 100.0000		67,407	67,407	69,340	0	0	(1,933)	0	(1,933)	0	67,407	0	0	0	1,184	03/31/2046	3.C PL
	WATERCRESS FINANCIAL GROUP LLC TERM LOAN																			
..300188-AD-1	03/31/46	09/25/2026	Redemption 100.0000		27,576	27,576	27,024	0	0	552	0	552	0	27,576	0	0	0	484	03/31/2046	4.B PL
	F3 INVESTMENTS VI RATED FEEDER TERM LOAN																			
..359909-A*-9	04/01/34	07/15/2026	Redemption 100.0000		112,647	112,647	112,647	0	0	0	0	0	0	112,647	0	0	0	625	04/01/2034	2.C FE
	INNOVATIVE REFRIGERATION SYSTE																			
..45785@-AB-0	12/27/29	09/30/2026	Redemption 100.0000		50,216	50,216	50,216	50,216	0	0	0	0	0	50,216	0	0	0	3,454	12/27/2029	2.B PL
	MPT UTAH PORTFOLIO PROJ NUCLEU																			
..55425#-AA-5	04/12/29	08/10/2026	Redemption 100.0000		30,000,000	30,000,000	29,775,000	29,836,000	0	164,000	0	164,000	0	30,000,000	0	0	0	1,090,124	04/12/2029	1.G PL
	NAVITAS PETROLEUM HOLDINGS LLC TERM																			
..63939@-AA-0	09/30/32	09/21/2026	Redemption 100.0000		1,611,852	1,611,852	1,611,852	0	0	0	0	0	0	1,611,852	0	0	0	87,748	09/30/2032	2.B PL
	RED CEDAR HOLDINGS B LP FUNDED TERM LOAN																			
..75645@-AA-9	08/10/32	08/17/2026	Redemption 100.0000		3,027,246	3,027,246	3,027,246	3,027,246	0	0	0	0	0	3,027,246	0	0	0	130,461	08/10/2032	1.D PL
..75645@-AB-7	RED CEDAR HOLDINGS B LP 08/10/32	08/17/2026	Redemption 100.0000		1,135,217	1,135,217	1,135,217	1,135,217	0	0	0	0	0	1,135,217	0	0	0	69,896	08/10/2032	2.B PL
	26N PENNYPACK BORROWER TRUST TERM																			
..90090A-AA-7	02/28/45	09/15/2026	Redemption 100.0000		314,868	314,868	314,868	314,868	0	0	0	0	0	314,868	0	0	0	11,515	02/28/2045	1.D FE
	26N PENNYPACK BORROWER TRUST TERM																			
..90090A-AB-5	02/28/45	09/15/2026	Redemption 100.0000		55,036	55,036	55,036	55,036	0	0	0	0	0	55,036	0	0	0	2,019	02/28/2045	1.F FE
	26N PENNYPACK BORROWER TRUST TERM																			
..90090A-AC-3	02/28/45	09/15/2026	Redemption 100.0000		25,351	25,351	25,351	25,351	0	0	0	0	0	25,351	0	0	0	1,112	02/28/2045	2.A FE
	26N PENNYPACK BORROWER TRUST TERM																			
..90090A-AD-1	02/28/45	09/15/2026	Redemption 100.0000		19,512	19,512	19,512	19,512	0	0	0	0	0	19,512	0	0	0	1,212	02/28/2045	3.A FE
	VCI ASSET HOLDINGS 3 LLC Term Loan																			
..92243*-AA-2	04/24/31	07/25/2026	Redemption 100.0000		1,462,500	1,462,500	1,447,875	0	0	14,625	0	14,625	0	1,462,500	0	0	0	21,487	04/24/2031	2.A Z
	BAYSIDE OPCO LLC A1 A-1 TERM																			
. 000000-00-0	05/31/29	09/30/2026	Redemption 100.0000		1,851	1,851	1,758	1,647	0	204	0	204	0	1,851	0	0	0	156	05/31/2029	4.C Z
	BAYSIDE OPCO LLC A2 A-2 TERM																			
. 000000-00-0	05/31/29	07/28/2026	BANK OF NEW YORK		0	(3)	(3)	(3)	0	0	0	0	0	(3)	0	3	3	0	05/31/2029	4.C Z
	BAYSIDE OPCO LLC A2 A-2 TERM																			
. 000000-00-0	05/31/29	09/30/2026	Redemption 100.0000		1,310	1,310	1,162	1,212	0	97	0	97	0	1,310	0	0	0	110	05/31/2029	4.C Z
	CASE FACILITIES MANAGEMENT SOL TERM																			
..14745Y-AC-0	12/15/28	09/30/2026	Redemption 100.0000		9,234	9,234	9,017	9,022	0	212	0	212	0	9,234	0	0	0	649	12/15/2028	3.C FE
	BFC-AIR INTERMEDIATE LLC TERM LOAN																			
..05662*-AA-6	12/31/30	09/30/2026	Redemption 100.0000		10,675	10,675	10,568	0	0	107	0	107	0	10,675	0	0	0	0	12/31/2030	3.C 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
..G9005#-AA-3	SPLASH PACE FINANCING I CL A TERM LOAN 05/20/61	09/21/2026	Redemption 100.0000		430,313	430,313	430,313	430,313	0	0	0	0	0	430,313	0	0	0	11,832	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		13,309	13,309	13,309	13,309	0	0	0	0	0	13,309	0	0	0	463	05/20/2061	1.F Z
..G7741@-AC-4	SVF II FINCO (CAYMAN) LP TERM 04/29/29	09/18/2026	Redemption 100.0000		614,150	614,150	614,150	614,150	0	0	0	0	0	614,150	0	0	0	31,019	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		99,869	99,869	99,869	99,869	0	0	0	0	0	99,869	0	0	0	5,044	04/29/2029	1.F PL
..G8292@-AA-9	SOUTHERN PALM COMPANY FUNDED 09/15/34	09/11/2026	Various		1,210,619	1,210,619	1,210,619	945,810	0	0	0	0	0	1,210,619	0	0	0	50,893	09/15/2034	1.G FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					51,206,074	51,206,071	49,959,056	45,444,406	0	97,556	0	97,556	0	51,197,829	0	8,245	8,245	2,411,304	XXX	XXX
..74338*-AA-6	AMAZON CTL GARNER AGNC 4.034% 11/15/39	09/15/2026	Redemption 100.0000		58,990	58,990	54,256	54,526	0	4,464	0	4,464	0	58,990	0	0	0	1,587	11/15/2039	1.D
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					58,990	58,990	54,256	54,526	0	4,464	0	4,464	0	58,990	0	0	0	1,587	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,289,518,583	1,369,569,572	1,308,053,487	760,004,629	0	469,933	(7,713)	477,646	(556,500)	1,307,174,145	236,380	(17,891,941)	(17,655,561)	34,221,648	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					1,289,518,583	1,369,569,572	1,308,053,487	760,004,629	0	469,933	(7,713)	477,646	(556,500)	1,307,174,145	236,380	(17,891,941)	(17,655,561)	34,221,648	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					1,289,518,583	1,369,569,572	1,308,053,487	760,004,629	0	469,933	(7,713)	477,646	(556,500)	1,307,174,145	236,380	(17,891,941)	(17,655,561)	34,221,648	XXX	XXX
..36176L-GJ-8	GNMA II POOL 769101 4.000% 07/20/41	09/01/2026	Paydown		16,674	16,674	17,674	17,674	0	(1,000)	0	(1,000)	0	16,674	0	0	0	403	07/20/2041	1.A
..3618W1-ZZ-4	GNMA POOL DT2560 5.500% 08/20/66	09/01/2026	Paydown		79,789	79,789	79,736	0	0	53	0	53	0	79,789	0	0	0	366	08/20/2066	1.A
..3618W5-E8-8	GNMA POOL DT5559 5.500% 08/20/66	09/01/2026	Paydown		430	430	429	0	0	1	0	1	0	430	0	0	0	2	08/20/2066	1.A
..3618W7-N9-2	GNMA POOL DT7616 5.500% 08/20/66	09/01/2026	Paydown		223	223	223	0	0	1	0	1	0	223	0	0	0	1	08/20/2066	1.A
..3618WD-U7-5	GNMA POOL DU2406 5.500% 07/20/66	09/01/2026	Paydown		255	255	254	0	0	1	0	1	0	255	0	0	0	1	07/20/2066	1.A
..36200X-ZJ-1	GNMA POOL 575945 6.000% 02/15/32	09/01/2026	Paydown		147	147	150	149	0	(2)	0	(2)	0	147	0	0	0	6	02/15/2032	1.A
..36201A-V7-0	GNMA POOL 577638 6.000% 08/15/32	09/01/2026	Paydown		229	229	235	234	0	(4)	0	(4)	0	229	0	0	0	9	08/15/2032	1.A
..36201B-N7-7	GNMA POOL 578314 6.000% 07/15/32	09/01/2026	Paydown		10,474	10,474	10,529	10,529	0	(55)	0	(55)	0	10,474	0	0	0	418	07/15/2032	1.A
..36201R-YM-7	GNMA POOL 591216 6.000% 07/15/32	09/01/2026	Paydown		247	247	261	258	0	(11)	0	(11)	0	247	0	0	0	10	07/15/2032	1.A
..36202D-DN-8	GNMA II POOL 002809 7.000% 09/20/29	09/01/2026	Paydown		763	763	788	781	0	(19)	0	(19)	0	763	0	0	0	37	09/20/2029	1.A
..36202D-KL-4	GNMA II POOL 002999 7.500% 11/20/30	09/01/2026	Paydown		1,301	1,301	1,301	1,301	0	(1)	0	(1)	0	1,301	0	0	0	65	11/20/2030	1.A
..36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40	09/01/2026	Paydown		24,550	24,550	25,720	25,720	0	(1,170)	0	(1,170)	0	24,550	0	0	0	735	07/20/2040	1.A
..36202F-UF-1	GNMA II POOL 005082 4.500% 06/20/41	09/01/2026	Paydown		9,526	9,526	10,151	10,151	0	(625)	0	(625)	0	9,526	0	0	0	285	06/20/2041	1.A
..36202F-V9-4	GNMA II POOL 005140 4.500% 08/20/41	09/01/2026	Paydown		25,910	25,910	27,983	27,983	0	(2,073)	0	(2,073)	0	25,910	0	0	0	782	08/20/2041	1.A
..36202F-X9-2	GNMA II POOL 005204 4.500% 10/20/41	09/01/2026	Paydown		11,282	11,282	12,023	12,023	0	(740)	0	(740)	0	11,282	0	0	0	329	10/20/2041	1.A
..36210J-JL-3	GNMA POOL 493567 6.000% 06/15/31	09/01/2026	Paydown		849	849	862	859	0	(11)	0	(11)	0	849	0	0	0	34	06/15/2031	1.A
..36210X-XM-4	GNMA POOL 505684 6.500% 06/15/29	09/01/2026	Paydown		1,618	1,618	1,663	1,652	0	(34)	0	(34)	0	1,618	0	0	0	70	06/15/2029	1.A
..36213E-UF-1	GNMA POOL 552382 6.000% 02/15/32	09/01/2026	Paydown		794	794	798	797	0	(4)	0	(4)	0	794	0	0	0	32	02/15/2032	1.A
..36297F-K6-8	GNMA POOL 710517 5.000% 12/15/39	09/01/2026	Paydown		4,527	4,527	4,728	4,709	0	(182)	0	(182)	0	4,527	0	0	0	151	12/15/2039	1.A
..36297F-KW-1	GNMA POOL 710509 5.000% 12/15/39	09/01/2026	Paydown		5,271	5,271	5,505	5,457	0	(186)	0	(186)	0	5,271	0	0	0	176	12/15/2039	1.A
..37610L-AH-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-29 CLASS SH 2.645% 06/20/36	09/20/2026	Paydown		0	0	158	194	0	(194)	0	(194)	0	0	0	0	0	263	06/20/2036	1.A
..38373Q-S2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-52 CLASS S 3.624% 06/16/33	09/16/2026	Paydown		0	0	497	673	0	(673)	0	(673)	0	0	0	0	0	320	06/16/2033	1.A
..38373S-AJ-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-14 CLASS PG 5.500% 02/20/33	09/01/2026	Paydown		167,943	167,943	168,291	168,268	0	(326)	0	(326)	0	167,943	0	0	0	6,330	02/20/2033	1.A
..38374C-4M-0	GOVERNMENT NATIONAL MORTGAGE SRIES 2003-85 CLASS QC 4.806% 05/17/33	09/17/2026	Paydown		19,190	19,190	14,449	15,919	0	3,271	0	3,271	0	19,190	0	0	0	624	05/17/2033	1.A
..38374C-H6-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-86 CLASS SH 2.574% 10/16/33	09/16/2026	Paydown		0	0	1,553	2,272	0	(1,896)	375	(2,271)	0	0	0	0	0	1,217	10/16/2033	1.A
..38374D-BJ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-34 CLASS PO 0.000% 07/20/36	09/01/2026	Paydown		746	746	614	635	0	110	0	110	0	746	0	0	0	0	07/20/2036	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
..38374D-BK-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2006-34 CLASS PS 2.585% 07/20/36	09/20/2026	Paydown		0	0	2,104	2,335	0	(2,335)	0	(2,335)	0	0	0	0	0	461	07/20/2036	1.A
..38374D-DV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-36 CLASS NE 6.000% 07/20/36	09/01/2026	Paydown		22,494	22,494	22,658	22,648	0	(154)	0	(154)	0	22,494	0	0	0	864	07/20/2036	1.A
..38374F-5Y-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-26 CLASS GS 2.574% 07/17/33	09/17/2026	Paydown		0	0	807	1,432	0	(1,432)	0	(1,432)	0	0	0	0	0	711	07/17/2033	1.A
..38374F-S7-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-18 CLASS S 34.115% 03/16/34	09/16/2026	Paydown		2,656	2,656	4,349	4,399	0	(1,744)	0	(1,744)	0	2,656	0	0	0	631	03/16/2034	1.A
..38374G-6K-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-46 CLASS SD 3.124% 06/16/34	09/16/2026	Paydown		0	0	570	567	0	(567)	0	(567)	0	0	0	0	0	196	06/16/2034	1.A
..38374G-SJ-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-37 CLASS PO 0.000% 04/20/34	09/01/2026	Paydown		35,123	35,123	31,108	32,545	0	2,578	0	2,578	0	35,123	0	0	0	0	04/20/2034	1.A
..38374G-XG-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-39 CLASS QD 8.098% 05/16/34	09/16/2026	Paydown		1,634	1,634	742	967	0	667	0	667	0	1,634	0	0	0	101	05/16/2034	1.A
..38374G-XQ-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2004 32 CLASS S 3.274% 11/16/31	09/16/2026	Paydown		0	0	1,475	1,455	0	(1,455)	0	(1,455)	0	0	0	0	0	547	11/16/2031	1.A
..38374H-RU-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-63 CLASS SB 6.686% 08/16/34	09/16/2026	Paydown		11,277	11,277	7,167	8,468	0	2,809	0	2,809	0	11,277	0	0	0	558	08/16/2034	1.A
..38374J-KT-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-89 CLASS US 7.500% 10/20/34	09/20/2026	Paydown		5,153	5,153	5,935	5,626	0	(474)	0	(474)	0	5,153	0	0	0	262	10/20/2034	1.A
..38374K-FW-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2004 105 CLASS PD 5.000% 12/16/34	09/01/2026	Paydown		31,426	31,426	31,024	31,045	0	381	0	381	0	31,426	0	0	0	1,045	12/16/2034	1.A
..38374K-VL-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2005 18 CLASS PC 5.000% 02/20/35	09/01/2026	Paydown		67,159	67,159	65,763	65,842	0	1,317	0	1,317	0	67,159	0	0	0	2,222	02/20/2035	1.A
..38374K-WW-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-16 CLASS SA 2.745% 02/20/35	09/20/2026	Paydown		0	0	2,160	2,523	0	(2,523)	0	(2,523)	0	0	0	0	0	546	02/20/2035	1.A
..38374L-4E-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-68 CLASS SH 6.853% 06/17/35	09/17/2026	Paydown		5,789	5,789	5,695	5,975	0	(187)	0	(187)	0	5,789	0	0	0	282	06/17/2035	1.A
..38374L-C8-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-55 CLASS PG 5.000% 07/20/35	09/01/2026	Paydown		114,831	114,831	112,570	112,698	0	2,133	0	2,133	0	114,831	0	0	0	3,849	07/20/2035	1.A
..38374M-6J-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-21 CLASS CS 14.905% 05/20/36	09/20/2026	Paydown		17,693	17,693	15,637	16,407	0	1,286	0	1,286	0	17,693	0	0	0	1,877	05/20/2036	1.A
..38374M-FA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2005 88 CLASS AC 5.500% 11/20/34	09/01/2026	Paydown		77,086	77,086	77,403	77,386	0	(300)	0	(300)	0	77,086	0	0	0	2,811	11/20/2034	1.A
..38374M-LK-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-94 CLASS PB 5.500% 12/20/35	09/01/2026	Paydown		44,599	44,599	44,549	44,554	0	45	0	45	0	44,599	0	0	0	1,598	12/20/2035	1.A
..38374M-QN-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-93 CLASS PC 5.500% 12/20/35	09/01/2026	Paydown		67,374	67,374	67,037	67,059	0	315	0	315	0	67,374	0	0	0	2,417	12/20/2035	1.A
..38374T-5Z-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-47 CLASS KI 5.500% 06/16/39	09/01/2026	Paydown		0	0	1,356	1,178	0	(1,178)	0	(1,178)	0	0	0	0	0	204	06/16/2039	1.A
..38374T-KL-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-15 CLASS SM 1.955% 03/20/39	09/20/2026	Paydown		0	0	1,233	1,552	0	(1,552)	0	(1,552)	0	0	0	0	0	283	03/20/2039	1.A
..38374V-LM-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009 56 CLASS NS 1.095% 07/20/39	09/20/2026	Paydown		0	0	4,151	5,702	0	(4,204)	1,497	(5,701)	0	0	0	0	0	969	07/20/2039	1.A
..38374V-ZT-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-54 CLASS US 2.324% 04/16/39	09/16/2026	Paydown		0	0	697	1,028	0	(893)	135	(1,028)	0	0	0	0	0	662	04/16/2039	1.A
..38374X-EE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2009 16 CLASS SK 3.375% 01/20/37	09/20/2026	Paydown		0	0	4,331	4,679	0	(4,679)	0	(4,679)	0	0	0	0	0	927	01/20/2037	1.A
..38375B-4H-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-H15 CLASS CI 1.591% 07/20/63	09/01/2026	Paydown		0	0	672	832	0	(832)	0	(832)	0	0	0	0	0	353	07/20/2063	1.A
..38375B-5Z-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-H19 CLASS GI 1.415% 08/20/63	09/01/2026	Paydown		0	0	263	157	0	(157)	0	(157)	0	0	0	0	0	177	08/20/2063	1.A

SCHEDULE D - PART 4

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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
	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H18																			
38375B-ES-7	CLASS IF 1.479% 09/20/60	09/01/2026	Paydown		0	0	6,723	5,970	0	(5,293)	677	(5,970)	0	0	0	0	0	1,971	09/20/2060	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H24																			
38375B-GQ-9	CLASS FI 1.563% 10/20/60	08/01/2026	Paydown		0	0	1,093	1,140	0	(1,093)	47	(1,140)	0	0	0	0	0	76	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	16,459	16,478	0	(13,925)	2,553	(16,478)	0	0	0	0	0	6,078	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	9,313	10,585	0	(8,046)	2,539	(10,585)	0	0	0	0	0	3,782	04/20/2061	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-H16																			
38375B-MH-2	CLASS FI 1.062% 07/20/61	09/01/2026	Paydown		0	0	11,580	10,979	0	(10,979)	0	(10,979)	0	0	0	0	0	4,698	07/20/2061	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-H08																			
38375B-QY-1	CLASS FI 1.267% 04/20/62	09/01/2026	Paydown		0	0	15,056	21,993	0	(14,313)	7,680	(21,993)	0	0	0	0	0	5,061	04/20/2062	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-H10																			
38375B-RA-2	CLASS AI 1.155% 12/20/61	09/01/2026	Paydown		0	0	11,375	16,889	0	(16,889)	0	(16,889)	0	0	0	0	0	5,002	12/20/2061	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-H09																			
38375B-RK-0	CLASS IC 0.955% 03/20/62	09/01/2026	Paydown		0	0	1,773	1,963	0	(1,963)	0	(1,963)	0	0	0	0	0	650	03/20/2062	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-H11																			
38375B-SL-7	CLASS FI 1.156% 02/20/62	09/01/2026	Paydown		0	0	13,069	13,603	0	(13,603)	0	(13,603)	0	0	0	0	0	4,831	02/20/2062	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-H29																			
38375B-ZX-3	CLASS CI 1.456% 02/20/62	09/01/2026	Paydown		0	0	555	872	0	(872)	0	(872)	0	0	0	0	0	190	02/20/2062	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-60																			
38375D-CR-7	CLASS LK 6.000% 07/20/38	09/01/2026	Paydown		38,921	38,921	39,383	39,371	0	(450)	0	(450)	0	38,921	0	0	0	1,549	07/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-1																			
38375J-EM-3	CLASS S 2.195% 01/20/37	09/20/2026	Paydown		0	0	3,226	3,487	0	(3,487)	0	(3,487)	0	0	0	0	0	645	01/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-9																			
38375J-MP-7	CLASS AI 2.524% 03/16/37	09/16/2026	Paydown		0	0	2,669	3,318	0	(3,318)	0	(3,318)	0	0	0	0	0	873	03/16/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007 9																			
38375J-MY-8	CLASS DO 0.001% 03/20/37	09/01/2026	Paydown		1,450	1,450	1,250	1,292	0	158	0	158	0	1,450	0	0	0	0	03/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-8																			
38375J-RP-2	CLASS SJ 2.795% 03/20/37	09/20/2026	Paydown		0	0	3,353	3,494	0	(3,494)	0	(3,494)	0	0	0	0	0	691	03/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-17																			
38375J-TE-5	CLASS JO 0.000% 04/16/37	09/16/2026	Paydown		1,447	1,447	1,168	1,214	0	233	0	233	0	1,447	0	0	0	0	04/16/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-19																			
38375J-UP-8	CLASS SJ 2.195% 04/20/37	09/20/2026	Paydown		0	0	2,394	2,791	0	(2,791)	0	(2,791)	0	0	0	0	0	593	04/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007 26																			
38375K-AQ-5	CLASS SA 2.795% 05/20/37	09/20/2026	Paydown		0	0	4,219	4,831	0	(4,831)	0	(4,831)	0	0	0	0	0	969	05/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-53																			
38375L-EF-3	CLASS SY 2.730% 09/20/37	09/20/2026	Paydown		0	0	2,832	3,058	0	(3,058)	0	(3,058)	0	0	0	0	0	547	09/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-60																			
38375L-SY-7	CLASS QO 0.000% 10/20/37	09/01/2026	Paydown		1,515	1,515	1,335	1,399	0	116	0	116	0	1,515	0	0	0	0	10/20/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2007 66																			
38375L-Y7-9	CLASS SG 2.540% 11/20/37	09/20/2026	Paydown		0	0	3,360	3,927	0	(3,927)	0	(3,927)	0	0	0	0	0	1,052	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	994	1,267	0	(1,267)	0	(1,267)	0	0	0	0	0	317	02/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-7																			
38375P-Q9-5	CLASS SK 7.936% 11/20/37	09/20/2026	Paydown		1,855	1,855	1,631	1,753	0	102	0	102	0	1,855	0	0	0	107	11/20/2037	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
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-10																			
38375P-YP-0	CLASS SP 2.545% 01/20/38	09/20/2026	Paydown		0	0	350	388	0	(388)	0	(388)	0	0	0	0	0	230	01/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-53																			
38375Q-3R-8	VLASS NTS 2.465% 05/20/38	09/20/2026	Paydown		0	0	1,275	1,819	0	(1,406)	413	(1,819)	0	0	0	0	0	848	05/20/2038	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
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-38																			
38375Q-GJ-2	CLASS SA 2.340% 05/20/38	09/20/2026	Paydown		0	0	4,058	4,742	0	(4,742)	0	(4,742)	0	0	0	0	0	852	05/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-42																			
38375Q-JY-6	CLASS QB 5.500% 05/20/38	09/01/2026	Paydown		20,794	20,794	22,992	22,451	0	(1,657)	0	(1,657)	0	20,794	0	0	0	768	05/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-44																			
38375Q-KH-1	CLASS SA 2.395% 05/20/38	09/20/2026	Paydown		0	0	4,433	4,910	0	(4,910)	0	(4,910)	0	0	0	0	0	832	05/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H02																			
38375U-7J-3	CLASS IO 2.603% 01/20/68	09/01/2026	Paydown		0	0	77,052	83,191	0	(83,191)	0	(83,191)	0	0	0	0	0	32,684	01/20/2068	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H02																			
38375U-7K-0	CLASS IM 2.518% 02/20/68	09/01/2026	Paydown		0	0	129,598	95,553	0	(95,553)	0	(95,553)	0	0	0	0	0	43,831	02/20/2068	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-H24																			
38375U-BN-9	CLASS AI 1.393% 09/20/63	09/01/2026	Paydown		0	0	96	263	0	(263)	0	(263)	0	0	0	0	0	55	09/20/2063	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-H02																			
38375U-CJ-7	CLASS BI 1.315% 12/20/63	09/01/2026	Paydown		0	0	4,147	4,684	0	(4,127)	557	(4,684)	0	0	0	0	0	813	12/20/2063	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-H06																			
38375U-ER-7	CLASS BI 1.358% 02/20/64	09/01/2026	Paydown		0	0	395	385	0	(378)	7	(385)	0	0	0	0	0	103	02/20/2064	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-H06																			
38375U-EU-0	CLASS TR 1.168% 03/20/64	09/01/2026	Paydown		0	0	960	1,494	0	(1,494)	0	(1,494)	0	0	0	0	0	379	03/20/2064	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-H09																			
38375U-FU-9	CLASS AI 1.345% 01/20/64	09/01/2026	Paydown		0	0	629	1,247	0	(1,247)	0	(1,247)	0	0	0	0	0	279	01/20/2064	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-H11																			
38375U-KB-5	CLASS GI 1.516% 06/20/64	09/01/2026	Paydown		0	0	738	542	0	(542)	0	(542)	0	0	0	0	0	249	06/20/2064	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-H13																			
38375U-LB-4	CLASS BI 1.549% 05/20/64	09/01/2026	Paydown		0	0	3,256	4,961	0	(3,434)	1,526	(4,960)	0	0	0	0	0	1,260	05/20/2064	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-H14																			
38375U-LU-2	CLASS CI 1.425% 07/20/64	09/01/2026	Paydown		0	0	2,820	3,319	0	(3,319)	0	(3,319)	0	0	0	0	0	1,175	07/20/2064	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-H21																			
38375U-QB-9	CLASS AI 2.169% 10/20/64	09/01/2026	Paydown		0	0	514	675	0	(661)	14	(675)	0	0	0	0	0	301	10/20/2064	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H23																			
38375U-S8-4	CLASS KI 1.684% 11/20/67	09/01/2026	Paydown		0	0	18,131	17,917	0	(17,917)	0	(17,917)	0	0	0	0	0	6,424	11/20/2067	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-																			
38375U-SH-4	H22 CLASS JI 1.314% 11/20/64	07/01/2026	Paydown		0	0	2,395	2,673	0	(2,673)	0	(2,673)	0	0	0	0	0	166	11/20/2064	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H09																			
38375U-VZ-0	CLASS B1 1.699% 03/20/65	09/01/2026	Paydown		0	0	29,508	27,954	0	(18,801)	9,153	(27,954)	0	0	0	0	0	13,970	03/20/2065	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H11																			
38375U-WZ-9	CLASS HI 1.845% 01/20/66	08/01/2026	Paydown		0	0	22,271	22,089	0	(22,089)	0	(22,089)	0	0	0	0	0	12,125	01/20/2066	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-62																			
38375X-JM-7	CLASS PS 2.545% 07/20/38	09/20/2026	Paydown		0	0	583	590	0	(590)	0	(590)	0	0	0	0	0	208	07/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-66																			
38375X-L9-3	CLASS ES 3.625% 08/20/38	09/20/2026	Paydown		0	0	4,120	4,078	0	(4,078)	0	(4,078)	0	0	0	0	0	668	08/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-89																			
38375Y-T2-8	CLASS ST 2.495% 11/20/38	09/20/2026	Paydown		0	0	908	1,065	0	(1,065)	0	(1,065)	0	0	0	0	0	186	11/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-97																			
38375Y-Z5-4	CLASS ST 1.745% 12/20/38	09/20/2026	Paydown		0	0	899	1,028	0	(1,028)	0	(1,028)	0	0	0	0	0	166	12/20/2038	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-79																			
38376C-XX-2	CLASS OK 0.000% 11/16/37	09/01/2026	Paydown		6,980	6,980	5,807	5,992	0	988	0	988	0	6,980	0	0	0	0	11/16/2037	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-89																			
38376C-Z8-5	CLASS SL 3.495% 07/20/39	09/20/2026	Paydown		0	0	1,032	1,441	0	(1,180)	261	(1,441)	0	0	0	0	0	734	07/20/2039	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-89																			
38376C-Z9-3	CLASS JA 5.000% 07/16/39	09/01/2026	Paydown		18,334	18,334	19,404	18,546	0	(212)	0	(212)	0	18,334	0	0	0	631	07/16/2039	1.A
	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76																			
38376C-ZR-3	CLASS XS 2.224% 09/16/39	09/16/2026	Paydown		0	0	1,631	2,180	0	(1,747)	433	(2,180)	0	0	0	0	0	546	09/16/2039	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
..38376E-UK-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-110 CLASS CS 2.414% 11/16/39	09/16/2026	Paydown		0	0	11,242	13,677	0	(13,677)	0	(13,677)	0	0	0	0	0	2,643	11/16/2039	1.A
..38376F-4F-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-81 CLASS SA 2.745% 09/20/39	09/20/2026	Paydown		0	0	1,810	1,991	0	(1,991)	0	(1,991)	0	0	0	0	0	418	09/20/2039	1.A
..38376F-DJ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2009 61 CLASS YC 0.050% 02/16/39	09/16/2026	Paydown		0	0	179	179	0	(179)	0	(179)	0	0	0	0	0	206	02/16/2039	1.A
..38376F-DK-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2009 61 CLASS YD 0.050% 02/16/39	09/16/2026	Paydown		0	0	179	179	0	(179)	0	(179)	0	0	0	0	0	206	02/16/2039	1.A
..38376F-FL-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2009 61 CLASS SG 2.695% 08/20/39	09/20/2026	Paydown		0	0	2,809	3,948	0	(3,042)	905	(3,947)	0	0	0	0	0	1,008	08/20/2039	1.A
..38376F-SV-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2009 66 CLASS QS 2.095% 07/20/39	09/20/2026	Paydown		0	0	387	541	0	(392)	149	(541)	0	0	0	0	0	240	07/20/2039	1.A
..38376J-EF-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-1016 CLASS KS 2.395% 11/20/39	09/20/2026	Paydown		0	0	6,317	7,790	0	(7,790)	0	(7,790)	0	0	0	0	0	1,651	11/20/2039	1.A
..38376K-VC-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-87 CLASS SA 2.395% 09/20/39	09/20/2026	Paydown		0	0	1,674	2,200	0	(1,817)	383	(2,200)	0	0	0	0	0	738	09/20/2039	1.A
..38376L-EQ-8	GOVERNMENT NATIONAL MORTGAGE SEREIS 2010-90 CLASS ES 1.945% 07/20/40	09/20/2026	Paydown		0	0	14,197	17,261	0	(17,261)	0	(17,261)	0	0	0	0	0	2,805	07/20/2040	1.A
..38376L-HD-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-90 CLASS SA 1.995% 06/20/41	09/20/2026	Paydown		0	0	4,160	5,467	0	(5,467)	0	(5,467)	0	0	0	0	0	1,108	06/20/2041	1.A
..38376M-BC-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-5 CLASS WO 0.000% 08/20/42	08/01/2026	Paydown		21,448	21,448	13,757	16,351	0	5,096	0	5,096	0	21,448	0	0	0	0	08/20/2042	1.A
..38376R-A8-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H23 CLASS PI 2.145% 09/20/66	09/01/2026	Paydown		0	0	25,826	47,695	0	(47,695)	0	(47,695)	0	0	0	0	0	15,630	09/20/2066	1.A
..38376R-EX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H18 CLASS IA 2.092% 06/20/65	09/01/2026	Paydown		0	0	2,435	1,727	0	(1,727)	0	(1,727)	0	0	0	0	0	1,188	06/20/2065	1.A
..38376R-GZ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H22 CLASS GI 2.403% 09/20/65	09/01/2026	Paydown		0	0	1,386	1,386	0	(1,386)	0	(1,386)	0	0	0	0	0	615	09/20/2065	1.A
..38376R-HT-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H24 CLASS BI 1.517% 08/20/65	09/01/2026	Paydown		0	0	3,578	8,514	0	(8,514)	0	(8,514)	0	0	0	0	0	2,162	08/20/2065	1.A
..38376R-JD-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H25 CLASS AI 1.645% 09/20/65	09/01/2026	Paydown		0	0	27,904	18,313	0	(18,313)	0	(18,313)	0	0	0	0	0	9,280	09/20/2065	1.A
..38376R-JY-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H26 CLASS EI 1.680% 10/20/65	08/01/2026	Paydown		0	0	4,701	3,991	0	(3,991)	0	(3,991)	0	0	0	0	0	1,439	10/20/2065	1.A
..38376R-NT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H03 CLASS DI 1.723% 12/20/65	07/01/2026	Paydown		0	0	467	152	0	(77)	76	(153)	0	0	0	0	0	820	12/20/2065	1.A
..38376R-PA-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H01 CLASS AI 2.011% 01/20/66	09/01/2026	Paydown		0	0	32,752	37,890	0	(31,356)	6,535	(37,891)	0	0	0	0	0	15,106	01/20/2066	1.A
..38376R-QY-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H04 CLASS HI 2.438% 07/20/65	08/01/2026	Paydown		0	0	222	321	0	(321)	0	(321)	0	0	0	0	0	87	07/20/2065	1.A
..38376R-SL-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H06 CLASS HI 2.079% 02/20/66	09/01/2026	Paydown		0	0	1,948	1,327	0	(1,327)	0	(1,327)	0	0	0	0	0	947	02/20/2066	1.A
..38376R-U3-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H05 CLASS AI 2.394% 01/20/67	08/01/2026	Paydown		0	0	47,667	54,803	0	(54,803)	0	(54,803)	0	0	0	0	0	23,430	01/20/2067	1.A
..38376R-VS-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H13 CLASS IK 2.434% 06/20/66	08/01/2026	Paydown		0	0	2,277	716	0	(716)	0	(716)	0	0	0	0	0	2,401	06/20/2066	1.A
..38376R-W5-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H06 CLASS EI 1.548% 02/20/67	09/01/2026	Paydown		0	0	11,577	10,483	0	(10,483)	0	(10,483)	0	0	0	0	0	4,000	02/20/2067	1.A
..38376R-YL-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H20 CLASS B1 1.656% 09/20/66	09/01/2026	Paydown		0	0	7,908	8,656	0	(8,656)	0	(8,656)	0	0	0	0	0	2,790	09/20/2066	1.A
..38376T-AB-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-12 CLASS SA 1.795% 01/20/40	09/20/2026	Paydown		0	0	3,856	4,930	0	(4,930)	0	(4,930)	0	0	0	0	0	852	01/20/2040	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
..38376T-ZN-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-11 CLASS SG 1.824% 01/16/40	09/16/2026	Paydown		0	0	8,304	10,935	0	(10,935)	0	(10,935)	0	0	0	0	0	2,123	01/16/2040	1.A
..38376U-JJ-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-56 CLASS SA 2.145% 04/20/47	09/20/2026	Paydown		0	0	16,726	20,220	0	(20,220)	0	(20,220)	0	0	0	0	0	2,677	04/20/2047	1.A
..38376U-ZH-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-79 CLASS IB 5.500% 05/20/47	09/01/2026	Paydown		0	0	26,155	22,438	0	(22,986)	0	(22,986)	0	0	0	0	0	4,783	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	14,501	19,293	0	(19,293)	0	(19,293)	0	0	0	0	0	3,474	02/20/2040	1.A
..38376W-BQ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-14 CLASS BO 0.000% 11/20/35	09/20/2026	Paydown		1,327	1,327	1,166	1,200	0	127	0	127	0	1,327	0	0	0	0	11/20/2035	1.A
..38376W-BS-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-14 CLASS CO 0.000% 08/20/35	09/01/2026	Paydown		5,229	5,229	4,495	4,657	0	572	0	572	0	5,229	0	0	0	0	08/20/2035	1.A
..38376W-DC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-14 CLASS SX 2.474% 02/16/40	09/16/2026	Paydown		0	0	7,009	8,609	0	(8,609)	0	(8,609)	0	0	0	0	0	1,990	02/16/2040	1.A
..38376W-GV-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-14 CLASS HS 2.574% 02/16/40	09/16/2026	Paydown		0	0	1,856	2,414	0	(1,951)	463	(2,414)	0	0	0	0	0	588	02/16/2040	1.A
..38376W-M8-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-35 CLASS UI 5.000% 03/20/40	09/01/2026	Paydown		0	0	19,139	17,274	0	(17,274)	0	(17,274)	0	0	0	0	0	2,749	03/20/2040	1.A
..38376Y-T8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-47 CLASS SH 2.165% 07/20/38	09/20/2026	Paydown		0	0	1,998	2,317	0	(2,317)	0	(2,317)	0	0	0	0	0	488	07/20/2038	1.A
..38377D-KH-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-101 CLASS AO 0.000% 08/20/40	09/01/2026	Paydown		6,564	6,564	4,201	4,347	0	2,217	0	2,217	0	6,564	0	0	0	0	08/20/2040	1.A
..38377D-LT-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-101 CLASS GC 4.000% 08/20/40	09/01/2026	Paydown		22,052	22,052	24,139	23,917	0	(1,865)	0	(1,865)	0	22,052	0	0	0	590	08/20/2040	1.A
..38377E-MR-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-42 CLASS SM 2.574% 11/16/39	09/16/2026	Paydown		0	0	4,318	3,073	0	(4,317)	540	(4,857)	0	0	0	0	0	1,462	11/16/2039	1.A
..38377G-ZP-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-68 CLASS GS 2.574% 12/16/39	09/16/2026	Paydown		0	0	4,128	3,769	0	(3,769)	0	(3,769)	0	0	0	0	0	1,454	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	1,504	2,342	0	(1,676)	666	(2,342)	0	0	0	0	0	952	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	3,624	3,975	0	(3,975)	0	(3,975)	0	0	0	0	0	632	09/20/2040	1.A
..38377J-MV-2	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-98 CLASS PE 4.500% 08/20/40	09/01/2026	Paydown		39,663	39,663	38,479	38,528	0	1,135	0	1,135	0	39,663	0	0	0	1,193	08/20/2040	1.A
..38377M-F3-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS PS 2.145% 05/20/40	09/20/2026	Paydown		0	0	426	690	0	(606)	84	(690)	0	0	0	0	0	637	05/20/2040	1.A
..38377M-F5-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS S 2.645% 11/20/40	09/20/2026	Paydown		0	0	14,306	15,274	0	(15,274)	0	(15,274)	0	0	0	0	0	2,130	11/20/2040	1.A
..38377N-F4-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-157 CLASS OP 0.000% 12/20/40	09/01/2026	Paydown		950	950	747	771	0	179	0	179	0	950	0	0	0	0	12/20/2040	1.A
..38377Q-FA-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-26 CLASS SE 2.674% 12/16/40	09/16/2026	Paydown		0	0	7,747	10,361	0	(8,237)	2,124	(10,361)	0	0	0	0	0	2,705	12/16/2040	1.A
..38377Q-ZT-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-46 CLASS SM 2.595% 03/20/41	09/20/2026	Paydown		0	0	2,621	3,090	0	(3,090)	0	(3,090)	0	0	0	0	0	398	03/20/2041	1.A
..38377T-3H-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-28 CLASS QS 1.995% 12/20/40	09/20/2026	Paydown		0	0	8,482	10,387	0	(10,387)	0	(10,387)	0	0	0	0	0	2,348	12/20/2040	1.A
..38377T-ZQ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-19 CLASS JS 2.645% 02/20/41	09/20/2026	Paydown		0	0	3,730	4,155	0	(4,155)	0	(4,155)	0	0	0	0	0	680	02/20/2041	1.A
..38377V-2B-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-71 CLASS PL 4.000% 05/20/41	09/01/2026	Paydown		15,888	15,888	14,759	14,779	0	1,109	0	1,109	0	15,888	0	0	0	420	05/20/2041	1.A
..38377V-GW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-52 CLASS MY 2.645% 04/20/41	09/20/2026	Paydown		0	0	10,877	13,176	0	(12,096)	1,080	(13,176)	0	0	0	0	0	3,405	04/20/2041	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
..38377V-UD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-56 CLASS MO 0.000% 04/20/41	09/20/2026	Paydown		127,296	127,296	80,459	83,627	0	43,669	0	43,669	0	127,296	0	0	0	0	04/20/2041	1.A
..38377W-H2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-108 CLASS SK 2.125% 06/20/41	09/20/2026	Paydown		0	0	5,466	6,660	0	(6,660)	0	(6,660)	0	0	0	0	0	1,213	06/20/2041	1.A
..38377Y-G3-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-141 CLASS AS 2.095% 10/20/41	09/20/2026	Paydown		0	0	8,623	10,425	0	(10,425)	0	(10,425)	0	0	0	0	0	1,717	10/20/2041	1.A
..38377Y-LW-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-124 CLASS KO 0.000% 09/20/41	09/01/2026	Paydown		943	943	684	740	0	202	0	202	0	943	0	0	0	0	09/20/2041	1.A
..38378A-ER-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-153 CLASS LS 2.774% 07/16/41	09/16/2026	Paydown		0	0	6,467	7,504	0	(7,504)	0	(7,504)	0	0	0	0	0	1,440	07/16/2041	1.A
..38378C-HN-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 15 CLASS CI 5.000% 04/20/40	09/01/2026	Paydown		0	0	1,434	1,294	0	(1,294)	0	(1,294)	0	0	0	0	0	213	04/20/2040	1.A
..38378D-2B-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-32 CLASS EI 4.000% 03/16/27	08/01/2026	Paydown		0	0	9	11	0	(6)	6	(12)	0	0	0	0	0	39	03/16/2027	1.A
..38378D-Z5-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-32 CLASS SP 2.624% 03/16/42	09/16/2026	Paydown		0	0	9,690	11,487	0	(11,487)	0	(11,487)	0	0	0	0	0	2,228	03/16/2042	1.A
..38378E-K9-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-61 CLASS SM 2.624% 05/16/42	09/16/2026	Paydown		0	0	21,114	21,432	0	(21,432)	0	(21,432)	0	0	0	0	0	4,225	05/16/2042	1.A
..38378F-NM-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-4 CLASS IB 4.500% 10/16/42	09/01/2026	Paydown		0	0	39,070	28,314	0	(28,314)	0	(28,314)	0	0	0	0	0	6,501	10/16/2042	1.A
..38378H-3S-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-124 CLASS GS 2.745% 10/20/42	09/20/2026	Paydown		0	0	3,298	3,425	0	(3,425)	0	(3,425)	0	0	0	0	0	511	10/20/2042	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	14,536	13,430	0	(13,430)	0	(13,430)	0	0	0	0	0	2,292	10/20/2042	1.A
..38378H-NH-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-118 CLASS MS 2.145% 09/20/42	09/20/2026	Paydown		0	0	2,383	2,863	0	(2,863)	0	(2,863)	0	0	0	0	0	588	09/20/2042	1.A
..38378H-NN-2	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-118 CLASS NS 2.145% 09/20/42	09/20/2026	Paydown		0	0	1,400	1,728	0	(1,478)	250	(1,728)	0	0	0	0	0	689	09/20/2042	1.A
..38378J-R2-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-34 CLASS SC 2.424% 01/16/40	09/16/2026	Paydown		0	0	12,751	13,977	0	(13,977)	0	(13,977)	0	0	0	0	0	3,005	01/16/2040	1.A
..38378P-WK-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-189 CLASS SB 2.074% 12/16/43	09/16/2026	Paydown		0	0	16,485	19,783	0	(19,783)	0	(19,783)	0	0	0	0	0	2,767	12/16/2043	1.A
..38378P-ZE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-10 CLASS GS 2.124% 01/16/44	09/16/2026	Paydown		0	0	7,928	9,665	0	(8,323)	1,343	(9,666)	0	0	0	0	0	2,239	01/16/2044	1.A
..38378U-AG-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-133 CLASS S 2.174% 02/16/37	09/16/2026	Paydown		0	0	10,796	13,685	0	(13,685)	0	(13,685)	0	0	0	0	0	3,215	02/16/2037	1.A
..38378U-BM-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-130 CLASS SB 1.252% 09/16/43	09/01/2026	Paydown		0	0	12,401	18,656	0	(12,764)	5,892	(18,656)	0	0	0	0	0	3,649	09/16/2043	1.A
..38378U-FF-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-150 CLASS SB 1.624% 10/16/43	09/16/2026	Paydown		0	0	28,389	39,310	0	(39,310)	0	(39,310)	0	0	0	0	0	6,687	10/16/2043	1.A
..38378U-KY-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-149 CLASS MS 2.095% 12/20/39	09/20/2026	Paydown		0	0	28,773	29,542	0	(29,542)	0	(29,542)	0	0	0	0	0	5,016	12/20/2039	1.A
..38378U-PG-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-147 CLASS SB 2.045% 12/20/39	09/20/2026	Paydown		0	0	45,888	51,758	0	(51,758)	0	(51,758)	0	0	0	0	0	8,920	12/20/2039	1.A
..38378U-XW-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-152 CLASS YS 2.124% 10/16/43	09/16/2026	Paydown		0	0	3,723	5,553	0	(3,885)	1,668	(5,553)	0	0	0	0	0	692	10/16/2043	1.A
..38378V-2K-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2013-117 CLASS SP 2.145% 03/20/43	09/20/2026	Paydown		0	0	11,024	13,024	0	(13,024)	0	(13,024)	0	0	0	0	0	3,389	03/20/2043	1.A
..38378V-L3-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2013-116 CLASS MS 2.174% 08/16/43	09/16/2026	Paydown		0	0	10,647	11,519	0	(11,519)	0	(11,519)	0	0	0	0	0	2,056	08/16/2043	1.A
..38378V-LC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-104 CLASS ES 2.174% 07/16/43	09/16/2026	Paydown		0	0	41,078	50,042	0	(50,042)	0	(50,042)	0	0	0	0	0	10,041	07/16/2043	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
..38378W-HG-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS PS 11.957% 08/16/43	09/16/2026	Paydown		18,079	18,079	21,050	22,125	0	(4,046)	0	(4,046)	0	18,079	0	0	0	1,591	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		8,331	8,331	8,892	9,435	0	(1,104)	0	(1,104)	0	8,331	0	0	0	609	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	16,746	20,790	0	(20,790)	0	(20,790)	0	0	0	0	0	3,515	09/16/2043	1.A
..38378Y-CK-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2013-172 CLASS SB 2.724% 10/16/43	09/16/2026	Paydown		0	0	22,007	25,448	0	(25,448)	0	(25,448)	0	0	0	0	0	3,543	10/16/2043	1.A
..38379A-E5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-43 CLASS IO 6.000% 03/20/44	09/01/2026	Paydown		0	0	44,160	38,466	0	(38,466)	0	(38,466)	0	0	0	0	0	6,033	03/20/2044	1.A
..38379A-G9-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-43 CLASS IN 6.500% 03/20/44	09/01/2026	Paydown		0	0	47,509	41,842	0	(41,842)	0	(41,842)	0	0	0	0	0	8,556	03/20/2044	1.A
..38379A-WZ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-36 CLASS SJ 2.224% 03/16/44	09/16/2026	Paydown		0	0	21,358	22,313	0	(22,313)	0	(22,313)	0	0	0	0	0	4,295	03/16/2044	1.A
..38379A-X9-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-41 CLASS SG 2.774% 03/16/44	09/16/2026	Paydown		0	0	8,891	10,271	0	(10,271)	0	(10,271)	0	0	0	0	0	2,504	03/16/2044	1.A
..38379B-3W-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-79 CLASS BI 6.000% 05/16/44	09/01/2026	Paydown		0	0	44,485	34,092	0	(34,092)	0	(34,092)	0	0	0	0	0	7,793	05/16/2044	1.A
..38379B-7Q-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-76 CLASS IP 4.500% 01/20/40	09/01/2026	Paydown		0	0	50,159	39,034	0	(39,034)	0	(39,034)	0	0	0	0	0	15,640	01/20/2040	1.A
..38379B-GA-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-55 CLASS MS 2.224% 04/16/44	09/16/2026	Paydown		0	0	18,586	22,618	0	(22,618)	0	(22,618)	0	0	0	0	0	4,219	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	23,485	29,660	0	(29,660)	0	(29,660)	0	0	0	0	0	5,088	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	14,651	19,881	0	(19,881)	0	(19,881)	0	0	0	0	0	2,608	06/20/2044	1.A
..38379D-HW-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-108 CLASS SC 2.095% 07/20/44	09/20/2026	Paydown		0	0	6,020	8,962	0	(6,091)	2,872	(8,963)	0	0	0	0	0	959	07/20/2044	1.A
..38379H-4J-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-13 CLASS GY 3.500% 01/20/45	09/01/2026	Paydown		59,141	59,141	60,830	60,775	0	(1,634)	0	(1,634)	0	59,141	0	0	0	1,336	01/20/2045	1.A
..38379H-XK-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 2018-183 CLASS CD 3.500% 12/20/44	09/01/2026	Paydown		15,608	15,608	14,015	14,038	0	1,570	0	1,570	0	15,608	0	0	0	364	12/20/2044	1.A
..38379H-ZE-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-185 CLASS DI 6.000% 12/16/44	09/01/2026	Paydown		0	0	15,424	13,356	0	(13,356)	0	(13,356)	0	0	0	0	0	2,164	12/16/2044	1.A
..38379J-Q9-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-35 CLASS GZ 4.000% 03/20/45	09/01/2026	Paydown		47,983	47,983	49,142	49,098	0	(1,115)	0	(1,115)	0	47,983	0	0	0	1,267	03/20/2045	1.A
..38379L-EG-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-39 CLASS ZD 4.000% 03/20/45	09/01/2026	Paydown		56,171	56,171	58,283	58,105	0	(1,934)	0	(1,934)	0	56,171	0	0	0	1,510	03/20/2045	1.A
..38379M-6W-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-132 CLASS BS 2.195% 09/20/45	09/20/2026	Paydown		0	0	30,354	36,188	0	(36,188)	0	(36,188)	0	0	0	0	0	5,336	09/20/2045	1.A
..38379N-S8-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-99 CLASS DI 6.000% 07/20/45	09/01/2026	Paydown		0	0	34,909	28,525	0	(28,525)	0	(28,525)	0	0	0	0	0	5,579	07/20/2045	1.A
..38379V-AB-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-16 CLASS DS 2.224% 02/16/46	09/16/2026	Paydown		0	0	22,854	27,867	0	(27,867)	0	(27,867)	0	0	0	0	0	4,939	02/16/2046	1.A
..38379X-HD-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-84 CLASS KS 2.075% 11/20/45	09/20/2026	Paydown		0	0	11,032	14,412	0	(14,412)	0	(14,412)	0	0	0	0	0	1,573	11/20/2045	1.A
..38380F-2Y-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-101 CLASS SK 2.195% 07/20/47	09/20/2026	Paydown		0	0	26,644	31,887	0	(31,887)	0	(31,887)	0	0	0	0	0	4,045	07/20/2047	1.A
..38380G-NE-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-118 CLASS SA 2.195% 08/20/47	09/20/2026	Paydown		0	0	21,149	22,198	0	(22,198)	0	(22,198)	0	0	0	0	0	3,125	08/20/2047	1.A
..38380H-EM-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-139 CLASS EI 5.500% 09/20/47	09/01/2026	Paydown		0	0	62,748	52,625	0	(52,625)	0	(52,625)	0	0	0	0	0	12,199	09/20/2047	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
..38380H-TR-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-156 CLASS SA 2.195% 10/20/47	09/20/2026	Paydown		0	0	35,748	52,664	0	(37,267)	15,397	(52,664)	0	0	0	0	0	5,064	10/20/2047	1.A
..38380L-2L-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-H04 CLASS JI 1.692% 07/20/69	09/01/2026	Paydown		0	0	10,537	11,052	0	(11,052)	0	(11,052)	0	0	0	0	0	4,382	07/20/2069	1.A
..38380L-AB-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H05 CLASS AI 2.410% 02/20/68	09/01/2026	Paydown		0	0	28,319	18,074	0	(18,074)	0	(18,074)	0	0	0	0	0	10,434	02/20/2068	1.A
..38380L-BT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H06 CLASS PI 1.707% 02/20/68	09/01/2026	Paydown		0	0	13,451	15,180	0	(15,180)	0	(15,180)	0	0	0	0	0	4,609	02/20/2068	1.A
..38380L-FP-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H11 CLASS GI 1.898% 06/20/68	09/01/2026	Paydown		0	0	77,988	87,085	0	(87,085)	0	(87,085)	0	0	0	0	0	15,044	06/20/2068	1.A
..38380L-KH-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H14 CLASS GI 1.678% 09/20/68	09/01/2026	Paydown		0	0	21,230	22,973	0	(22,973)	0	(22,973)	0	0	0	0	0	7,921	09/20/2068	1.A
..38380L-PJ-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-H01 CLASS GI 1.644% 12/20/68	09/01/2026	Paydown		0	0	10,724	15,357	0	(15,357)	0	(15,357)	0	0	0	0	0	4,659	12/20/2068	1.A
..38380L-QM-8	GOVERNMENT NATIONAL MORTGAGE SERIES 201-H02 CLASS IB 0.768% 01/20/69	09/01/2026	Paydown		0	0	5,039	3,766	0	(3,766)	0	(3,766)	0	0	0	0	0	1,641	01/20/2069	1.A
..38380Q-2P-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H08 CLASS QI 0.741% 05/20/71	09/01/2026	Paydown		0	0	30,164	32,307	0	(32,307)	0	(32,307)	0	0	0	0	0	967	05/20/2071	1.A
..38380Q-3P-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H10 CLASS AI 0.950% 06/20/71	09/01/2026	Paydown		0	0	2,356	2,423	0	(2,423)	0	(2,423)	0	0	0	0	0	189	06/20/2071	1.A
..38380Q-4T-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021 H09 CLASS EI 0.862% 06/20/71	09/01/2026	Paydown		0	0	40,507	0	0	(40,507)	0	(40,507)	0	0	0	0	0	2,155	06/20/2071	1.A
..38380U-AV-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-182 CLASS SK 2.195% 12/20/47	09/20/2026	Paydown		0	0	70,836	81,452	0	(81,452)	0	(81,452)	0	0	0	0	0	9,762	12/20/2047	1.A
..38380X-AK-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2018-84 CLASS IO 5.000% 06/16/48	09/01/2026	Paydown		0	0	36,610	28,778	0	(28,778)	0	(28,778)	0	0	0	0	0	6,986	06/16/2048	1.A
..38380Y-K6-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018 126 CLASS DA 3.500% 01/20/48	09/01/2026	Paydown		70,425	70,425	64,428	64,611	0	5,814	0	5,814	0	70,425	0	0	0	1,636	01/20/2048	1.A
..38381A-AC-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-128 CLASS SG 2.195% 09/20/48	09/20/2026	Paydown		0	0	42,446	52,775	0	(52,775)	0	(52,775)	0	0	0	0	0	5,267	09/20/2048	1.A
..38381Q-PJ-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-131 CLASS US 15.177% 08/20/55	09/20/2026	Paydown		365,187	365,187	464,243	457,552	0	(92,366)	0	(92,366)	0	365,187	0	0	0	36,553	08/20/2055	1.A
..38381Q-YE-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-139 CLASS SD 2.302% 08/20/65	09/20/2026	Paydown		0	0	453,302	459,163	0	(459,163)	0	(459,163)	0	0	0	0	0	147,170	08/20/2065	1.A
..38381Q-YQ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-139 CLASS HS 10.507% 08/20/65	09/20/2026	Paydown		2,017,804	2,017,804	2,132,409	2,128,976	0	(111,172)	0	(111,172)	0	2,017,804	0	0	0	135,824	08/20/2065	1.A
..38381R-AY-5	GOVERNMENT NATIONAL MORTGAG SERIES 2019-20 CLASS SE 0.000% 02/20/49	09/20/2026	Paydown		0	0	27,004	45,934	0	(45,934)	0	(45,934)	0	0	0	0	0	156	02/20/2049	1.A
..38381R-N5-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-36 CLASS SA 2.045% 03/20/49	09/20/2026	Paydown		0	0	21,654	27,117	0	(27,117)	0	(27,117)	0	0	0	0	0	4,158	03/20/2049	1.A
..38381T-YU-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-45 CLASS SM 0.000% 04/20/49	09/20/2026	Paydown		0	0	3,722	5,177	0	(5,177)	0	(5,177)	0	0	0	0	0	36	04/20/2049	1.A
..38381T-ZX-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-H06 CLASS A1 2.335% 03/20/69	09/01/2026	Paydown		0	0	115,389	140,717	0	(119,267)	21,449	(140,716)	0	0	0	0	0	56,486	03/20/2069	1.A
..38381U-RK-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-149 CLASS S 10.507% 09/20/65	09/20/2026	Paydown		2,415,576	2,415,576	2,597,936	2,597,342	0	(181,765)	0	(181,765)	0	2,415,576	0	0	0	170,088	09/20/2065	1.A
..38381U-RU-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-149 CLASS SN 10.507% 09/20/55	09/20/2026	Paydown		300,398	300,398	345,483	343,607	0	(43,209)	0	(43,209)	0	300,398	0	0	0	20,089	09/20/2055	1.A
..38381U-RX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-149 CLASS MS 13.170% 09/20/55	09/20/2026	Paydown		181,382	181,382	234,005	232,005	0	(50,623)	0	(50,623)	0	181,382	0	0	0	16,635	09/20/2055	1.A
..38381V-TH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-57 CLASS SA 0.000% 05/20/49	09/20/2026	Paydown		0	0	9,951	16,110	0	(16,110)	0	(16,110)	0	0	0	0	0	0	05/20/2049	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
..38381V-TK-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-57 CLASS US 0.000% 05/20/49	09/20/2026	Paydown		0	0	793	2,243	0	(588)	1,655	(2,243)	0	0	0	0	0	29	05/20/2049	1.A
..38381V-W5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-74 CLASS SK 0.000% 06/20/49	09/20/2026	Paydown		0	0	23,684	38,020	0	(38,020)	0	(38,020)	0	0	0	0	0	0	06/20/2049	1.A
..38381W-TC-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-78 CLASS FS 2.195% 06/20/49	09/20/2026	Paydown		0	0	12,939	12,982	0	(12,982)	0	(12,982)	0	0	0	0	0	2,139	06/20/2049	1.A
..38381Y-RH-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-117 CLASS SB 0.000% 09/20/49	09/20/2026	Paydown		0	0	12,628	20,751	0	(20,751)	0	(20,751)	0	0	0	0	0	0	09/20/2049	1.A
..38382A-A3-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-143 CLASS DS 2.095% 08/20/49	09/20/2026	Paydown		0	0	14,946	17,643	0	(17,643)	0	(17,643)	0	0	0	0	0	2,933	08/20/2049	1.A
..38382C-CL-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-13 CLASS S 2.045% 06/20/49	09/20/2026	Paydown		0	0	70,244	84,283	0	(84,283)	0	(84,283)	0	0	0	0	0	10,327	06/20/2049	1.A
..38382D-KM-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-21 CLASS KS 2.045% 02/20/50	09/20/2026	Paydown		0	0	38,128	38,023	0	(38,023)	0	(38,023)	0	0	0	0	0	5,037	02/20/2050	1.A
..38382D-VC-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-31 CLASS IG 6.000% 03/20/50	09/01/2026	Paydown		0	0	185,332	141,165	0	(141,165)	0	(141,165)	0	0	0	0	0	35,888	03/20/2050	1.A
..38382E-W5-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-61 CLASS SW 2.045% 08/20/49	09/20/2026	Paydown		0	0	237,059	115,849	0	(257,518)	0	(257,518)	0	0	0	0	0	25,926	08/20/2049	1.A
..38382F-GG-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-63 CLASS HI 5.500% 05/20/49	09/01/2026	Paydown		0	0	60,497	48,173	0	(48,173)	0	(48,173)	0	0	0	0	0	9,916	05/20/2049	1.A
..38382F-GX-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-63 CLASS SA 2.045% 05/20/50	09/20/2026	Paydown		0	0	28,634	34,698	0	(34,698)	0	(34,698)	0	0	0	0	0	4,995	05/20/2050	1.A
..38382F-ST-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-67 CLASS BI 3.000% 05/20/50	09/01/2026	Paydown		0	0	71,984	78,185	0	(78,185)	0	(78,185)	0	0	0	0	0	11,605	05/20/2050	1.A
..38382G-CR-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-86 CLASS QS 2.045% 04/20/49	09/20/2026	Paydown		0	0	16,897	20,760	0	(20,760)	0	(20,760)	0	0	0	0	0	2,067	04/20/2049	1.A
..38382H-JW-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-104 CLASS BI 3.000% 07/20/50	09/01/2026	Paydown		0	0	71,993	81,257	0	(81,257)	0	(81,257)	0	0	0	0	0	10,833	07/20/2050	1.A
..38382J-P9-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-138 CLASS AI 3.000% 09/20/50	09/01/2026	Paydown		0	0	49,597	50,004	0	(50,004)	0	(50,004)	0	0	0	0	0	6,759	09/20/2050	1.A
..38382K-MB-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-162 CLASS MI 2.500% 10/20/50	09/01/2026	Paydown		0	0	155,893	154,576	0	(154,576)	0	(154,576)	0	0	0	0	0	21,463	10/20/2050	1.A
..38382L-KE-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-176 CLASS BI 3.000% 11/20/50	09/01/2026	Paydown		0	0	176,270	172,833	0	(172,833)	0	(172,833)	0	0	0	0	0	23,544	11/20/2050	1.A
..38382L-PJ-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-173 CLASS SB 2.295% 11/20/50	09/20/2026	Paydown		0	0	141,669	162,096	0	(162,096)	0	(162,096)	0	0	0	0	0	18,601	11/20/2050	1.A
..38382X-YE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-140 CLASS HI 6.000% 07/20/39	09/01/2026	Paydown		0	0	74,103	52,567	0	(52,567)	0	(52,567)	0	0	0	0	0	16,968	07/20/2039	1.A
..38382Y-7A-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H13 CLASS IC 1.276% 05/20/73	08/01/2026	Paydown		0	0	28,035	38,238	0	(38,238)	0	(38,238)	0	0	0	0	0	1,703	05/20/2073	1.A
..38382Y-F7-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-H26 CLASS AI 1.297% 12/20/72	09/01/2026	Paydown		0	0	88,933	85,673	0	(85,673)	0	(85,673)	0	0	0	0	0	7,949	12/20/2072	1.A
..38382Y-ND-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-H02 CLASS EI 1.524% 01/20/72	09/01/2026	Paydown		0	0	111,673	118,410	0	(118,410)	0	(118,410)	0	0	0	0	0	7,261	01/20/2072	1.A
..38382Y-P9-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H02 CLASS IK 1.482% 01/20/73	07/01/2026	Paydown		0	0	33,411	34,160	0	(34,160)	0	(34,160)	0	0	0	0	0	1,658	01/20/2073	1.A
..38382Y-VN-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-H14 CLASS ID 1.817% 06/20/72	09/01/2026	Paydown		0	0	39,307	46,708	0	(46,708)	0	(46,708)	0	0	0	0	0	10,932	06/20/2072	1.A
..38382Y-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H05 CLASS CI 1.461% 02/20/73	09/01/2026	Paydown		0	0	99,762	107,226	0	(107,226)	0	(107,226)	0	0	0	0	0	7,376	02/20/2073	1.A
..38383B-EX-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-156 CLASS LS 7.705% 09/20/65	09/20/2026	Paydown		1,020,164	1,020,164	1,061,470	1,060,122	0	(39,958)	0	(39,958)	0	1,020,164	0	0	0	52,814	09/20/2065	1.A

SCHEDULE D - PART 4

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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
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-24																			
38383F-2U-6	CLASS JI 3.000% 02/20/52	09/01/2026	Paydown		0	0	57,672	53,238	0	(53,238)	0	(53,238)	0	0	0	0	0	6,883	02/20/2052	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1																			
38383G-SG-7	CLASS SG 0.000% 01/20/52	09/20/2026	Paydown		0	0	12,493	13,365	0	(13,365)	0	(13,365)	0	0	0	0	0	0	01/20/2052	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-18																			
38383G-XM-8	CLASS BI 5.000% 01/20/52	09/01/2026	Paydown		0	0	76,209	63,807	0	(63,807)	0	(63,807)	0	0	0	0	0	14,513	01/20/2052	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H22																			
38383K-EC-2	CLASS AI 1.379% 09/20/73	09/01/2026	Paydown		0	0	23,266	24,095	0	(24,095)	0	(24,095)	0	0	0	0	0	2,287	09/20/2073	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H26																			
38383K-JF-0	CLASS IB 1.226% 11/20/73	09/01/2026	Paydown		0	0	95,417	99,162	0	(99,162)	0	(99,162)	0	0	0	0	0	8,994	11/20/2073	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-H20																			
38383K-Z5-4	CLASS IA 1.250% 11/20/74	09/01/2026	Paydown		0	0	263,711	279,178	0	(279,178)	0	(279,178)	0	0	0	0	0	24,940	11/20/2074	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-70																			
38383M-2F-4	CLASS SC 1.982% 12/20/41	09/20/2026	Paydown		0	0	41,632	56,505	0	(56,505)	0	(56,505)	0	0	0	0	0	10,439	12/20/2041	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-70																			
38383M-2H-0	CLASS SD 1.982% 05/16/41	09/16/2026	Paydown		0	0	54,960	75,634	0	(75,634)	0	(75,634)	0	0	0	0	0	14,461	05/16/2041	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-68																			
38383P-H6-1	CLASS SB 2.002% 04/20/52	09/20/2026	Paydown		0	0	26,823	36,764	0	(36,764)	0	(36,764)	0	0	0	0	0	7,401	04/20/2052	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-124																			
38383T-3F-8	CLASS IA 5.000% 01/20/50	09/01/2026	Paydown		0	0	161,006	155,232	0	(155,232)	0	(155,232)	0	0	0	0	0	23,137	01/20/2050	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-18																			
38383V-U7-1	CLASS SH 2.602% 02/20/53	09/20/2026	Paydown		0	0	66,142	66,220	0	(66,220)	0	(66,220)	0	0	0	0	0	11,643	02/20/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-53																			
38383X-A3-8	CLASS SN 5.104% 04/20/53	09/20/2026	Paydown		390,920	390,920	349,874	358,596	0	32,324	0	32,324	0	390,920	0	0	0	12,820	04/20/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-63																			
38384A-BY-8	CLASS ST 2.452% 05/20/53	09/20/2026	Paydown		0	0	93,160	101,137	0	(101,137)	0	(101,137)	0	0	0	0	0	20,729	05/20/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-65																			
38384A-GH-0	CLASS ED 5.283% 05/20/53	09/20/2026	Paydown		368,881	368,881	333,146	341,618	0	27,264	0	27,264	0	368,881	0	0	0	12,193	05/20/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023 65																			
38384A-GM-9	CLASS SE 2.502% 05/20/53	09/20/2026	Paydown		0	0	275,380	275,141	0	(275,141)	0	(275,141)	0	0	0	0	0	45,836	05/20/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-65																			
38384A-HU-0	CLASS WS 8.991% 05/20/53	09/20/2026	Paydown		73,767	73,767	77,087	80,951	0	(7,184)	0	(7,184)	0	73,767	0	0	0	4,171	05/20/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-82																			
38384A-Q5-5	CLASS S 4.804% 06/20/53	09/20/2026	Paydown		250,870	250,870	225,939	231,715	0	19,154	0	19,154	0	250,870	0	0	0	7,840	06/20/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-89																			
38384B-ML-2	CLASS CS 4.966% 06/20/53	09/20/2026	Paydown		603,502	603,502	549,470	563,531	0	39,971	0	39,971	0	603,502	0	0	0	21,563	06/20/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-H12																			
38384L-NB-1	CLASS MI 1.285% 07/20/73	09/01/2026	Paydown		0	0	12,402	12,790	0	(12,790)	0	(12,790)	0	0	0	0	0	1,491	07/20/2073	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-143																			
38384W-6E-0	CLASS S 8.256% 09/20/54	09/20/2026	Paydown		28,720	28,720	31,125	30,781	0	(2,062)	0	(2,062)	0	28,720	0	0	0	1,564	09/20/2054	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-206																			
38385A-KT-8	CLASS S 12.009% 12/20/54	09/20/2026	Paydown		430,029	430,029	498,135	488,795	0	(58,766)	0	(58,766)	0	430,029	0	0	0	33,206	12/20/2054	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-25																			
38385D-LY-0	CLASS KS 15.177% 02/20/55	09/20/2026	Paydown		95,942	95,942	119,050	114,222	0	(18,280)	0	(18,280)	0	95,942	0	0	0	9,608	02/20/2055	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-168																			
38385H-2S-5	CLASS S 13.170% 10/20/55	09/20/2026	Paydown		206,235	206,235	265,785	264,344	0	(58,109)	0	(58,109)	0	206,235	0	0	0	16,664	10/20/2055	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-168																			
38385H-2W-6	CLASS YS 9.725% 10/20/55	09/20/2026	Paydown		225,698	225,698	255,603	255,102	0	(29,405)	0	(29,405)	0	225,698	0	0	0	14,509	10/20/2055	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-171																			
38385H-UB-1	CLASS ES 7.705% 10/20/65	09/20/2026	Paydown		2,050,833	2,050,833	2,108,352	2,108,126	0	(57,293)	0	(57,293)	0	2,050,833	0	0	0	102,910	10/20/2065	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-196																			
38385J-DU-4	CLASS SE 13.332% 11/20/55	09/20/2026	Paydown		122,805	122,805	158,073	157,944	0	(35,139)	0	(35,139)	0	122,805	0	0	0	11,432	11/20/2055	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
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-196																			
..38385J-DW-0	CLASS ES 9.845% 11/20/55	09/20/2026	Paydown		31,837	31,837	36,901	36,849	0	(5,013)	0	(5,013)	0	31,837	0	0	0	2,074	11/20/2055	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-208																			
..38385K-JC-5	CLASS SH 13.332% 12/20/55	09/20/2026	Paydown		529,603	529,603	685,628	685,580	0	(155,977)	0	(155,977)	0	529,603	0	0	0	48,769	12/20/2055	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2025-208																			
..38385K-JE-1	CLASS HS 9.845% 12/20/55	09/20/2026	Paydown		137,982	137,982	155,779	155,772	0	(17,790)	0	(17,790)	0	137,982	0	0	0	9,971	12/20/2055	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2026-43																			
..38385N-YU-2	CLASS S 13.495% 03/20/56	09/20/2026	Paydown		233,991	233,991	298,376	0	0	(64,384)	0	(64,384)	0	233,991	0	0	0	12,868	03/20/2056	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2026-107																			
..38385S-4B-6	CLASS SV 8.035% 06/20/56	09/20/2026	Paydown		146,861	146,861	154,571	0	0	(7,710)	0	(7,710)	0	146,861	0	0	0	1,612	06/20/2056	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2026-108																			
..38385T-RG-8	CLASS SM 5.930% 06/20/66	09/20/2026	Paydown		8,965,727	8,965,727	8,792,016	0	0	173,711	0	173,711	0	8,965,727	0	0	0	88,292	06/20/2066	1.A
	VENDEE MORTGAGE TRUST SERIES 1998-1 CLASS 2IO																			
..911760-LJ-3	0.000% 03/15/28	09/01/2026	Paydown		0	0	2	2	0	(2)	0	(2)	0	0	0	0	0	0	03/15/2028	1.A
	VENDEE MORTGAGE TRUST SERIES 1998-3 CLASS IO																			
..911760-LZ-7	0.000% 03/15/29	09/01/2026	Paydown		0	0	3	10	0	(10)	0	(10)	0	0	0	0	0	0	03/15/2029	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					22,690,140	22,690,140	29,227,169	20,037,604	0	(6,766,183)	91,404	(6,857,587)	0	22,690,140	0	0	0	2,082,511	XXX	XXX
	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-121																			
..38376G-4T-4	CLASS C 3.450% 01/16/46	09/01/2026	Paydown		36,088	36,088	35,416	35,958	0	130	0	130	0	36,088	0	0	0	830	01/16/2046	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 38																			
..38376G-L2-4	CLASS Z 3.070% 04/16/53	09/01/2026	Paydown		25,343	25,343	21,969	22,559	0	2,784	0	2,784	0	25,343	0	0	0	454	04/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 67																			
..38376G-S4-3	CLASS Z 4.371% 04/16/53	09/01/2026	Paydown		72,783	72,783	69,235	69,584	0	3,199	0	3,199	0	72,783	0	0	0	2,003	04/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2010 155																			
..38376G-YF-1	CLASS C 3.840% 11/16/50	09/01/2026	Paydown		3,305	3,305	3,011	3,030	0	275	0	275	0	3,305	0	0	0	85	11/16/2050	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 164																			
..38378B-AN-9	CLASS C 3.471% 09/16/52	09/01/2026	Paydown		28,304	28,304	26,674	26,954	0	1,350	0	1,350	0	28,304	0	0	0	655	09/16/2052	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 161																			
..38378B-AX-7	CLASS Z 3.627% 04/16/53	09/01/2026	Paydown		3,327	3,327	3,205	3,131	0	196	0	196	0	3,327	0	0	0	83	04/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 9																			
..38378B-BF-5	CLASS C 3.469% 11/16/52	09/01/2026	Paydown		499,976	499,976	466,087	471,673	0	28,303	0	28,303	0	499,976	0	0	0	11,559	11/16/2052	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 1																			
..38378B-CC-1	CLASS Z 3.421% 09/16/53	09/01/2026	Paydown		16,088	16,088	15,925	15,965	0	123	0	123	0	16,088	0	0	0	367	09/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 19																			
..38378B-DK-2	CLASS Z 3.501% 08/16/52	09/01/2026	Paydown		5,544	5,544	5,339	5,382	0	162	0	162	0	5,544	0	0	0	129	08/16/2052	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 79																			
..38378B-WK-1	CLASS B 2.700% 03/16/53	09/01/2026	Paydown		40,472	40,472	36,147	34,793	0	5,679	0	5,679	0	40,472	0	0	0	729	03/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-83																			
..38378B-XP-9	CLASS C 2.250% 06/16/47	09/01/2026	Paydown		1,865	1,865	1,359	1,365	0	499	0	499	0	1,865	0	0	0	28	06/16/2047	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-89																			
..38378B-XV-6	CLASS IO 0.000% 12/16/53	09/01/2026	Paydown		0	0	2	3	0	(3)	0	(3)	0	0	0	0	0	0	12/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 85																			
..38378B-YW-3	CLASS B 2.800% 09/16/52	09/01/2026	Paydown		53,297	53,297	47,749	41,915	0	11,382	0	11,382	0	53,297	0	0	0	995	09/16/2052	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2013 40																			
..38378K-CT-4	CLASS BA 2.615% 07/16/53	09/01/2026	Paydown		184,505	184,505	164,251	165,480	0	19,024	0	19,024	0	184,505	0	0	0	3,092	07/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-45																			
..38378K-EU-9	CLASS C 2.476% 12/16/53	09/01/2026	Paydown		58,682	58,682	51,990	52,533	0	6,149	0	6,149	0	58,682	0	0	0	966	12/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-45																			
..38378K-EV-7	CLASS D 2.476% 12/16/53	09/01/2026	Paydown		120,625	120,625	103,707	105,922	0	14,702	0	14,702	0	120,625	0	0	0	1,987	12/16/2053	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-61																			
..38378K-GC-7	CLASS C 2.450% 05/16/53	09/01/2026	Paydown		31,968	31,968	30,136	30,848	0	1,119	0	1,119	0	31,968	0	0	0	558	05/16/2053	1.A

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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
..38378K-HL-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-55 CLASS D 2.827% 07/16/53	09/01/2026	Paydown		146,144	146,144	133,786	136,315	0	9,829	0	9,829	0	146,144	0	0	0	2,758	07/16/2053	1.A
..38378K-P9-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-125 CLASS AF 3.000% 02/16/52	09/01/2026	Paydown		49,917	49,917	48,728	49,472	0	445	0	445	0	49,917	0	0	0	999	02/16/2052	1.A
..38378K-PT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-63 CLASS AW 2.060% 09/16/51	09/01/2026	Paydown		11,705	11,705	9,951	10,877	0	828	0	828	0	11,705	0	0	0	161	09/16/2051	1.A
..38378K-RT-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-78 CLASS B 2.696% 03/16/48	09/01/2026	Paydown		102,817	102,817	94,699	96,366	0	6,451	0	6,451	0	102,817	0	0	0	1,693	03/16/2048	1.A
..38378K-SU-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-74 CLASS AG 2.549% 12/16/53	09/01/2026	Paydown		1,501	1,501	1,348	1,429	0	72	0	72	0	1,501	0	0	0	25	12/16/2053	1.A
..38378K-X9-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-139 CLASS C 2.973% 02/16/54	09/01/2026	Paydown		91,511	91,511	84,708	85,903	0	5,608	0	5,608	0	91,511	0	0	0	1,818	02/16/2054	1.A
..38378N-6Q-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-93 CLASS ZC 3.424% 11/16/55	09/01/2026	Paydown		166,990	166,990	157,253	161,014	0	5,976	0	5,976	0	166,990	0	0	0	3,813	11/16/2055	1.A
..38378N-6W-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-89 CLASS B 3.500% 01/16/57	09/01/2026	Paydown		176,147	176,147	164,512	168,209	0	7,938	0	7,938	0	176,147	0	0	0	4,589	01/16/2057	1.A
..38378N-DL-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-145 CLASS Z 3.810% 10/16/53	09/01/2026	Paydown		119,139	119,139	113,467	115,795	0	3,344	0	3,344	0	119,139	0	0	0	3,028	10/16/2053	1.A
..38378N-EN-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-156 CLASS B 2.786% 08/16/47	09/01/2026	Paydown		87,221	87,221	84,344	85,687	0	1,534	0	1,534	0	87,221	0	0	0	1,620	08/16/2047	1.A
..38378N-P8-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-48 CLASS D 3.350% 03/16/49	09/01/2026	Paydown		11,569	11,569	10,616	10,742	0	828	0	828	0	11,569	0	0	0	258	03/16/2049	1.A
..38378N-QJ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-9 CLASS B 3.150% 01/16/45	09/01/2026	Paydown		88,442	88,442	87,092	88,411	0	31	0	31	0	88,442	0	0	0	1,858	01/16/2045	1.A
..38378N-SF-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-1 CLASS C 3.074% 03/16/54	09/01/2026	Paydown		12,648	12,648	11,746	11,893	0	755	0	755	0	12,648	0	0	0	260	03/16/2054	1.A
..38378N-SN-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-1 CLASS BA 3.074% 03/16/54	09/01/2026	Paydown		30,182	30,182	28,030	28,380	0	1,802	0	1,802	0	30,182	0	0	0	619	03/16/2054	1.A
..38378X-F7-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-168 CLASS Z 3.300% 08/16/55	09/01/2026	Paydown		33,941	33,941	30,200	30,493	0	3,354	0	3,354	0	33,941	0	0	0	271	08/16/2055	1.A
..38378X-GC-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-110 CLASS B 3.100% 01/16/57	09/01/2026	Paydown		181,323	181,323	171,448	173,309	0	8,014	0	8,014	0	181,323	0	0	0	4,140	01/16/2057	1.A
..38378X-J6-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-175 CLASS D 3.000% 04/16/56	09/01/2026	Paydown		72,997	72,997	68,149	70,464	0	2,533	0	2,533	0	72,997	0	0	0	1,460	04/16/2056	1.A
..38378X-LE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-124 CLASS DY 3.500% 05/16/54	09/01/2026	Paydown		42,637	42,637	40,325	41,313	0	1,323	0	1,323	0	42,637	0	0	0	995	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		205,802	205,802	196,889	200,789	0	5,013	0	5,013	0	205,802	0	0	0	4,666	07/16/2056	1.A
..38379K-3D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-174 CLASS Z 3.000% 11/16/55	09/01/2026	Paydown		137,441	137,441	125,267	131,502	0	5,788	0	5,788	0	137,441	0	0	0	1,014	11/16/2055	1.A
..38379K-3Q-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015 169 CLASS B 3.000% 05/16/57	09/01/2026	Paydown		28,235	28,235	24,068	24,394	0	3,841	0	3,841	0	28,235	0	0	0	565	05/16/2057	1.A
..38379K-3R-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-169 CLASS C 3.000% 07/16/57	09/01/2026	Paydown		41,618	41,618	38,459	39,725	0	1,893	0	1,893	0	41,618	0	0	0	833	07/16/2057	1.A
..38379K-AC-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-30 CLASS C 3.250% 09/16/49	09/01/2026	Paydown		172,848	172,848	165,099	168,593	0	4,255	0	4,255	0	172,848	0	0	0	3,746	09/16/2049	1.A
..38379K-AS-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-19 CLASS C 3.000% 01/16/57	09/01/2026	Paydown		63,557	63,557	61,105	61,929	0	1,628	0	1,628	0	63,557	0	0	0	1,271	01/16/2057	1.A
..38379K-BL-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-23 CLASS C 3.331% 12/16/45	09/01/2026	Paydown		117,249	117,249	110,246	112,187	0	5,062	0	5,062	0	117,249	0	0	0	2,610	12/16/2045	1.A
..38379K-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-140 CLASS B 3.000% 06/16/57	09/01/2026	Paydown		44,631	44,631	41,747	43,151	0	1,480	0	1,480	0	44,631	0	0	0	893	06/16/2057	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
..38379K-GQ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-58 CLASS Z 3.404% 01/16/55	09/01/2026	Paydown		36,606	36,606	34,195	35,575	0	1,031	0	1,031	0	36,606	0	0	0	831	01/16/2055	1.A
..38379K-V4-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-150 CLASS C 3.000% 09/16/57	09/01/2026	Paydown		16,544	16,544	13,714	14,945	0	1,599	0	1,599	0	16,544	0	0	0	331	09/16/2057	1.A
..38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-109 CLASS C 3.000% 01/16/52	09/01/2026	Paydown		114,989	114,989	109,691	112,372	0	2,617	0	2,617	0	114,989	0	0	0	2,300	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		7,963	7,963	7,593	7,675	0	288	0	288	0	7,963	0	0	0	159	11/16/2059	1.A
..38379R-AG-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-183 CLASS B 2.800% 07/16/57	09/01/2026	Paydown		10,685	10,685	9,021	9,159	0	1,526	0	1,526	0	10,685	0	0	0	199	07/16/2057	1.A
..38379R-AH-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-183 CLASS C 2.800% 09/16/57	09/01/2026	Paydown		47,958	47,958	43,369	45,281	0	2,676	0	2,676	0	47,958	0	0	0	895	09/16/2057	1.A
..38379R-HB-2	GOVERNMENT NATIONAL MORTGAGE A SERIES 2016-36 CLASS IO 0.643% 08/16/57	09/01/2026	Paydown		0	0	2,700	2,271	0	(2,271)	0	(2,271)	0	0	0	0	0	463	08/16/2057	1.A
..38379R-JP-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2016 177 CLASS C 2.650% 01/16/57	09/01/2026	Paydown		13,864	13,864	12,463	12,979	0	885	0	885	0	13,864	0	0	0	245	01/16/2057	1.A
..38379R-MU-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017 23 CLASS BC 2.600% 05/16/59	09/01/2026	Paydown		193,864	193,864	151,043	153,462	0	40,403	0	40,403	0	193,864	0	0	0	3,360	05/16/2059	1.A
..38379R-UH-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-51 CLASS BC 2.700% 05/16/59	09/01/2026	Paydown		4,733	4,733	3,687	3,719	0	1,014	0	1,014	0	4,733	0	0	0	85	05/16/2059	1.A
..38379R-ZG-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-89 CLASS B 3.000% 07/16/59	09/01/2026	Paydown		15,486	15,486	14,810	15,067	0	418	0	418	0	15,486	0	0	0	310	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		285,643	285,643	272,319	277,211	0	8,432	0	8,432	0	285,643	0	0	0	6,383	02/16/2058	1.A
..38379U-F2-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-110 CLASS AF 2.250% 03/16/57	09/01/2026	Paydown		14,152	14,152	11,672	11,602	0	2,550	0	2,550	0	14,152	0	0	0	212	03/16/2057	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		24,661	24,661	23,403	23,870	0	790	0	790	0	24,661	0	0	0	493	01/16/2058	1.A
..38379U-TF-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-72 CLASS C 2.750% 09/16/48	09/01/2026	Paydown		60,139	60,139	51,354	54,660	0	5,478	0	5,478	0	60,139	0	0	0	1,187	09/16/2048	1.A
..38379U-XY-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016 97 CLASS D 2.500% 07/16/56	09/01/2026	Paydown		864	864	613	627	0	237	0	237	0	864	0	0	0	14	07/16/2056	1.A
..38379U-ZB-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-102 CLASS Z 3.250% 10/16/55	08/01/2026	Paydown		78,982	78,982	77,051	76,730	0	2,251	0	2,251	0	78,982	0	0	0	428	10/16/2055	1.A
..38380J-GH-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-171 CLASS AM 2.500% 09/16/59	09/01/2026	Paydown		291,710	291,710	214,984	218,605	0	73,104	0	73,104	0	291,710	0	0	0	4,269	09/16/2059	1.A
..38380J-KY-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2018 4 CLASS AH 2.550% 10/16/59	09/01/2026	Paydown		38,783	38,783	31,190	31,650	0	7,133	0	7,133	0	38,783	0	0	0	659	10/16/2059	1.A
..38380J-TY-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-41 CLASS B 3.000% 05/16/60	09/01/2026	Paydown		743	743	686	710	0	33	0	33	0	743	0	0	0	15	05/16/2060	1.A
..38380J-UN-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2018 35 CLASS AM 2.500% 03/16/60	09/01/2026	Paydown		57,169	57,169	43,099	43,610	0	13,559	0	13,559	0	57,169	0	0	0	953	03/16/2060	1.A
..38380M-P9-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-28 CLASS B 3.150% 05/16/61	09/01/2026	Paydown		80,833	80,833	73,985	78,780	0	2,054	0	2,054	0	80,833	0	0	0	1,698	05/16/2061	1.A
..38380M-XP-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-169 CLASS B 3.200% 11/16/59	09/01/2026	Paydown		19,005	19,005	16,805	16,776	0	2,230	0	2,230	0	19,005	0	0	0	406	11/16/2059	1.A
..38380M-ZP-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2018 165 CLASS B 3.250% 11/16/60	09/01/2026	Paydown		21,649	21,649	18,055	18,268	0	3,381	0	3,381	0	21,649	0	0	0	466	11/16/2060	1.A
..38380P-PN-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-81 CLASS AF 2.300% 07/16/62	09/01/2026	Paydown		237,552	237,552	173,979	176,317	0	61,235	0	61,235	0	237,552	0	0	0	3,249	07/16/2062	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 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
..38380P-S2-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-113 CLASS AF 2.000% 10/16/62	09/01/2026	Paydown		26,745	26,745	18,368	18,584	0	8,161	0	8,161	0	26,745	0	0	0	341	10/16/2062	1.A
..83162C-QV-8	SMALL BUSINESS ADMINISTRATION SERIES 2007-20B CLASS 1 5.490% 02/01/27	08/01/2026	Paydown		4,538	4,538	4,614	4,591	0	(52)	0	(52)	0	4,538	0	0	0	249	02/01/2027	1.A
..83162C-RE-5	SMALL BUSINESS ADMINISTRATION SERIES 2007-20H CLASS 1 5.780% 08/01/27	08/01/2026	Paydown		11,116	11,116	11,185	11,158	0	(42)	0	(42)	0	11,116	0	0	0	643	08/01/2027	1.A
..83162C-RP-0	SMALL BUSINESS ADMINISTRATION SERIES 2008-20B CLASS 1 5.160% 02/01/28	08/01/2026	Paydown		20,908	20,908	20,983	20,959	0	(51)	0	(51)	0	20,908	0	0	0	1,079	02/01/2028	1.A
..83162C-RR-6	SMALL BUSINESS ADMINISTRATION SERIES 2008-20C CLASS 1 5.490% 03/01/28	09/01/2026	Paydown		14,216	14,216	14,209	14,210	0	6	0	6	0	14,216	0	0	0	780	03/01/2028	1.A
..83162C-SA-2	SMALL BUSINESS ADMINISTRATION SERIES 2008 20I CLASS 1 5.600% 09/01/28	09/01/2026	Paydown		14,764	14,764	14,854	14,837	0	(72)	0	(72)	0	14,764	0	0	0	827	09/01/2028	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					5,187,248	5,187,248	4,682,667	4,763,033	0	423,965	0	423,965	0	5,187,248	0	0	0	104,242	XXX	XXX
..20754B-AB-7	FANNIE MAE CAS SERIES 2022-R02 SERIES 2022-R02 CLASS 2M2 144A 6.690% 01/25/42	09/25/2026	Paydown		1,030,117	1,030,117	1,012,733	1,008,918	0	21,199	0	21,199	0	1,030,117	0	0	0	46,561	01/25/2042	1.A
..30711X-LX-0	FANNIE MAE CAS SERIES 2018-C05 SERIES 2017-C04 CLASS 2M2C 6.655% 11/25/29	09/25/2026	Paydown		547,941	547,941	560,489	545,494	0	2,447	0	2,447	0	547,941	0	0	0	27,577	11/25/2029	1.A
..31282Y-CW-7	FREDDIE MAC STRIPS SERIES 267 CLASS 10 7.000% 04/01/30	09/01/2026	Paydown		0	0	791	452	0	(452)	0	(452)	0	0	0	0	0	233	04/01/2030	1.A
..31283G-YX-9	FHLMC GOLD POOL G00726 8.000% 06/01/27	09/01/2026	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	06/01/2027	1.A
..31283H-F8-3	FHLMC POOL G01091 7.000% 12/01/29	09/01/2026	Paydown		129	129	131	131	0	(2)	0	(2)	0	129	0	0	0	6	12/01/2029	1.A
..3128HV-A5-8	FREDDIE MAC STRIP SERIES 225 CLASS PO 0.000% 11/15/33	09/01/2026	Paydown		16,895	16,895	15,242	15,738	0	1,157	0	1,157	0	16,895	0	0	0	0	11/15/2033	1.A
..3128HW-C6-2	FREDDIE MAC STRIP SERIES 242 CLASS PO 0.000% 11/15/36	09/01/2026	Paydown		13,916	13,916	12,203	12,576	0	1,339	0	1,339	0	13,916	0	0	0	0	11/15/2036	1.A
..3128HX-WK-7	FREDDIE MAC STRIP SERIES 269 CLASS PO 0.000% 08/15/42	09/01/2026	Paydown		22,119	22,119	14,832	14,613	0	7,506	0	7,506	0	22,119	0	0	0	0	08/15/2042	1.A
..3128K5-ZE-5	FHLMC POOL A45241 6.000% 02/01/35	09/01/2026	Paydown		9,062	9,062	9,352	9,223	0	(160)	0	(160)	0	9,062	0	0	0	364	02/01/2035	1.A
..3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38	09/01/2026	Paydown		40	40	44	44	0	(3)	0	(3)	0	40	0	0	0	2	08/01/2038	1.A
..3128M7-YM-2	FHLMC GOLD POOL G05816 5.500% 11/01/38	09/01/2026	Paydown		5,593	5,593	6,102	6,102	0	(509)	0	(509)	0	5,593	0	0	0	209	11/01/2038	1.A
..3128MJ-X4-7	FHLMC GOLD POOL G08698 3.500% 03/01/46	09/01/2026	Paydown		100,173	100,173	105,018	105,018	0	(4,844)	0	(4,844)	0	100,173	0	0	0	2,327	03/01/2046	1.A
..3128MJ-XK-1	FHLMC GOLD POOL G08681 3.500% 12/01/45	09/01/2026	Paydown		44,381	44,381	46,274	46,274	0	(1,893)	0	(1,893)	0	44,381	0	0	0	1,040	12/01/2045	1.A
..312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38	09/01/2026	Paydown		10,089	10,089	10,672	10,672	0	(583)	0	(583)	0	10,089	0	0	0	370	11/01/2038	1.A
..31292G-5T-9	FHLMC POOL C00858 8.000% 07/01/29	09/01/2026	Paydown		29	29	30	29	0	0	0	0	0	29	0	0	0	2	07/01/2029	1.A
..31292H-AA-2	FHLMC GOLD POOL C00901 8.000% 12/01/29	09/01/2026	Paydown		10	10	11	10	0	0	0	0	0	10	0	0	0	0	12/01/2029	1.A
..31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40	09/01/2026	Paydown		339	339	353	353	0	(14)	0	(14)	0	339	0	0	0	10	08/01/2040	1.A
..312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40	09/01/2026	Paydown		5,237	5,237	5,573	5,573	0	(336)	0	(336)	0	5,237	0	0	0	175	07/01/2040	1.A
..312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40	09/01/2026	Paydown		6,659	6,659	7,093	7,085	0	(427)	0	(427)	0	6,659	0	0	0	222	08/01/2040	1.A
..312941-ZQ-3	FHLMC GOLD POOL A93451 4.500% 08/01/40	09/01/2026	Paydown		179	179	187	187	0	(8)	0	(8)	0	179	0	0	0	5	08/01/2040	1.A
..31298C-KW-8	FHLMC POOL C43909 8.000% 10/01/30	09/01/2026	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/01/2030	1.A
..31325U-PC-4	FREDDIE MAC STRIPS SERIES 304 CLASS C23 3.500% 02/15/42	09/15/2026	Paydown		0	0	43,000	39,867	0	(39,867)	0	(39,867)	0	0	0	0	0	7,193	02/15/2042	1.A
..31325U-PJ-9	FREDDIE MAC STRIPS SERIES 304 CLASS C29 2.500% 12/15/27	09/15/2026	Paydown		0	0	6,983	2,327	0	(2,327)	0	(2,327)	0	0	0	0	0	2,490	12/15/2027	1.A
..31325U-RK-4	FREDDIE MAC STRIPS SERIES 311 CLASS S1 2.187% 08/15/43	09/15/2026	Paydown		0	0	32,978	42,230	0	(34,281)	7,949	(42,230)	0	0	0	0	0	4,961	08/15/2043	1.A
..31325X-U9-9	FREDDIE MAC STRIP SERIES 365 CLASS C21 3.500% 10/15/47	09/01/2026	Paydown		0	0	90,285	92,927	0	(92,927)	0	(92,927)	0	0	0	0	0	12,798	10/15/2047	1.A
..31325X-V9-8	FREDDIE MAC STRIP SERIES 365 CLASS C50 4.500% 05/15/49	09/01/2026	Paydown		0	0	27,273	25,997	0	(25,997)	0	(25,997)	0	0	0	0	0	4,131	05/15/2049	1.A
..31325X-VH-0	FREDDIE MAC STRIP SERIES 365 CLASS C29 5.000% 06/15/46	09/01/2026	Paydown		0	0	97,089	87,649	0	(87,649)	0	(87,649)	0	0	0	0	0	17,394	06/15/2046	1.A

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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
..31325Y-SB-5	FREDDIE MAC STRIP SERIES 389 CLASS C9 3.000% 04/15/42	09/01/2026	Paydown		0	0	89,577	89,577	0	(89,577)	0	(89,577)	0	0	0	0	0	13,562	04/15/2042	1.A
..3132DW-EE-9	FHLMC POOL SD8233 5.000% 07/01/52	09/01/2026	Paydown		92,875	92,875	94,972	94,628	0	(1,753)	0	(1,753)	0	92,875	0	0	0	3,054	07/01/2052	1.A
..3132HL-DJ-9	FHLMC GOLD POOL Q10105 3.500% 07/01/42	09/01/2026	Paydown		64,620	64,620	68,567	68,242	0	(3,623)	0	(3,623)	0	64,620	0	0	0	1,508	07/01/2042	1.A
..3132HT-6G-6	FREDDIE MAC STRIPS SERIES 327 CLASS PO 0.000% 03/15/44	09/01/2026	Paydown		60,631	60,631	43,840	43,451	0	17,180	0	17,180	0	60,631	0	0	0	0	03/15/2044	1.A
..3132HT-M9-4	FREDDIE MAC STRIP SERIES 308 CLASS PO 0.000% 07/15/43	09/01/2026	Paydown		57,736	57,736	36,423	36,906	0	20,829	0	20,829	0	57,736	0	0	0	0	07/15/2043	1.A
..3132HT-SS-6	FREDDIE MAC STRIP SERIES 310 CLASS PO 0.000% 09/15/43	09/01/2026	Paydown		16,892	16,892	12,194	12,344	0	4,548	0	4,548	0	16,892	0	0	0	0	09/15/2043	1.A
..3132HT-Y6-7	FREDDIE MAC STRIP SERIES 322 CLASS V1 3.419% 12/15/43	09/15/2026	Paydown		33,501	33,501	38,710	39,749	0	(6,248)	0	(6,248)	0	33,501	0	0	0	734	12/15/2043	1.A
..31320P-A5-3	FHLMC POOL 032727 3.000% 04/01/45	09/01/2026	Paydown		7,302	7,302	7,519	7,519	0	(217)	0	(217)	0	7,302	0	0	0	146	04/01/2045	1.A
..31335A-KH-0	FHLMC GOLD POOL G60296 3.500% 07/01/45	09/01/2026	Paydown		98,823	98,823	102,282	102,275	0	(3,453)	0	(3,453)	0	98,823	0	0	0	2,182	07/01/2045	1.A
..31335A-KW-7	FHLMC GOLD POOL G60309 4.000% 09/01/45	09/01/2026	Paydown		139,594	139,594	148,057	147,870	0	(8,276)	0	(8,276)	0	139,594	0	0	0	3,995	09/01/2045	1.A
..313398-VT-3	FHLMC STRUCTURED PASS THROU SERIES T-35 CLASS A 4.085% 09/25/31	09/25/2026	Paydown		21,687	21,687	21,770	21,662	0	25	0	25	0	21,687	0	0	0	707	09/25/2031	1.A
..313399-A9-8	FREDDIE MAC SERIES 2344 CLASS PS 11.148% 08/15/31	09/15/2026	Paydown		0	0	1,122	1,377	0	(1,239)	137	(1,376)	0	0	0	0	0	452	08/15/2031	1.A
..31339D-JE-9	FREDDIE MAC SERIES 2422 CLASS SC 4.237% 02/15/32	09/15/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	42	02/15/2032	1.A
..31339G-4K-4	FREDDIE MAC SERIES 2372 CLASS XS 4.238% 10/15/31	09/15/2026	Paydown		0	0	77	71	0	(71)	0	(71)	0	0	0	0	0	77	10/15/2031	1.A
..31339G-C3-3	FREDDIE MAC SERIES 2369 CLASS SU 4.137% 10/15/31	09/15/2026	Paydown		0	0	140	98	0	(98)	0	(98)	0	0	0	0	0	97	10/15/2031	1.A
..31339G-VC-2	FREDDIE MAC SERIES 2380 CLASS S 4.290% 11/15/31	09/15/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	124	11/15/2031	1.A
..31339L-3L-2	FREDDIE MAC SERIES 2382 CLASS GE 6.500% 11/15/31	09/01/2026	Paydown		10,711	10,711	11,038	11,015	0	(304)	0	(304)	0	10,711	0	0	0	464	11/15/2031	1.A
..31339L-JE-1	FREDDIE MAC SERIES 2396 CLASS SM 4.287% 12/15/31	09/15/2026	Paydown		0	0	24	17	0	(17)	0	(17)	0	0	0	0	0	33	12/15/2031	1.A
..31339M-LE-6	FREDDIE MAC SERIES 2408 CLASS SM 4.337% 01/15/32	09/15/2026	Paydown		0	0	430	328	0	(328)	0	(328)	0	0	0	0	0	310	01/15/2032	1.A
..31339M-LN-6	FREDDIE MAC SERIES 2407 CLASS SQ 4.038% 01/15/32	09/15/2026	Paydown		0	0	75	80	0	(80)	0	(80)	0	0	0	0	0	47	01/15/2032	1.A
..31339M-XJ-2	FREDDIE MAC SERIES 2399 CLASS XT 6.500% 01/15/32	09/01/2026	Paydown		3,570	3,570	3,676	3,660	0	(90)	0	(90)	0	3,570	0	0	0	156	01/15/2032	1.A
..31339N-J2-3	FREDDIE MAC SERIES 2410 CLASS QS 9.716% 02/15/32	09/15/2026	Paydown		26,086	26,086	17,886	21,083	0	5,003	0	5,003	0	26,086	0	0	0	1,654	02/15/2032	1.A
..31339N-NE-2	FREDDIE MAC SERIES T-39 CLASS IO 0.250% 06/25/32	09/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	88	06/25/2032	1.A
..31339N-TQ-9	FREDDIE MAC SERIES 2425 CLASS SI 4.337% 03/15/32	09/15/2026	Paydown		0	0	103	142	0	(142)	0	(142)	0	0	0	0	0	219	03/15/2032	1.A
..31339W-YT-7	FREDDIE MAC SERIES 2439 CLASS XI 6.500% 03/15/32	09/01/2026	Paydown		0	0	697	448	0	(448)	0	(448)	0	0	0	0	0	164	03/15/2032	1.A
..31330S-AR-7	FREDDIEMAC STRIP SERIES 375 CLASS C4 2.500% 01/25/51	09/01/2026	Paydown		0	0	72,411	68,411	0	(68,411)	0	(68,411)	0	0	0	0	0	8,450	01/25/2051	1.A
..3133T9-5A-9	FREDDIE MAC SERIES 1932 CLASS U 0.000% 02/15/27	09/01/2026	Paydown		114	114	107	113	0	1	0	1	0	114	0	0	0	0	02/15/2027	1.A
..3133TC-YS-1	FREDDIE MAC SERIES 2030 CLASS S 4.737% 02/15/28	09/15/2026	Paydown		0	0	13	6	0	(6)	0	(6)	0	0	0	0	0	15	02/15/2028	1.A
..3133TD-PX-8	FHLMC STRUCTURED PASS THROUGH SERIES T-11 CLASS A8 6.500% 01/25/28	09/01/2026	Paydown		2,900	2,900	2,923	2,903	0	(3)	0	(3)	0	2,900	0	0	0	123	01/25/2028	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
..3133TJ-M8-3	FREDDIE MAC SERIES 2127 CLASS S 4.987% 02/15/29	. 09/15/2026 .	Paydown		0	0	14	17	0	(17)	0	(17)	0	0	0	0	0	24	. 02/15/2029 .	1.A
..3133TJ-SA-2	FREDDIE MAC SERIES 2137 CLASS Z 6.000% 03/15/29	. 09/01/2026 .	Paydown		1,645	1,645	1,776	1,707	0	(61)	0	(61)	0	1,645	0	0	0	63	. 03/15/2029 .	1.A
..3133TQ-B3-0	FREDDIE MAC SERIES 2259 CLASS S 4.737% 10/15/30	. 09/15/2026 .	Paydown		0	0	186	170	0	(170)	0	(170)	0	0	0	0	0	73	. 10/15/2030 .	1.A
..3133TR-7C-3	FHLMC STRUCTURED PASS THTOUGH SERIES T-31 CLASS A7 4.055% 05/25/31	. 09/25/2026 .	Paydown		991	991	973	999	0	(8)	0	(8)	0	991	0	0	0	21	. 05/25/2031 .	1.A
..3133TR-S7-1	FREDDIE MAC SERIES 2295 CLASS SE 4.237% 03/15/31	. 09/15/2026 .	Paydown		0	0	98	81	0	(81)	0	(81)	0	0	0	0	0	33	. 03/15/2031 .	1.A
..3133TT-TN-1	FREDDIE MAC SERIES 2330 CLASS PS 11.224% 06/15/31	. 09/15/2026 .	Paydown		1,465	1,465	1,505	1,535	0	(70)	0	(70)	0	1,465	0	0	0	110	. 06/15/2031 .	1.A
..3133TU-F5-2	FREDDIE MAC SERIES 2323 CLASS UD 4.237% 10/15/28	. 09/15/2026 .	Paydown		0	0	4	3	0	(3)	0	(3)	0	0	0	0	0	7	. 10/15/2028 .	1.A
..3133TV-ZK-5	FREDDIE MAC SERIES 2435 CLASS HK 6.500% 04/15/32	. 09/01/2026 .	Paydown		29,607	29,607	30,429	30,321	0	(714)	0	(714)	0	29,607	0	0	0	1,295	. 04/15/2032 .	1.A
..31352D-FJ-4	FREDDIE MAC STRIPS SERIES 350 CLASS S2 2.028% 09/15/40	. 09/01/2026 .	Paydown		0	0	33,478	61,591	0	(61,591)	0	(61,591)	0	0	0	0	0	16,827	. 09/15/2040 .	1.A
..31358S-HM-6	FANNIE MAE SERIES 2000-CLASS SD 4.795% 09/25/30	. 09/25/2026 .	Paydown		0	0	146	134	0	(134)	0	(134)	0	0	0	0	0	60	. 09/25/2030 .	1.A
..31358S-VM-0	FANNIE MAE SERIES 2000-36 CLASS S 4.695% 06/25/30	. 09/25/2026 .	Paydown		0	0	65	82	0	(82)	0	(82)	0	0	0	0	0	65	. 06/25/2030 .	1.A
..31359P-K8-8	FANNIE MAE SERIES G97-4 CLASS SA 4.937% 06/17/27	. 09/17/2026 .	Paydown		0	0	297	121	0	(121)	0	(121)	0	0	0	0	0	188	. 06/17/2027 .	1.A
..31359Q-NY-6	FANNIE MAE SERIES 1997-61 CLASS PK 8.000% 08/18/27	. 09/01/2026 .	Paydown		0	0	29	21	0	(21)	0	(21)	0	0	0	0	0	32	. 08/18/2027 .	1.A
..31359Q-UU-6	FANNIE MAE SERIES 1997-56 CLASS QG 7.500% 09/18/27	. 09/01/2026 .	Paydown		0	0	23	7	0	(7)	0	(7)	0	0	0	0	0	10	. 09/18/2027 .	1.A
..31359X-7D-5	FANNIE MAE SERIES 2000-23 CLASS SB 4.695% 07/25/30	. 09/25/2026 .	Paydown		0	0	642	584	0	(584)	0	(584)	0	0	0	0	0	283	. 07/25/2030 .	1.A
..31359X-PV-5	FANNIE MAE SERIES 1999-64 CLASS SE 4.595% 01/25/30	. 09/25/2026 .	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	9	. 01/25/2030 .	1.A
..3136A0-E2-9	FANNIE MAE SERIES 2011-88 CLASS EL 4.000% 09/25/41	. 09/01/2026 .	Paydown		65,153	65,153	62,221	62,358	0	2,795	0	2,795	0	65,153	0	0	0	1,823	. 09/25/2041 .	1.A
..3136A0-J7-3	FANNIE MAE SERIES 2011-86 CLASS NS 2.146% 09/25/41	. 09/25/2026 .	Paydown		0	0	8,070	9,184	0	(8,545)	640	(9,185)	0	0	0	0	0	2,068	. 09/25/2041 .	1.A
..3136A1-AU-9	FANNIE MAE SERIES 2011-102 CLASS SA 2.796% 10/25/41	. 09/25/2026 .	Paydown		0	0	837	1,044	0	(1,044)	0	(1,044)	0	0	0	0	0	157	. 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	3,786	4,743	0	(4,743)	0	(4,743)	0	0	0	0	0	927	. 04/25/2039 .	1.A
..3136A1-XZ-3	FANNIE MAE SERIES 2011-107 CLASS ES 2.246% 10/25/41	. 09/25/2026 .	Paydown		0	0	22,479	27,025	0	(27,025)	0	(27,025)	0	0	0	0	0	5,153	. 10/25/2041 .	1.A
..3136A1-ZD-0	FANNIE MAE SERIES 2011-101 CLASS CB 4.000% 10/25/41	. 09/01/2026 .	Paydown		45,420	45,420	43,199	43,311	0	2,109	0	2,109	0	45,420	0	0	0	1,228	. 10/25/2041 .	1.A
..3136A2-3M-3	FANNIE MAE SERIES 2011-144 CLASS JS 2.696% 01/25/42	. 09/25/2026 .	Paydown		0	0	6,343	7,052	0	(7,052)	0	(7,052)	0	0	0	0	0	1,065	. 01/25/2042 .	1.A
..3136A2-AT-0	FANNIE MAE SERIES 2011-110 CLASS SE 2.796% 04/25/41	. 09/25/2026 .	Paydown		0	0	2,132	3,202	0	(2,953)	250	(3,203)	0	0	0	0	0	2,247	. 04/25/2041 .	1.A
..3136A2-WA-7	FANNIE MAE SERIES 2011-126 CLASS SJ 2.196% 12/25/41	. 09/25/2026 .	Paydown		0	0	31,848	36,874	0	(36,874)	0	(36,874)	0	0	0	0	0	5,909	. 12/25/2041 .	1.A
..3136A3-C9-0	FANNIE MAE SERIES 2012-9 CLASS CS 2.746% 02/25/42	. 09/25/2026 .	Paydown		0	0	24,231	28,422	0	(28,422)	0	(28,422)	0	0	0	0	0	5,332	. 02/25/2042 .	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
..3136A4-6A-2	FANNIE MAE SERIES 2012-37 CLASS CS 2.746% 01/25/40	09/25/2026	Paydown		0	0	637	314	0	(314)	0	(314)	0	0	0	0	0	629	01/25/2040	1.A
..3136A4-PY-9	FANNIE MAE SERIES 2012-16 CLASS ST 2.646% 03/25/42	09/25/2026	Paydown		0	0	5,173	5,937	0	(5,937)	0	(5,937)	0	0	0	0	0	1,013	03/25/2042	1.A
..3136A4-VC-0	FANNIE MAE SERIES 2012-14 CLASS DE 3.500% 03/25/42	09/01/2026	Paydown		431,029	431,029	389,594	391,180	0	39,849	0	39,849	0	431,029	0	0	0	10,272	03/25/2042	1.A
..3136A5-3A-2	FANNIE MAE SERIES 2012-55 CLASS CS 2.645% 05/25/42	09/25/2026	Paydown		0	0	5,377	6,050	0	(6,050)	0	(6,050)	0	0	0	0	0	767	05/25/2042	1.A
..3136A5-4L-7	FANNIE MAE SERIES 2012-51 CLASS SA 2.695% 05/25/42	09/25/2026	Paydown		0	0	43,482	52,222	0	(52,222)	0	(52,222)	0	0	0	0	0	7,835	05/25/2042	1.A
..3136A5-T4-8	FANNIE MAE SERIES 2012-49 CLASS SQ 2.695% 05/25/42	09/25/2026	Paydown		0	0	7,608	8,244	0	(8,244)	0	(8,244)	0	0	0	0	0	1,168	05/25/2042	1.A
..3136A5-UN-4	FANNIE MAE SERIES 2012-30 CLASS HS 2.646% 04/25/42	09/25/2026	Paydown		0	0	6,640	7,587	0	(6,910)	677	(7,587)	0	0	0	0	0	1,152	04/25/2042	1.A
..3136A5-UU-8	FANNIE MAE SERIES 2012-30 CLASS KE 4.000% 04/25/42	09/01/2026	Paydown		152,423	152,423	159,336	157,210	0	(4,787)	0	(4,787)	0	152,423	0	0	0	4,336	04/25/2042	1.A
..3136A6-LN-2	FANNIE MAE SERIES 2012-62 CLASS SG 2.176% 06/25/42	09/25/2026	Paydown		0	0	3,101	3,914	0	(3,914)	0	(3,914)	0	0	0	0	0	480	06/25/2042	1.A
..3136A6-SE-5	FANNIE MAE SERIES 2012-59 CLASS S 2.196% 06/25/42	09/25/2026	Paydown		0	0	7,021	9,416	0	(7,011)	2,405	(9,416)	0	0	0	0	0	1,268	06/25/2042	1.A
..3136A6-ZY-3	FANNIE MAE SERIES 2012-66 CLASS KE 4.000% 06/25/42	09/01/2026	Paydown		146,857	146,857	157,581	153,386	0	(6,529)	0	(6,529)	0	146,857	0	0	0	4,077	06/25/2042	1.A
..3136A7-E5-7	FANNIE MAE SERIES 2012-85 CLASS AO 0.000% 08/25/42	09/01/2026	Paydown		13,476	13,476	10,559	10,653	0	2,823	0	2,823	0	13,476	0	0	0	0	08/25/2042	1.A
..3136A7-J5-2	FANNIE MAE SERIES 2012-81 CLASS PQ 3.500% 06/25/42	09/01/2026	Paydown		13,685	13,685	12,387	12,466	0	1,219	0	1,219	0	13,685	0	0	0	328	06/25/2042	1.A
..3136A7-YL-0	FANNIE MAE SERIES 2012-83 CLASS SQ 2.196% 08/25/42	09/25/2026	Paydown		0	0	5,069	5,836	0	(5,836)	0	(5,836)	0	0	0	0	0	866	08/25/2042	1.A
..3136A7-ZJ-4	FANNIE MAE SERIES 2012-83 CLASS AS 1.716% 08/25/42	09/25/2026	Paydown		0	0	2,546	2,755	0	(2,755)	0	(2,755)	0	0	0	0	0	449	08/25/2042	1.A
..3136A8-HQ-6	FANNIE MAE SERIES 2012-93 CLASS SM 2.296% 09/25/42	09/25/2026	Paydown		0	0	15,553	18,364	0	(18,364)	0	(18,364)	0	0	0	0	0	2,500	09/25/2042	1.A
..3136A9-4S-4	FANNIE MAE SERIES 2012-122 CLASS SB 2.346% 11/25/42	09/25/2026	Paydown		0	0	8,053	9,446	0	(9,446)	0	(9,446)	0	0	0	0	0	1,106	11/25/2042	1.A
..3136A9-EU-8	FANNIE MAE SERIES 2012-111 CLASS SB 2.796% 10/25/42	09/25/2026	Paydown		0	0	29,971	33,102	0	(33,102)	0	(33,102)	0	0	0	0	0	4,205	10/25/2042	1.A
..3136A9-FK-9	FANNIE MAE SERIES 2012-111 CLASS ZX 3.500% 10/25/42	09/01/2026	Paydown		33,527	33,527	34,228	34,102	0	(575)	0	(575)	0	33,527	0	0	0	782	10/25/2042	1.A
..3136A9-HB-7	FANNIE MAE SERIES 2012-111 CLASS HS 0.592% 10/25/42	09/25/2026	Paydown		2,313	2,313	1,085	1,216	0	1,097	0	1,097	0	2,313	0	0	0	9	10/25/2042	1.A
..3136A9-HT-8	FANNIE MAE SERIES 2012-110 CLASS CA 3.000% 10/25/42	09/01/2026	Paydown		2,609	2,609	2,660	2,660	0	(50)	0	(50)	0	2,609	0	0	0	52	10/25/2042	1.A
..3136A9-QG-6	FANNIE MAE SERIES 2012-128 CLASS ST 2.346% 11/25/42	09/25/2026	Paydown		0	0	24,773	26,419	0	(26,419)	0	(26,419)	0	0	0	0	0	3,497	11/25/2042	1.A
..3136A9-QK-7	FANNIE MAE SERIES 2012-128 CLASS VS 2.446% 06/25/42	09/25/2026	Paydown		0	0	2,581	3,253	0	(2,817)	436	(3,253)	0	0	0	0	0	1,319	06/25/2042	1.A
..3136A9-QR-2	FANNIE MAE SERIES 2012-128 CLASS SU 2.345% 11/25/42	09/25/2026	Paydown		0	0	30,482	35,896	0	(35,896)	0	(35,896)	0	0	0	0	0	5,710	11/25/2042	1.A
..3136A9-TB-4	FANNIE MAE SERIES 2012-128 CLASS IG 3.000% 11/25/32	09/01/2026	Paydown		0	0	10,039	7,444	0	(7,444)	0	(7,444)	0	0	0	0	0	2,277	11/25/2032	1.A
..3136A9-TH-1	FANNIE MAE SERIES 2012-128 CLASS ID 3.000% 11/25/32	09/01/2026	Paydown		0	0	18,830	12,152	0	(12,152)	0	(12,152)	0	0	0	0	0	3,643	11/25/2032	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
..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
..3136AA-UP-8	FANNIE MAE SERIES 2012-134 CLASS NS 2.346% 12/25/42	09/25/2026	Paydown		0	0	21,324	23,597	0	(23,597)	0	(23,597)	0	0	0	0	0	3,519	12/25/2042	1.A
..3136AB-4J-9	FANNIE MAE SERIES 2013-2 CLASS LS 2.346% 02/25/43	09/25/2026	Paydown		0	0	14,627	19,246	0	(14,924)	4,322	(19,246)	0	0	0	0	0	2,624	02/25/2043	1.A
..3136AB-XL-2	FANNIE MAE SERIES 2013-3 CLASS PS 2.946% 02/25/43	09/25/2026	Paydown		0	0	55,101	58,811	0	(58,811)	0	(58,811)	0	0	0	0	0	9,079	02/25/2043	1.A
..3136AC-JE-2	FANNIE MAE SERIES 2013-17 CLASS SA 2.396% 03/25/43	09/25/2026	Paydown		0	0	2,412	2,957	0	(2,957)	0	(2,957)	0	0	0	0	0	351	03/25/2043	1.A
..3136AD-AW-9	FANNIE MAE SERIES 2013-23 CLASS KS 2.296% 03/25/43	09/25/2026	Paydown		0	0	15,858	19,435	0	(19,435)	0	(19,435)	0	0	0	0	0	2,957	03/25/2043	1.A
..3136AD-RS-0	FANNIE MAE SERIES 2013-35 CLASS ID 3.000% 04/25/33	09/01/2026	Paydown		0	0	9,238	5,505	0	(5,505)	0	(5,505)	0	0	0	0	0	1,714	04/25/2033	1.A
..3136AD-W7-0	FANNIE MAE SERIES 2013-43 CLASS SB 2.366% 12/25/42	09/25/2026	Paydown		0	0	9,663	12,857	0	(10,321)	2,536	(12,857)	0	0	0	0	0	2,613	12/25/2042	1.A
..3136AD-Y7-8	FANNIE MAE SERIES 2013-43 CLASS SQ 2.366% 05/25/43	09/25/2026	Paydown		0	0	19,871	24,959	0	(24,959)	0	(24,959)	0	0	0	0	0	4,088	05/25/2043	1.A
..3136AE-3M-7	FANNIE MAE SERIES 2013-69 CLASS PS 2.396% 05/25/43	09/25/2026	Paydown		0	0	12,242	14,758	0	(13,796)	962	(14,758)	0	0	0	0	0	2,566	05/25/2043	1.A
..3136AE-SE-8	FANNIE MAE SERIES 2013-61 CLASS NI 3.000% 04/25/33	09/01/2026	Paydown		0	0	3,919	2,302	0	(2,302)	0	(2,302)	0	0	0	0	0	1,099	04/25/2033	1.A
..3136AF-LN-2	FANNIE MAE SERIES 2013 77 CLASS BY 2.500% 06/25/43	09/01/2026	Paydown		243,571	243,571	221,235	223,842	0	19,729	0	19,729	0	243,571	0	0	0	4,050	06/25/2043	1.A
..3136AF-MX-9	FANNIE MAE SERIES 2013-75 CLASS SA 2.345% 07/25/43	09/25/2026	Paydown		0	0	23,965	26,985	0	(26,985)	0	(26,985)	0	0	0	0	0	3,688	07/25/2043	1.A
..3136AF-PL-2	FANNIE MAE SERIES 2013-75 CLASS JI 3.000% 09/25/32	09/01/2026	Paydown		0	0	1,915	928	0	(928)	0	(928)	0	0	0	0	0	526	09/25/2032	1.A
..3136AG-EK-4	FANNIE MAE SERIES 2013-98 CLASS PO 0.000% 09/25/43	09/01/2026	Paydown		93,614	93,614	69,819	69,593	0	24,022	0	24,022	0	93,614	0	0	0	0	09/25/2043	1.A
..3136AG-EN-8	FANNIE MAE SERIES 2013-98 CLASS MT 144A 3.000% 01/25/42	09/01/2026	Paydown		127,936	127,936	122,820	124,561	0	3,375	0	3,375	0	127,936	0	0	0	2,531	01/25/2042	1.A
..3136AG-GA-4	FANNIE MAE SERIES 2013-92 CLASS PO 0.000% 09/25/43	09/01/2026	Paydown		17,033	17,033	12,152	12,230	0	4,803	0	4,803	0	17,033	0	0	0	0	09/25/2043	1.A
..3136AG-L4-2	FANNIE MAE SERIES 2013-113 CLASS AY 3.000% 11/25/33	09/01/2026	Paydown		179,495	179,495	168,467	174,851	0	4,644	0	4,644	0	179,495	0	0	0	3,597	11/25/2033	1.A
..3136AG-N4-0	FANNIE MAE SERIES 2013-111 CLASS BA 3.000% 11/25/33	09/01/2026	Paydown		34,720	34,720	33,365	33,920	0	800	0	800	0	34,720	0	0	0	690	11/25/2033	1.A
..3136AG-TC-6	FANNIE MAE SERIES 2013-100 CLASS SA 2.796% 10/25/43	09/25/2026	Paydown		0	0	32,354	36,135	0	(36,135)	0	(36,135)	0	0	0	0	0	4,977	10/25/2043	1.A
..3136AG-YK-2	FANNIE MAE SERIES 2013-101 CLASS AO 0.000% 10/25/43	09/25/2026	Paydown		131,223	131,223	93,296	92,057	0	39,166	0	39,166	0	131,223	0	0	0	0	10/25/2043	1.A
..3136AG-ZH-8	FANNIE MAE SERIES 2013-101 CLASS DO 0.000% 10/25/43	09/25/2026	Paydown		28,925	28,925	21,336	21,621	0	7,304	0	7,304	0	28,925	0	0	0	0	10/25/2043	1.A
..3136AH-4Q-0	FANNIE MAE SERIES 2014-4 CLASS GL 2.775% 10/25/43	09/01/2026	Paydown		310,613	310,613	279,682	280,279	0	30,334	0	30,334	0	310,613	0	0	0	5,582	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	22,117	26,286	0	(26,286)	0	(26,286)	0	0	0	0	0	5,839	12/25/2043	1.A
..3136AH-G6-1	FANNIE MAE SERIES 2013-130 CLASS SN 2.846% 10/25/42	09/25/2026	Paydown		0	0	62,895	61,035	0	(61,035)	0	(61,035)	0	0	0	0	0	12,801	10/25/2042	1.A
..3136AH-NE-6	FANNIE MAE SERIES 2013-128 CLASS PO 0.000% 12/25/43	09/01/2026	Paydown		10,471	10,471	7,582	7,587	0	2,884	0	2,884	0	10,471	0	0	0	0	12/25/2043	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
..3136AH-ZM-5	FANNIE MAE SERIES 2013-130 CLASS PS 2.946% 05/25/43	. 09/25/2026 .	Paydown		0	0	523	820	0	(660)	160	(820)	0	0	0	0	0	517	. 05/25/2043 .	1.A
..3136AJ-CB-0	FANNIE MAE SERIES 2014-2 CLASS KS 2.296% 02/25/44	. 09/25/2026 .	Paydown		0	0	10,805	12,194	0	(11,345)	849	(12,194)	0	0	0	0	0	3,185	. 02/25/2044 .	1.A
..3136AJ-NJ-1	FANNIE MAE SERIES 2014-21 CLASS MB 2.962% 04/25/44	. 09/01/2026 .	Paydown		121,229	121,229	110,146	111,146	0	10,083	0	10,083	0	121,229	0	0	0	2,322	. 04/25/2044 .	1.A
..3136AJ-UU-8	FANNIE MAE SERIES 2014-18 CLASS CS 2.296% 04/25/44	. 09/25/2026 .	Paydown		0	0	14,553	17,528	0	(17,528)	0	(17,528)	0	0	0	0	0	4,148	. 04/25/2044 .	1.A
..3136AJ-WQ-5	FANNIE MAE SERIES 2014-17 CLASS SA 2.245% 04/25/44	. 09/25/2026 .	Paydown		0	0	26,717	33,558	0	(33,558)	0	(33,558)	0	0	0	0	0	5,238	. 04/25/2044 .	1.A
..3136AJ-ZD-1	FANNIE MAE SERIES 2014-15 CLASS PO 0.000% 04/25/44	. 09/01/2026 .	Paydown		52,851	52,851	42,687	43,114	0	9,737	0	9,737	0	52,851	0	0	0	0	. 04/25/2044 .	1.A
..3136AK-6Q-1	FANNIE MAE SERIES 2014-65 CLASS QS 2.396% 10/25/44	. 09/25/2026 .	Paydown		0	0	14,714	16,587	0	(15,240)	1,347	(16,587)	0	0	0	0	0	3,366	. 10/25/2044 .	1.A
..3136AK-DR-1	FANNIE MAE SERIES 2014-31 CLASS IO 5.500% 06/25/44	. 09/01/2026 .	Paydown		0	0	69,074	52,740	0	(52,740)	0	(52,740)	0	0	0	0	0	12,507	. 06/25/2044 .	1.A
..3136AK-F9-9	FANNIE MAE SERIES 2014-52 CLASS QS 2.346% 09/25/44	. 09/25/2026 .	Paydown		0	0	20,047	20,836	0	(20,836)	0	(20,836)	0	0	0	0	0	3,254	. 09/25/2044 .	1.A
..3136AK-W9-0	FANNIE MAE SERIES 2014-55 CLASS LB 2.000% 07/25/44	. 09/01/2026 .	Paydown		30,406	30,406	25,637	25,701	0	4,705	0	4,705	0	30,406	0	0	0	396	. 07/25/2044 .	1.A
..3136AL-2Q-3	FANNIE MAE SERIES 2014-84 CLASS SA 2.345% 12/25/44	. 09/25/2026 .	Paydown		0	0	43,548	49,343	0	(49,343)	0	(49,343)	0	0	0	0	0	10,153	. 12/25/2044 .	1.A
..3136AL-5S-6	FANNIE MAE SERIES 2014-89 CLASS MS 2.295% 01/25/45	. 09/25/2026 .	Paydown		0	0	8,173	9,779	0	(9,779)	0	(9,779)	0	0	0	0	0	1,289	. 01/25/2045 .	1.A
..3136AL-C7-4	FANNIE MAE SERIES 2014-85 CLASS KE 2.000% 12/25/44	. 09/01/2026 .	Paydown		202,809	202,809	162,245	163,926	0	38,883	0	38,883	0	202,809	0	0	0	2,723	. 12/25/2044 .	1.A
..3136AL-FG-1	FANNIE MAE SERIES 2014-66 CLASS QZ 4.000% 10/25/44	. 09/01/2026 .	Paydown		111,819	111,819	118,813	117,845	0	(6,026)	0	(6,026)	0	111,819	0	0	0	2,812	. 10/25/2044 .	1.A
..3136AL-KT-7	FANNIE MAE SERIES 2014-72 CLASS AM 2.000% 12/25/42	. 09/01/2026 .	Paydown		77,106	77,106	62,509	62,669	0	14,438	0	14,438	0	77,106	0	0	0	1,000	. 12/25/2042 .	1.A
..3136AL-LV-1	FANNIE MAE SERIES 2014-73 CLASS P5 2.396% 11/25/44	. 09/25/2026 .	Paydown		0	0	1,962	2,108	0	(2,108)	0	(2,108)	0	0	0	0	0	329	. 11/25/2044 .	1.A
..3136AM-KT-5	FANNIE MAE SERIES 2014-87 CLASS MS 2.445% 01/25/45	. 09/25/2026 .	Paydown		0	0	41,601	50,529	0	(50,529)	0	(50,529)	0	0	0	0	0	11,627	. 01/25/2045 .	1.A
..3136AN-3J-4	FANNIE MAE SERIES 2015-34 CLASS LI 5.500% 06/25/45	. 09/01/2026 .	Paydown		0	0	51,609	42,960	0	(42,960)	0	(42,960)	0	0	0	0	0	9,008	. 06/25/2045 .	1.A
..3136AN-JB-4	FANNIE MAE SERIES 2015-19 CLASS SA 2.395% 04/25/45	. 09/25/2026 .	Paydown		0	0	97,784	109,813	0	(104,039)	5,774	(109,813)	0	0	0	0	0	32,373	. 04/25/2045 .	1.A
..3136AN-MD-6	FANNIE MAE SERIES 2015-25 CLASS SA 1.896% 05/25/45	. 09/25/2026 .	Paydown		0	0	9,786	12,519	0	(12,519)	0	(12,519)	0	0	0	0	0	2,582	. 05/25/2045 .	1.A
..3136AN-WU-7	FANNIE MAE SERIES 2015-27 CLASS KS 2.396% 05/25/45	. 09/25/2026 .	Paydown		0	0	27,400	32,130	0	(28,324)	3,806	(32,130)	0	0	0	0	0	8,677	. 05/25/2045 .	1.A
..3136AN-X6-9	FANNIE MAE SERIES 2015-42 CLASS LS 2.396% 06/25/45	. 09/25/2026 .	Paydown		0	0	27,100	31,145	0	(28,428)	2,717	(31,145)	0	0	0	0	0	8,380	. 06/25/2045 .	1.A
..3136AP-3X-8	FANNIE MAE SERIES 2015-65 CLASS PO 0.000% 09/25/55	. 09/01/2026 .	Paydown		2,462	2,462	2,062	2,062	0	400	0	400	0	2,462	0	0	0	0	. 09/25/2055 .	1.A
..3136AP-4F-6	FANNIE MAE SERIES 2015-65 CLASS CS 2.346% 09/25/55	. 09/25/2026 .	Paydown		0	0	8,385	8,441	0	(8,441)	0	(8,441)	0	0	0	0	0	1,717	. 09/25/2055 .	1.A
..3136AP-6K-3	FANNIE MAE SERIES 2015-66 CLASS AS 2.446% 09/25/45	. 09/25/2026 .	Paydown		0	0	48,801	58,200	0	(51,638)	6,562	(58,200)	0	0	0	0	0	16,238	. 09/25/2045 .	1.A
..3136AP-ZP-0	FANNIE MAE SERIES 2015-57 CLASS BC 2.000% 08/25/45	. 09/01/2026 .	Paydown		10,650	10,650	8,412	8,306	0	2,344	0	2,344	0	10,650	0	0	0	142	. 08/25/2045 .	1.A

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
..3136AQ-2R-0	FANNIE MAE SERIES 2016-4 CLASS BS 2.296% 02/25/46	09/25/2026	Paydown		0	0	17,151	23,381	0	(17,667)	5,715	(23,382)	0	0	0	0	0	2,708	02/25/2046	1.A
..3136AQ-2Z-2	FANNIE MAE SERIES 2016-4 CLASS SA 1.845% 02/25/46	09/25/2026	Paydown		0	0	38,981	51,925	0	(51,925)	0	(51,925)	0	0	0	0	0	10,186	02/25/2046	1.A
..3136AQ-4Q-0	FANNIE MAE SERIES 2016-6 CLASS AS 2.246% 02/25/46	09/25/2026	Paydown		0	0	18,368	21,514	0	(21,514)	0	(21,514)	0	0	0	0	0	2,583	02/25/2046	1.A
..3136AQ-6F-2	FANNIE MAE SERIES 2016-10 CLASS SA 2.346% 03/25/46	09/25/2026	Paydown		0	0	11,434	13,722	0	(13,722)	0	(13,722)	0	0	0	0	0	3,140	03/25/2046	1.A
..3136AQ-GJ-3	FANNIE MAE SERIES 2015-76 CLASS IA 6.000% 10/25/45	09/01/2026	Paydown		0	0	82,175	68,190	0	(68,190)	0	(68,190)	0	0	0	0	0	13,788	10/25/2045	1.A
..3136AQ-HX-1	FANNIE MAE SERIES 2015-82 CLASS MS 1.895% 11/25/45	09/25/2026	Paydown		0	0	86,397	96,414	0	(89,894)	6,520	(96,414)	0	0	0	0	0	20,295	11/25/2045	1.A
..3136AQ-KZ-2	FANNIE MAE SERIES 2015-79 CLASS SE 2.446% 11/25/45	09/25/2026	Paydown		0	0	7,070	7,912	0	(7,912)	0	(7,912)	0	0	0	0	0	1,594	11/25/2045	1.A
..3136AQ-QU-7	FANNIE MAE SERIES 2015-84 CLASS PI 5.500% 08/25/33	09/01/2026	Paydown		0	0	66,495	43,541	0	(43,541)	0	(43,541)	0	0	0	0	0	15,204	08/25/2033	1.A
..3136AQ-RD-4	FANNIE MAE SERIES 2015-84 CLASS BS 1.896% 11/25/45	09/25/2026	Paydown		0	0	26,044	29,507	0	(29,507)	0	(29,507)	0	0	0	0	0	5,755	11/25/2045	1.A
..3136AQ-WF-3	FANNIE MAE SERIES 2015-87 CLASS BS 1.896% 12/25/45	09/25/2026	Paydown		0	0	32,662	36,571	0	(34,051)	2,519	(36,570)	0	0	0	0	0	8,194	12/25/2045	1.A
..3136AQ-X5-4	FANNIE MAE SERIES 2016-5 CLASS SA 2.346% 02/25/46	09/25/2026	Paydown		0	0	13,364	15,509	0	(15,509)	0	(15,509)	0	0	0	0	0	2,176	02/25/2046	1.A
..3136AR-2Z-0	FANNIE MAE SERIES 2016-28 CLASS MI 6.000% 03/25/38	09/01/2026	Paydown		0	0	50,290	40,587	0	(40,587)	0	(40,587)	0	0	0	0	0	7,416	03/25/2038	1.A
..3136AR-BD-9	FANNIE MAE SERIES 2016-2 CLASS SH 2.346% 02/25/46	09/25/2026	Paydown		0	0	29,983	34,046	0	(34,046)	0	(34,046)	0	0	0	0	0	6,857	02/25/2046	1.A
..3136AR-DN-5	FANNIE MAE SERIES 2016-2 CLASS SB 1.796% 02/25/46	09/25/2026	Paydown		0	0	19,997	26,412	0	(26,412)	0	(26,412)	0	0	0	0	0	5,089	02/25/2046	1.A
..3136AR-DU-9	FANNIE MAE SERIES 2016-2 CLASS SC 1.795% 02/25/46	09/25/2026	Paydown		0	0	37,286	43,810	0	(43,810)	0	(43,810)	0	0	0	0	0	8,427	02/25/2046	1.A
..3136AR-MA-3	FANNIE MAE SERIES 2016-7 CLASS SH 2.345% 02/25/34	09/25/2026	Paydown		0	0	90,391	106,005	0	(96,785)	9,221	(106,006)	0	0	0	0	0	29,223	02/25/2034	1.A
..3136AR-ZW-1	FANNIE MAE SERIES 2016-19 CLASS PO 0.000% 04/25/46	09/01/2026	Paydown		42,504	42,504	31,962	31,932	0	10,571	0	10,571	0	42,504	0	0	0	0	04/25/2046	1.A
..3136AS-6H-4	FANNIE MAE SERIES 2016-52 CLASS MS 2.196% 08/25/46	09/25/2026	Paydown		0	0	46,591	55,613	0	(55,613)	0	(55,613)	0	0	0	0	0	6,685	08/25/2046	1.A
..3136AS-LH-7	FANNIE MAE SERIES 2016-38 CLASS SA 2.195% 06/25/46	09/25/2026	Paydown		0	0	72,321	90,303	0	(90,303)	0	(90,303)	0	0	0	0	0	12,506	06/25/2046	1.A
..3136AS-UC-8	FANNIE MAE SERIES 2016-32 CLASS SA 2.295% 10/25/34	09/25/2026	Paydown		0	0	87,769	99,571	0	(92,104)	7,467	(99,571)	0	0	0	0	0	26,255	10/25/2034	1.A
..3136AS-V2-9	FANNIE MAE SERIES 2016-42 CLASS SL 2.846% 07/25/46	09/25/2026	Paydown		0	0	13,771	16,224	0	(16,224)	0	(16,224)	0	0	0	0	0	5,554	07/25/2046	1.A
..3136AS-WN-2	FANNIE MAE SERIES 2016-46 CLASS ES 2.296% 07/25/46	09/25/2026	Paydown		0	0	18,759	21,432	0	(19,755)	1,677	(21,432)	0	0	0	0	0	5,265	07/25/2046	1.A
..3136AS-WX-0	FANNIE MAE SERIES 2016-43 CLASS MS 2.196% 07/25/46	09/25/2026	Paydown		0	0	38,300	42,689	0	(42,689)	0	(42,689)	0	0	0	0	0	5,961	07/25/2046	1.A
..3136AT-5T-7	FANNIE MAE SERIES 2016-81 CLASS DS 2.296% 11/25/46	09/25/2026	Paydown		0	0	22,913	28,618	0	(28,618)	0	(28,618)	0	0	0	0	0	4,956	11/25/2046	1.A
..3136AT-6L-3	FANNIE MAE SERIES 2016-86 CLASS SE 2.295% 11/25/46	09/25/2026	Paydown		0	0	62,154	73,403	0	(73,403)	0	(73,403)	0	0	0	0	0	13,947	11/25/2046	1.A
..3136AT-A6-1	FANNIE MAE SERIES 2016-69 CLASS BS 2.296% 10/25/46	09/25/2026	Paydown		0	0	28,516	34,017	0	(34,017)	0	(34,017)	0	0	0	0	0	7,780	10/25/2046	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
..3136AT-BS-2	FANNIE MAE SERIES 2016-50 CLASS GS 2.146% 08/25/46	09/25/2026	Paydown		0	0	25,474	30,453	0	(30,453)	0	(30,453)	0	0	0	0	0	3,706	08/25/2046	1.A
..3136AT-BV-5	FANNIE MAE SERIES 2016-50 CLASS SM 2.296% 08/25/46	09/25/2026	Paydown		0	0	35,272	38,112	0	(37,079)	1,034	(38,113)	0	0	0	0	0	9,633	08/25/2046	1.A
..3136AT-K2-9	FANNIE MAE SERIES 2016-72 CLASS SA 2.195% 10/25/46	09/25/2026	Paydown		0	0	30,624	36,450	0	(36,450)	0	(36,450)	0	0	0	0	0	4,228	10/25/2046	1.A
..3136AT-KN-3	FANNIE MAE SERIES 2016-49 CLASS ES 2.295% 08/25/46	09/25/2026	Paydown		0	0	62,065	76,885	0	(76,885)	0	(76,885)	0	0	0	0	0	18,060	08/25/2046	1.A
..3136AT-KX-1	FANNIE MAE SERIES 2016-49 CLASS LS 2.146% 08/25/46	09/25/2026	Paydown		0	0	30,137	36,976	0	(36,976)	0	(36,976)	0	0	0	0	0	5,286	08/25/2046	1.A
..3136AT-NC-4	FANNIE MAE SERIES 2016-60 CLASS LS 2.295% 09/25/46	09/25/2026	Paydown		0	0	79,012	92,416	0	(81,984)	10,431	(92,415)	0	0	0	0	0	20,753	09/25/2046	1.A
..3136AT-XY-5	FANNIE MAE SERIES 2016-63 CLASS AS 2.196% 09/25/46	09/25/2026	Paydown		0	0	16,732	20,412	0	(20,412)	0	(20,412)	0	0	0	0	0	2,353	09/25/2046	1.A
..3136AU-4G-3	FANNIE MAE SERIES 2017-8 CLASS SB 2.295% 02/25/47	09/25/2026	Paydown		0	0	93,196	113,524	0	(113,345)	180	(113,525)	0	0	0	0	0	22,560	02/25/2047	1.A
..3136AU-AH-4	FANNIE MAE SERIES 2016-82 CLASS SA 2.296% 11/25/46	09/25/2026	Paydown		0	0	25,598	30,734	0	(30,734)	0	(30,734)	0	0	0	0	0	7,686	11/25/2046	1.A
..3136AU-BA-8	FANNIE MAE SERIES 2016-82 CLASS SG 2.295% 11/25/46	09/25/2026	Paydown		0	0	57,703	66,923	0	(60,056)	6,868	(66,924)	0	0	0	0	0	15,759	11/25/2046	1.A
..3136AU-DW-8	FANNIE MAE SERIES 2016-83 CLASS SA 2.196% 11/25/46	09/25/2026	Paydown		0	0	29,069	33,885	0	(33,885)	0	(33,885)	0	0	0	0	0	3,703	11/25/2046	1.A
..3136AU-KQ-3	FANNIE MAE SERIES 2016-84 CLASS ST 2.196% 11/25/46	09/25/2026	Paydown		0	0	37,079	42,898	0	(42,898)	0	(42,898)	0	0	0	0	0	4,942	11/25/2046	1.A
..3136AV-2E-8	FANNIE MAE SERIES 2017-21 CLASS SL 2.296% 04/25/47	09/25/2026	Paydown		0	0	33,169	34,520	0	(34,520)	0	(34,520)	0	0	0	0	0	4,959	04/25/2047	1.A
..3136AV-5K-1	FANNIE MAE SERIES 2017-23 CLASS SA 2.296% 04/25/47	09/25/2026	Paydown		0	0	5,988	7,281	0	(7,281)	0	(7,281)	0	0	0	0	0	1,499	04/25/2047	1.A
..3136AV-HR-3	FANNIE MAE SERIES 2017-4 CLASS SE 2.296% 02/25/47	09/25/2026	Paydown		0	0	32,629	36,915	0	(36,915)	0	(36,915)	0	0	0	0	0	6,368	02/25/2047	1.A
..3136AV-JE-0	FANNIE MAE SERIES 2017-4 CLASS SH 2.296% 02/25/47	09/25/2026	Paydown		0	0	5,477	6,598	0	(5,443)	1,155	(6,598)	0	0	0	0	0	1,310	02/25/2047	1.A
..3136AV-NK-1	FANNIE MAE SERIES 2017-19 CLASS IY 5.000% 03/25/47	09/01/2026	Paydown		0	0	48,506	35,308	0	(35,308)	0	(35,308)	0	0	0	0	0	8,714	03/25/2047	1.A
..3136AV-PZ-6	FANNIE MAE SERIES 2017-18 CLASS SA 2.296% 03/25/47	09/25/2026	Paydown		0	0	32,227	33,859	0	(33,859)	0	(33,859)	0	0	0	0	0	5,701	03/25/2047	1.A
..3136AV-R3-5	FANNIE MAE SERIES 2017-24 CLASS SB 2.346% 04/25/47	09/25/2026	Paydown		0	0	23,109	31,929	0	(23,514)	8,415	(31,929)	0	0	0	0	0	4,303	04/25/2047	1.A
..3136AV-WY-1	FANNIE MAE SERIES 2017-9 CLASS DS 2.296% 03/25/47	09/25/2026	Paydown		0	0	17,699	20,876	0	(20,876)	0	(20,876)	0	0	0	0	0	4,807	03/25/2047	1.A
..3136AV-XB-0	FANNIE MAE SERIES 2017-9 CLASS ES 2.296% 03/25/47	09/25/2026	Paydown		0	0	13,662	16,594	0	(16,594)	0	(16,594)	0	0	0	0	0	3,753	03/25/2047	1.A
..3136AW-6F-9	FANNIE MAE SERIES 2017-48 CLASS SA 2.296% 07/25/57	09/25/2026	Paydown		0	0	26,677	27,205	0	(27,205)	0	(27,205)	0	0	0	0	0	4,031	07/25/2057	1.A
..3136AW-AN-7	FANNIE MAE SERIES 2017-25 CLASS KS 2.356% 04/25/47	09/25/2026	Paydown		0	0	27,344	30,292	0	(28,092)	2,200	(30,292)	0	0	0	0	0	8,035	04/25/2047	1.A
..3136AW-FD-4	FANNIE MAE SERIES 2017-33 CLASS LS 2.295% 05/25/39	09/25/2026	Paydown		0	0	121,465	84,794	0	(132,882)	2,907	(135,789)	0	0	0	0	0	22,934	05/25/2039	1.A
..3136AW-QF-7	FANNIE MAE SERIES 2017-30 CLASS SA 2.346% 05/25/47	09/25/2026	Paydown		0	0	31,485	37,732	0	(37,732)	0	(37,732)	0	0	0	0	0	5,812	05/25/2047	1.A
..3136AX-3P-8	FANNIE MAE SERIES 2017-81 CLASS BS 2.396% 10/25/47	09/25/2026	Paydown		0	0	46,866	54,934	0	(54,934)	0	(54,934)	0	0	0	0	0	7,322	10/25/2047	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
..3136AX-A5-4	FANNIE MAE SERIES 2017-69 CLASS SH 2.396% 09/25/47	. 09/25/2026 .	Paydown		0	0	47,060	53,779	0	(53,779)	0	(53,779)	0	0	0	0	0	6,284	. 09/25/2047 .	1.A
..3136AX-NV-3	FANNIE MAE SERIES 2017-57 CLASS SA 2.296% 08/25/57	. 09/25/2026 .	Paydown		0	0	11,446	12,865	0	(12,865)	0	(12,865)	0	0	0	0	0	2,070	. 08/25/2057 .	1.A
..3136AX-YA-7	FANNIE MAE SERIES 2017-61 CLASS SB 2.346% 08/25/47	. 09/25/2026 .	Paydown		0	0	5,022	5,849	0	(5,849)	0	(5,849)	0	0	0	0	0	689	. 08/25/2047 .	1.A
..3136AY-HJ-5	FANNIE MAE SERIES 2017-79 CLASS SD 2.446% 10/25/47	. 09/25/2026 .	Paydown		0	0	3,960	4,155	0	(4,155)	0	(4,155)	0	0	0	0	0	1,168	. 10/25/2047 .	1.A
..3136AY-RR-6	FANNIE MAE SERIES 2017-91 CLASS GS 2.346% 11/25/47	. 09/25/2026 .	Paydown		0	0	8,606	10,065	0	(10,065)	0	(10,065)	0	0	0	0	0	1,179	. 11/25/2047 .	1.A
..3136B0-AN-6	FANNIE MAE SERIES 2017-96 CLASS SA 2.295% 12/25/57	. 09/25/2026 .	Paydown		0	0	52,775	61,243	0	(61,243)	0	(61,243)	0	0	0	0	0	9,188	. 12/25/2057 .	1.A
..3136B0-HP-4	FANNIE MAE SERIES 2017-100 CLASS IA 6.000% 12/25/47	. 09/01/2026 .	Paydown		0	0	131,702	100,901	0	(100,901)	0	(100,901)	0	0	0	0	0	25,100	. 12/25/2047 .	1.A
..3136B0-X3-5	FANNIE MAE SERIES 2018-11 CLASS SJ 2.395% 12/25/47	. 09/25/2026 .	Paydown		0	0	37,684	45,397	0	(45,397)	0	(45,397)	0	0	0	0	0	5,230	. 12/25/2047 .	1.A
..3136B1-DK-7	FANNIE MAE SERIES 2018-11 CLASS SA 2.446% 03/25/48	. 09/25/2026 .	Paydown		0	0	3,723	4,437	0	(4,437)	0	(4,437)	0	0	0	0	0	900	. 03/25/2048 .	1.A
..3136B1-JA-3	FANNIE MAE SERIES 2018-15 CLASS SA 2.446% 03/25/48	. 09/25/2026 .	Paydown		0	0	19,893	23,364	0	(23,364)	0	(23,364)	0	0	0	0	0	5,156	. 03/25/2048 .	1.A
..3136B1-L9-3	FANNIE MAE SERIES 2018-27 CLASS AS 2.395% 05/25/48	. 09/25/2026 .	Paydown		0	0	120,031	143,690	0	(143,690)	0	(143,690)	0	0	0	0	0	15,458	. 05/25/2048 .	1.A
..3136B1-N4-2	FANNIE MAE SERIES 2018-28 CLASS SA 2.446% 05/25/48	. 09/25/2026 .	Paydown		0	0	49,484	56,459	0	(56,459)	0	(56,459)	0	0	0	0	0	12,708	. 05/25/2048 .	1.A
..3136B1-PH-1	FANNIE MAE SERIES 2018-19 CLASS DS 2.346% 04/25/58	. 09/25/2026 .	Paydown		0	0	25,680	30,486	0	(30,486)	0	(30,486)	0	0	0	0	0	4,984	. 04/25/2058 .	1.A
..3136B2-3C-4	FANNIE MAE SERIES 2018-64 CLASS ST 2.225% 01/25/40	. 09/25/2026 .	Paydown		0	0	23,375	25,464	0	(24,559)	905	(25,464)	0	0	0	0	0	6,107	. 01/25/2040 .	1.A
..3136B2-DJ-8	FANNIE MAE SERIES 2018-36 CLASS SB 2.446% 06/25/48	. 09/25/2026 .	Paydown		0	0	21,047	26,618	0	(26,618)	0	(26,618)	0	0	0	0	0	4,803	. 06/25/2048 .	1.A
..3136B2-FF-4	FANNIE MAE SERIES 2018-45 CLASS SB 2.346% 06/25/41	. 09/25/2026 .	Paydown		0	0	20,047	23,522	0	(23,522)	0	(23,522)	0	0	0	0	0	4,967	. 06/25/2041 .	1.A
..3136B2-LC-4	FANNIE MAE SERIES 2018-48 CLASS SA 2.396% 07/25/48	. 09/25/2026 .	Paydown		0	0	22,100	25,379	0	(25,379)	0	(25,379)	0	0	0	0	0	3,069	. 07/25/2048 .	1.A
..3136B2-S8-6	FANNIE MAE SERIES 2018-67 CLASS SN 2.396% 09/25/48	. 09/25/2026 .	Paydown		0	0	25,227	31,509	0	(31,509)	0	(31,509)	0	0	0	0	0	3,235	. 09/25/2048 .	1.A
..3136B2-TQ-5	FANNIE MAE SERIES 2018-55 CLAS SB 2.396% 08/25/48	. 09/25/2026 .	Paydown		0	0	9,770	11,256	0	(11,256)	0	(11,256)	0	0	0	0	0	1,431	. 08/25/2048 .	1.A
..3136B2-XG-2	FANNIE MAE SERIES 2018-58 CLASS IO 5.500% 08/25/48	. 09/01/2026 .	Paydown		0	0	38,119	28,012	0	(28,012)	0	(28,012)	0	0	0	0	0	6,865	. 08/25/2048 .	1.A
..3136B3-4B-3	FANNIE MAE SERIES 2019-9 CLASS SN 2.296% 11/25/36	. 09/25/2026 .	Paydown		0	0	21,011	25,766	0	(25,766)	0	(25,766)	0	0	0	0	0	6,152	. 11/25/2036 .	1.A
..3136B3-JT-8	FANNIE MAE SERIES 2018-77 CLASS CI 4.500% 10/25/48	. 09/01/2026 .	Paydown		0	0	14,887	15,326	0	(15,326)	0	(15,326)	0	0	0	0	0	2,528	. 10/25/2048 .	1.A
..3136B3-NH-9	FANNIE MAE SERIES 2018-79 CLASS SA 2.446% 11/25/48	. 09/25/2026 .	Paydown		0	0	54,877	55,522	0	(55,522)	0	(55,522)	0	0	0	0	0	10,338	. 11/25/2048 .	1.A
..3136B3-VP-2	FANNIE MAE SERIES 2018-93 CLASS SA 2.396% 01/25/49	. 09/25/2026 .	Paydown		0	0	41,726	50,430	0	(50,430)	0	(50,430)	0	0	0	0	0	12,527	. 01/25/2049 .	1.A
..3136B3-XT-2	FANNIE MAE SERIES 2018-94 CLASS SC 2.296% 01/25/49	. 09/25/2026 .	Paydown		0	0	25,329	30,137	0	(30,137)	0	(30,137)	0	0	0	0	0	6,884	. 01/25/2049 .	1.A
..3136B4-DG-0	FANNIE MAE SERIES 2019-17 CLASS LS 2.246% 04/25/49	. 09/25/2026 .	Paydown		0	0	12,741	15,444	0	(15,444)	0	(15,444)	0	0	0	0	0	1,817	. 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
..3136B5-4P-7	FANNIE MAE SERIES 2019-49 CLASS AS 2.286% 03/25/40	09/25/2026	Paydown		0	0	27,370	30,585	0	(28,943)	1,642	(30,585)	0	0	0	0	0	7,670	03/25/2040	1.A
..3136B5-4R-3	FANNIE MAE SERIES 2019-49 CLASS BS 2.716% 08/25/37	09/25/2026	Paydown		0	0	31,168	35,196	0	(35,196)	0	(35,196)	0	0	0	0	0	8,949	08/25/2037	1.A
..3136B5-4S-1	FANNIE MAE SERIES 2019-49 CLASS TB 0.207% 06/25/37	09/25/2026	Paydown		0	0	3,582	2,469	0	(2,469)	0	(2,469)	0	0	0	0	0	656	06/25/2037	1.A
..3136B5-ME-2	FANNIE MAE SERIES 2019-31 CLASS SA 2.296% 07/25/49	09/25/2026	Paydown		0	0	81,718	98,828	0	(98,828)	0	(98,828)	0	0	0	0	0	21,416	07/25/2049	1.A
..3136B5-SJ-5	FANNIE MAE SERIES 2019-41 CLASS SA 2.296% 08/25/49	09/25/2026	Paydown		0	0	44,830	55,548	0	(55,548)	0	(55,548)	0	0	0	0	0	8,437	08/25/2049	1.A
..3136B5-TC-9	FANNIE MAE SERIES 2019-41 CLASS SK 2.245% 08/25/49	09/25/2026	Paydown		0	0	42,058	43,637	0	(43,637)	0	(43,637)	0	0	0	0	0	6,239	08/25/2049	1.A
..3136B5-TZ-8	FANNIE MAE SERIES 2019-41 CLASS SD 2.195% 08/25/59	09/25/2026	Paydown		0	0	24,898	31,219	0	(31,219)	0	(31,219)	0	0	0	0	0	5,082	08/25/2059	1.A
..3136B5-ZH-1	FANNIE MAE SERIES 2019-43 CLASS SD 2.296% 08/25/49	09/25/2026	Paydown		0	0	49,015	57,936	0	(57,936)	0	(57,936)	0	0	0	0	0	7,114	08/25/2049	1.A
..3136B6-5K-5	FANNIE MAE SERIES 2019-67 CLASS CS 1.945% 08/25/41	09/25/2026	Paydown		0	0	105,349	129,352	0	(110,159)	19,193	(129,352)	0	0	0	0	0	22,462	08/25/2041	1.A
..3136B6-QY-2	FANNIE MAE SERIES 2019-57 CLASS KS 2.246% 10/25/49	09/25/2026	Paydown		0	0	25,963	29,469	0	(29,469)	0	(29,469)	0	0	0	0	0	3,572	10/25/2049	1.A
..3136B7-2L-4	FANNIE MAE SERIES 2019-79 CLASS SA 2.195% 01/25/50	09/25/2026	Paydown		0	0	120,305	143,563	0	(143,563)	0	(143,563)	0	0	0	0	0	13,115	01/25/2050	1.A
..3136B7-UM-1	FANNIE MAE SERIES 2019-74 CLASS YS 2.245% 12/25/49	09/25/2026	Paydown		0	0	994	1,265	0	(1,265)	0	(1,265)	0	0	0	0	0	178	12/25/2049	1.A
..3136B7-US-8	FANNIE MAE SERIES 2019-74 CLASS GS 2.245% 11/25/49	09/25/2026	Paydown		0	0	3,616	4,609	0	(4,609)	0	(4,609)	0	0	0	0	0	657	11/25/2049	1.A
..3136B8-BC-2	FANNIE MAE SERIES 2019-83 CLASS QS 2.146% 01/25/50	09/25/2026	Paydown		0	0	19,332	22,242	0	(22,242)	0	(22,242)	0	0	0	0	0	1,934	01/25/2050	1.A
..3136B8-HX-0	FANNIE MAE SERIES 2020-2 CLASS SH 2.196% 02/25/50	09/25/2026	Paydown		0	0	46,721	57,130	0	(57,130)	0	(57,130)	0	0	0	0	0	11,045	02/25/2050	1.A
..3136B9-A5-6	FANNIE MAE SERIES 2020-26 CLASS IH 2.500% 05/25/40	09/01/2026	Paydown		0	0	33,761	26,566	0	(26,566)	0	(26,566)	0	0	0	0	0	5,844	05/25/2040	1.A
..3136B9-Q8-3	FANNIE MAE SERIES 2020-37 CLASS SH 2.295% 06/25/50	09/25/2026	Paydown		0	0	23,565	28,955	0	(28,955)	0	(28,955)	0	0	0	0	0	6,254	06/25/2050	1.A
..3136B9-S3-2	FANNIE MAE SERIES 2020-37 CLASS SD 2.295% 06/25/50	09/25/2026	Paydown		0	0	81,104	98,765	0	(98,765)	0	(98,765)	0	0	0	0	0	20,491	06/25/2050	1.A
..3136B9-UF-2	FANNIE MAE SERIES 2020-27 CLASS PI 3.000% 05/25/50	09/01/2026	Paydown		0	0	67,263	68,221	0	(68,221)	0	(68,221)	0	0	0	0	0	9,280	05/25/2050	1.A
..3136B9-YF-8	FANNIE MAE SERIES 2020-31 CLASS CI 5.000% 05/25/50	09/01/2026	Paydown		0	0	66,770	59,137	0	(59,137)	0	(59,137)	0	0	0	0	0	11,147	05/25/2050	1.A
..3136BA-6J-8	FANNIE MAE SERIES 2020-45 CLASS GI 5.000% 07/25/50	09/01/2026	Paydown		0	0	665,044	640,587	0	(640,587)	0	(640,587)	0	0	0	0	0	99,138	07/25/2050	1.A
..3136BA-FP-4	FANNIE MAE SERIES 2020-38 CLASS LI 3.000% 06/25/40	09/01/2026	Paydown		0	0	192,872	132,316	0	(132,316)	0	(132,316)	0	0	0	0	0	36,284	06/25/2040	1.A
..3136BA-HL-1	FANNIE MAE SERIES 2020-34 CLASS EI 3.500% 06/25/40	09/01/2026	Paydown		0	0	74,421	68,060	0	(68,060)	0	(68,060)	0	0	0	0	0	13,599	06/25/2040	1.A
..3136BA-HR-8	FANNIE MAE SERIES 2020-34 CLASS IB 5.000% 06/25/50	09/01/2026	Paydown		0	0	79,411	73,266	0	(73,266)	0	(73,266)	0	0	0	0	0	11,554	06/25/2050	1.A
..3136BA-TY-0	FANNIE MAE SERIES 2020-48 CLASS CI 3.000% 07/25/40	09/01/2026	Paydown		0	0	44,542	34,888	0	(34,888)	0	(34,888)	0	0	0	0	0	8,279	07/25/2040	1.A
..3136BA-YU-2	FANNIE MAE SERIES 2020-46 CLASS KI 2.500% 06/25/50	09/01/2026	Paydown		0	0	116,667	120,275	0	(120,275)	0	(120,275)	0	0	0	0	0	16,217	06/25/2050	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
..3136BB-WL-2	FANNIE MAE SERIES 2020-62 CLASS CI 4.000% 06/25/48	. 09/01/2026 .	Paydown		0	0	151,471	144,393	0	(144,393)	0	(144,393)	0	0	0	0	0	20,568	. 06/25/2048 .	1.A
..3136BB-YN-6	FANNIE MAE SERIES 2020-62 CLASS LI 3.000% 09/25/50	. 09/01/2026 .	Paydown		0	0	35,743	35,649	0	(35,649)	0	(35,649)	0	0	0	0	0	3,830	. 09/25/2050 .	1.A
..3136BB-ZX-3	FANNIE MAE SERIES 2020-60 CLASS EI 4.000% 09/25/50	. 09/01/2026 .	Paydown		0	0	61,695	57,882	0	(57,882)	0	(57,882)	0	0	0	0	0	8,455	. 09/25/2050 .	1.A
..3136BC-HW-3	FANNIE MAE SERIES 2020-75 CLASS UI 4.000% 11/25/50	. 09/01/2026 .	Paydown		0	0	87,575	87,319	0	(87,319)	0	(87,319)	0	0	0	0	0	11,835	. 11/25/2050 .	1.A
..3136BC-LS-7	FANNIE MAE SERIES 2020-76 CLASS CI 3.500% 11/25/50	. 09/01/2026 .	Paydown		0	0	111,056	116,764	0	(116,764)	0	(116,764)	0	0	0	0	0	17,911	. 11/25/2050 .	1.A
..3136BC-ZP-8	FANNIE MAE SERIES 2020-75 CLASS EI 1.500% 11/25/35	. 09/01/2026 .	Paydown		0	0	28,842	23,207	0	(23,207)	0	(23,207)	0	0	0	0	0	5,874	. 11/25/2035 .	1.A
..3136BD-AT-5	FANNIE MAE SERIES 2020-88 CLASS CI 4.000% 02/25/50	. 09/01/2026 .	Paydown		0	0	172,433	157,300	0	(157,300)	0	(157,300)	0	0	0	0	0	22,572	. 02/25/2050 .	1.A
..3136BD-L8-9	FANNIE MAE SERIES 2021-2 CLASS CI 2.000% 02/25/51	. 09/01/2026 .	Paydown		0	0	94,435	88,617	0	(88,617)	0	(88,617)	0	0	0	0	0	9,694	. 02/25/2051 .	1.A
..3136BD-YK-8	FANNIE MAE SERIES 2021-3 CLASS IG 3.500% 02/25/51	. 09/01/2026 .	Paydown		0	0	172,686	167,558	0	(167,558)	0	(167,558)	0	0	0	0	0	19,525	. 02/25/2051 .	1.A
..3136BD-ZL-5	FANNIE MAE SERIES 2021-5 CLASS PI 3.500% 02/25/51	. 09/01/2026 .	Paydown		0	0	69,261	66,169	0	(66,169)	0	(66,169)	0	0	0	0	0	9,257	. 02/25/2051 .	1.A
..3136BF-4X-8	FANNIE MAE SERIES 2021-29 CLASS IB 3.000% 05/25/41	. 09/01/2026 .	Paydown		0	0	45,588	36,867	0	(36,867)	0	(36,867)	0	0	0	0	0	8,217	. 05/25/2041 .	1.A
..3136BF-6C-2	FANNIE MAE SERIES 2021-30 CLASS AI 3.000% 05/25/41	. 09/01/2026 .	Paydown		0	0	588,253	478,411	0	(478,411)	0	(478,411)	0	0	0	0	0	99,327	. 05/25/2041 .	1.A
..3136BF-WL-3	FANNIE MAE SERIES 2021-15 CLASS IJ 4.500% 04/25/51	. 09/01/2026 .	Paydown		0	0	138,233	133,985	0	(133,985)	0	(133,985)	0	0	0	0	0	18,316	. 04/25/2051 .	1.A
..3136BF-WT-6	FANNIE MAE SERIES 2021-15 CLASS JI 4.500% 04/25/51	. 09/01/2026 .	Paydown		0	0	72,739	70,503	0	(70,503)	0	(70,503)	0	0	0	0	0	9,638	. 04/25/2051 .	1.A
..3136BF-YZ-0	FANNIE MAE SERIES 2021-20 CLASS AI 3.000% 04/25/41	. 09/01/2026 .	Paydown		0	0	134,115	111,517	0	(111,517)	0	(111,517)	0	0	0	0	0	22,337	. 04/25/2041 .	1.A
..3136BG-6H-9	FANNIE MAE SERIES 2021-66 CLASS CI 4.000% 10/25/36	. 09/01/2026 .	Paydown		0	0	152,356	117,176	0	(117,176)	0	(117,176)	0	0	0	0	0	35,062	. 10/25/2036 .	1.A
..3136BH-EL-9	FANNIE MAE SERIES 2021-25 CLASS IJ 3.500% 05/25/51	. 09/01/2026 .	Paydown		0	0	103,219	102,063	0	(102,063)	0	(102,063)	0	0	0	0	0	13,863	. 05/25/2051 .	1.A
..3136BH-SD-2	FANNIE MAE SERIES 2021-35 CLASS JI 4.000% 08/25/50	. 09/01/2026 .	Paydown		0	0	138,866	133,747	0	(133,747)	0	(133,747)	0	0	0	0	0	18,919	. 08/25/2050 .	1.A
..3136BJ-T8-8	FANNIE MAE SERIES 2021-75 CLASS DI 3.500% 11/25/51	. 09/01/2026 .	Paydown		0	0	52,955	54,303	0	(54,303)	0	(54,303)	0	0	0	0	0	6,364	. 11/25/2051 .	1.A
..3136BL-5S-5	FANNIE MAE SERIES 2022-13 CLASS SA 3.060% 03/25/52	. 09/25/2026 .	Paydown		0	0	72,497	82,920	0	(82,920)	0	(82,920)	0	0	0	0	0	20,813	. 03/25/2052 .	1.A
..3136BM-N6-1	FANNIE MAE SERIES 2022-28 CLASS S 1.910% 01/25/40	. 09/25/2026 .	Paydown		0	0	423,666	439,686	0	(439,686)	0	(439,686)	0	0	0	0	0	90,326	. 01/25/2040 .	1.A
..3136BN-3M-6	FANNIE MAE SERIES 2022-57 CLASS SB 1.610% 09/25/52	. 09/25/2026 .	Paydown		0	0	82,820	89,512	0	(89,512)	0	(89,512)	0	0	0	0	0	14,021	. 09/25/2052 .	1.A
..3136BN-MY-9	FANNIE MAE SERIES 2022-37 CLASS DS 2.410% 07/25/52	. 09/25/2026 .	Paydown		0	0	77,805	88,088	0	(80,672)	7,416	(88,088)	0	0	0	0	0	19,770	. 07/25/2052 .	1.A
..3136BN-PH-3	FANNIE MAE SERIES 2022-44 CLASS SG 2.360% 07/25/52	. 09/25/2026 .	Paydown		0	0	14,189	17,036	0	(17,036)	0	(17,036)	0	0	0	0	0	2,899	. 07/25/2052 .	1.A
..3136BN-PW-0	FANNIE MAE SERIES 2022-40 CLASS IA 2.500% 12/25/51	. 09/01/2026 .	Paydown		0	0	71,110	67,124	0	(67,124)	0	(67,124)	0	0	0	0	0	8,040	. 12/25/2051 .	1.A
..3136BN-T3-0	FANNIE MAE SERIES 2022-53 CLASS SB 1.810% 08/25/52	. 09/25/2026 .	Paydown		0	0	27,065	28,365	0	(28,365)	0	(28,365)	0	0	0	0	0	5,833	. 08/25/2052 .	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
..3136BP-HC-8	FANNIE MAE SERIES 2022-78 CLASS IE 5.000% 05/25/50	09/01/2026	Paydown		0	0	74,862	64,143	0	(64,143)	0	(64,143)	0	0	0	0	0	13,442	05/25/2050	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	105,203	0	(256)	0	(256)	0	104,947	0	0	0	3,444	12/25/2054	1.A
..3136FC-M4-5	FANNIE MAE STRIP SERIES 369 CLASS 9 5.500% 05/25/36	09/01/2026	Paydown		0	0	288	215	0	(215)	0	(215)	0	0	0	0	0	49	05/25/2036	1.A
..3136FC-QN-9	FANNIE MAE STRIP SERIES 356 CLASS 18 6.000% 12/25/34	09/01/2026	Paydown		0	0	233	199	0	(199)	0	(199)	0	0	0	0	0	93	12/25/2034	1.A
..3136FC-ZJ-8	FANNIE MAE STRIP SERIES 365 CLASS 9 5.500% 01/25/36	09/01/2026	Paydown		0	0	163	124	0	(124)	0	(124)	0	0	0	0	0	27	01/25/2036	1.A
..3136FC-ZL-3	FANNIE MAE STRIP SERIES 365 CLASS 11 5.500% 02/25/36	09/01/2026	Paydown		0	0	3,053	2,364	0	(2,364)	0	(2,364)	0	0	0	0	0	528	02/25/2036	1.A
..3136FC-ZZ-2	FANNIE MAE STRIP SERIES 366 CLASS 3 4.500% 10/25/35	09/01/2026	Paydown		0	0	392	342	0	(342)	0	(342)	0	0	0	0	0	82	10/25/2035	1.A
..3136FE-AA-0	FANNIE MAE STRIP SERIES 370 CLASS 1 0.000% 06/25/36	09/01/2026	Paydown		18,198	18,198	16,274	16,726	0	1,472	0	1,472	0	18,198	0	0	0	0	06/25/2036	1.A
..3136FF-AA-7	FANNIE MAE STRIP SERIES 380 CLASS 1 0.000% 07/25/37	09/01/2026	Paydown		33,259	33,259	29,476	30,461	0	2,797	0	2,797	0	33,259	0	0	0	0	07/25/2037	1.A
..3136FL-EY-8	FANNIE MAE STRIP SERIES 409 CLASS C5 3.500% 04/25/27	09/01/2026	Paydown		0	0	3,178	610	0	(610)	0	(610)	0	0	0	0	0	1,461	04/25/2027	1.A
..31371K-P7-0	FNMA POOL 254346 6.500% 06/01/32	09/01/2026	Paydown		274	274	288	286	0	(11)	0	(11)	0	274	0	0	0	12	06/01/2032	1.A
..3137A0-AD-7	FREDDIE MAC SERIES 3689 CLASS PO 0.000% 07/15/40	09/01/2026	Paydown		15,316	15,316	10,497	10,696	0	4,621	0	4,621	0	15,316	0	0	0	0	07/15/2040	1.A
..3137A0-U3-7	FREDDIE MAC SERIES 3709 CLASS PO 0.000% 08/15/40	09/01/2026	Paydown		15,321	15,321	11,123	11,237	0	4,084	0	4,084	0	15,321	0	0	0	0	08/15/2040	1.A
..3137A0-XK-6	FREDDIE MAC SERIES 3714 CLASS ZK 4.500% 08/15/40	09/01/2026	Paydown		140,351	140,351	151,381	148,838	0	(8,487)	0	(8,487)	0	140,351	0	0	0	4,102	08/15/2040	1.A
..3137A1-KF-9	FREDDIE MAC SERIES 3708 CLASS SA 2.687% 05/15/40	09/15/2026	Paydown		0	0	8,330	10,028	0	(10,028)	0	(10,028)	0	0	0	0	0	1,666	05/15/2040	1.A
..3137A2-AG-6	FREDDIE MAC SERIES 3745 CLASS ZA 4.000% 10/15/40	09/01/2026	Paydown		132,723	132,723	141,266	138,576	0	(5,853)	0	(5,853)	0	132,723	0	0	0	1,231	10/15/2040	1.A
..3137A2-MA-6	FREDDIE MAC SERIES 3767 CLASS JB 4.500% 11/15/40	09/01/2026	Paydown		21,565	21,565	21,068	21,074	0	492	0	492	0	21,565	0	0	0	651	11/15/2040	1.A
..3137A4-PS-0	FREDDIE MAC SERIES 3780 CLASS AY 3.500% 12/15/30	09/01/2026	Paydown		112,552	112,552	109,628	110,048	0	2,504	0	2,504	0	112,552	0	0	0	2,735	12/15/2030	1.A
..3137A6-AT-9	FREDDIE MAC SERIES 3798 CLASS SG 2.727% 01/15/41	09/15/2026	Paydown		0	0	14,990	17,292	0	(17,292)	0	(17,292)	0	0	0	0	0	3,388	01/15/2041	1.A
..3137A7-G4-6	FREDDIE MAC SERIES 3800 CLASS B 4.000% 02/15/31	09/01/2026	Paydown		203,606	203,606	196,634	197,517	0	6,089	0	6,089	0	203,606	0	0	0	5,449	02/15/2031	1.A
..3137A8-BR-8	FREDDIE MAC SERIES 3820 CLASS SA 2.887% 03/15/41	09/15/2026	Paydown		0	0	10,469	12,169	0	(10,166)	2,004	(12,170)	0	0	0	0	0	3,139	03/15/2041	1.A
..3137AA-EU-3	FREDDIE MAC SERIES 3869 CLASS SA 2.787% 05/15/41	09/15/2026	Paydown		0	0	5,273	5,195	0	(5,195)	0	(5,195)	0	0	0	0	0	1,153	05/15/2041	1.A
..3137AA-QG-1	FREDDIE MAC SERIES 3862 CLASS SA 2.777% 05/15/41	09/15/2026	Paydown		0	0	6,678	7,837	0	(7,837)	0	(7,837)	0	0	0	0	0	1,771	05/15/2041	1.A
..3137AB-AT-8	FREDDIE MAC SERIES 3852 CLASS SL 2.687% 05/15/41	09/15/2026	Paydown		22,367	22,367	19,564	19,764	0	2,604	0	2,604	0	22,367	0	0	0	397	05/15/2041	1.A
..3137AC-KF-5	FREDDIE MAC SERIES 3876 CLASS DS 2.188% 06/15/41	09/15/2026	Paydown		0	0	10,511	12,620	0	(12,620)	0	(12,620)	0	0	0	0	0	2,342	06/15/2041	1.A
..3137AE-UP-8	FREDDIE MAC SERIES 3914 CLASS NS 2.238% 06/15/39	09/15/2026	Paydown		0	0	5,585	6,885	0	(6,885)	0	(6,885)	0	0	0	0	0	1,430	06/15/2039	1.A
..3137AF-QU-9	FREDDIE MAC SERIES 3919 CLASS LS 2.688% 09/15/41	09/15/2026	Paydown		0	0	19,185	24,010	0	(24,010)	0	(24,010)	0	0	0	0	0	3,441	09/15/2041	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
..3137AH-YC-6	FREDDIE MAC SERIES 3954 CLASS CS 2.237% 11/15/41	09/15/2026	Paydown		0	0	20,080	26,391	0	(25,184)	1,207	(26,391)	0	0	0	0	0	5,178	11/15/2041	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
..3137AJ-KR-4	FREDDIE MAC SERIES 3962 CLASS NB 4.000% 11/15/41	09/01/2026	Paydown		158,774	158,774	150,953	150,962	0	7,812	0	7,812	0	158,774	0	0	0	4,566	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	4,037	2,857	0	(2,857)	0	(2,857)	0	0	0	0	0	764	06/15/2041	1.A
..3137AL-BH-1	FREDDIE MAC SERIES 4005 CLASS PS 2.237% 10/15/41	09/15/2026	Paydown		0	0	3,195	4,176	0	(4,176)	0	(4,176)	0	0	0	0	0	1,418	10/15/2041	1.A
..3137AL-H5-1	FREDDIE MAC SERIES 3998 CLASS BE 3.500% 02/15/42	09/01/2026	Paydown		81,450	81,450	75,713	75,851	0	5,599	0	5,599	0	81,450	0	0	0	1,898	02/15/2042	1.A
..3137AM-CQ-8	FREDDIE MAC SERIES 3997 CLASS PB 4.000% 02/15/42	09/01/2026	Paydown		115,819	115,819	122,150	122,404	0	(6,585)	0	(6,585)	0	115,819	0	0	0	3,313	02/15/2042	1.A
..3137AM-NY-9	FREDDIE MAC SERIES 4012 CLASS JW 3.500% 03/15/42	09/01/2026	Paydown		141,880	141,880	135,601	136,226	0	5,654	0	5,654	0	141,880	0	0	0	3,296	03/15/2042	1.A
..3137AM-PK-7	FREDDIE MAC SERIES 4012 CLASS KW 3.500% 03/15/42	09/01/2026	Paydown		9,314	9,314	8,598	8,606	0	709	0	709	0	9,314	0	0	0	226	03/15/2042	1.A
..3137AQ-Q2-7	FREDDIE MAC SERIES 4039 CLASS PI 2.500% 05/15/27	09/01/2026	Paydown		0	0	9,092	2,137	0	(2,137)	0	(2,137)	0	0	0	0	0	3,277	05/15/2027	1.A
..3137AQ-UP-1	FREDDIE MAC SERIES 4048 CLASS HE 4.000% 05/15/42	09/01/2026	Paydown		102,651	102,651	107,676	106,209	0	(3,558)	0	(3,558)	0	102,651	0	0	0	2,738	05/15/2042	1.A
..3137AR-7L-4	FREDDIE MAC SERIES 4060 CLASS SH 2.237% 06/15/42	09/15/2026	Paydown		0	0	7,642	9,411	0	(9,411)	0	(9,411)	0	0	0	0	0	1,580	06/15/2042	1.A
..3137AR-CU-8	FREDDIE MAC SERIES 4061 CLASS SA 2.787% 06/15/42	09/15/2026	Paydown		0	0	7,738	8,918	0	(8,918)	0	(8,918)	0	0	0	0	0	1,334	06/15/2042	1.A
..3137AR-KM-7	FREDDIE MAC SERIES 4057 CLASS SK 2.237% 06/15/42	09/15/2026	Paydown		0	0	2,918	3,589	0	(3,589)	0	(3,589)	0	0	0	0	0	489	06/15/2042	1.A
..3137AR-SP-2	FREDDIE MAC SERIES 4080 CLASS SA 2.237% 07/15/42	09/15/2026	Paydown		0	0	6,250	6,585	0	(6,585)	0	(6,585)	0	0	0	0	0	1,064	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	20,075	18,075	0	(18,075)	0	(18,075)	0	0	0	0	0	3,804	04/15/2042	1.A
..3137AT-VA-7	FREDDIE MAE SERIES 4113 CLASS PI 4.000% 09/15/42	09/01/2026	Paydown		0	0	3,172	3,000	0	(3,000)	0	(3,000)	0	0	0	0	0	533	09/15/2042	1.A
..3137AT-VD-1	FREDDIE MAC SERIES 4113 CLASS S 2.237% 09/15/42	09/15/2026	Paydown		0	0	7,239	8,309	0	(8,309)	0	(8,309)	0	0	0	0	0	1,048	09/15/2042	1.A
..3137AW-XK-6	FREDDIE MAC SERIES 4139 CLASS EB 3.000% 12/15/32	09/01/2026	Paydown		222,018	222,018	208,340	216,270	0	5,749	0	5,749	0	222,018	0	0	0	4,434	12/15/2032	1.A
..3137AX-JA-2	FREDDIE MAC SERIES 4155 CLASS IG 3.000% 01/15/33	09/01/2026	Paydown		0	0	12,830	8,710	0	(8,710)	0	(8,710)	0	0	0	0	0	2,887	01/15/2033	1.A
..3137AX-K8-5	FREDDIE MAC SERIES 4151 CLASS PI 3.000% 01/15/33	09/01/2026	Paydown		0	0	8,719	6,578	0	(6,578)	0	(6,578)	0	0	0	0	0	1,960	01/15/2033	1.A
..3137AY-3X-7	FREDDIE MAC SERIES 4150 CLASS GI 3.000% 01/15/33	09/01/2026	Paydown		0	0	23,335	15,722	0	(15,722)	0	(15,722)	0	0	0	0	0	5,218	01/15/2033	1.A
..3137AY-SE-2	FREDDIE MAC SERIES 4165 CLASS SJ 2.337% 02/15/43	09/15/2026	Paydown		0	0	3,376	3,876	0	(3,876)	0	(3,876)	0	0	0	0	0	469	02/15/2043	1.A
..3137B0-4T-8	FREDDIE MAC SERIES 4175 CLASS S 2.337% 03/15/43	09/15/2026	Paydown		0	0	8,095	9,685	0	(9,685)	0	(9,685)	0	0	0	0	0	1,179	03/15/2043	1.A
..3137B0-B8-6	FREDDIE MAC SERIES 4183 CLASS S 2.338% 03/15/43	09/15/2026	Paydown		0	0	16,266	19,478	0	(19,478)	0	(19,478)	0	0	0	0	0	2,655	03/15/2043	1.A
..3137B0-RY-2	FREDDIE MAC SERIES 4186 CLASS ID 3.000% 03/15/33	09/01/2026	Paydown		0	0	14,847	10,548	0	(10,548)	0	(10,548)	0	0	0	0	0	3,028	03/15/2033	1.A

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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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
..3137B0-ZZ-0	FREDDIE MAC SERIES 4182 CSS TY 3.000% 03/15/33	. 09/01/2026 .	Paydown		126,094	126,094	118,517	122,737	0	3,356	0	3,356	0	126,094	0	0	0	2,503	. 03/15/2033 .	1.A
..3137B1-MD-1	FREDDIE MAC SERIES 4198 CLASS PI 3.000% 01/15/33	. 09/01/2026 .	Paydown		0	0	3,587	1,628	0	(1,628)	0	(1,628)	0	0	0	0	0	1,062	. 01/15/2033 .	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
..3137B4-PX-8	FREDDIE MAC SERIES 4246 CLASS SE 2.287% 02/15/36	. 09/15/2026 .	Paydown		0	0	30,139	35,118	0	(31,711)	3,407	(35,118)	0	0	0	0	0	8,569	. 02/15/2036 .	1.A
..3137B5-CY-7	FREDDIE MAC SERIES 4254 CLASS PO 0.000% 06/15/43	. 09/01/2026 .	Paydown		69,014	69,014	33,254	45,401	0	23,613	0	23,613	0	69,014	0	0	0	0	. 06/15/2043 .	1.A
..3137B5-LC-5	FREDDIE MAC SERIES 4266 CLASS AC 3.500% 11/15/33	. 09/01/2026 .	Paydown		89,257	89,257	85,376	85,821	0	3,436	0	3,436	0	89,257	0	0	0	2,162	. 11/15/2033 .	1.A
..3137B5-QN-6	FREDDIE MAC SERIES 4263 CLASS SB 2.337% 11/15/43	. 09/15/2026 .	Paydown		0	0	19,229	23,496	0	(23,496)	0	(23,496)	0	0	0	0	0	5,140	. 11/15/2043 .	1.A
..3137B5-QX-4	FREDDIE MAC SERIES 4265 CLASS ES 1.728% 11/15/43	. 09/01/2026 .	Paydown		45,734	45,734	42,304	47,058	0	(1,325)	0	(1,325)	0	45,734	0	0	0	426	. 11/15/2043 .	1.A
..3137B6-CY-5	FREDDIE MAC SERIES 4272 CLASS SB 2.387% 11/15/43	. 09/15/2026 .	Paydown		0	0	21,466	25,078	0	(25,078)	0	(25,078)	0	0	0	0	0	5,790	. 11/15/2043 .	1.A
..3137B6-CZ-2	FREDDIE MAC SERIES 4272 CLASS SC 2.387% 11/15/43	. 09/15/2026 .	Paydown		0	0	9,610	11,496	0	(11,496)	0	(11,496)	0	0	0	0	0	2,939	. 11/15/2043 .	1.A
..3137B6-YQ-8	FREDDIE MAC SERIES 4287 CLASS GY 3.000% 12/15/43	. 09/01/2026 .	Paydown		267,677	267,677	252,576	257,145	0	10,532	0	10,532	0	267,677	0	0	0	5,117	. 12/15/2043 .	1.A
..3137B7-ER-6	FREDDIE MAC SERIES 4290 CLASS LS 2.337% 07/15/35	. 09/15/2026 .	Paydown		0	0	78,473	89,739	0	(82,297)	7,442	(89,739)	0	0	0	0	0	20,525	. 07/15/2035 .	1.A
..3137B7-MD-8	FREDDIE MAC SERIES 4297 CLASS VS 1.075% 07/15/39	. 09/15/2026 .	Paydown		118,607	118,607	111,385	118,133	0	473	0	473	0	118,607	0	0	0	772	. 07/15/2039 .	1.A
..3137B8-EA-1	FREDDIE MAC SERIES 4302 CLASS GS 2.387% 02/15/44	. 09/15/2026 .	Paydown		0	0	18,850	22,850	0	(22,850)	0	(22,850)	0	0	0	0	0	4,444	. 02/15/2044 .	1.A
..3137B8-QW-0	FREDDIE MAC SERIES 4320 CLASS SD 2.337% 07/15/39	. 09/15/2026 .	Paydown		0	0	52,024	63,559	0	(63,559)	0	(63,559)	0	0	0	0	0	14,672	. 07/15/2039 .	1.A
..3137B9-U5-2	FREDDIE MAC SERIES 4325 CLASS OG 0.000% 04/15/44	. 09/01/2026 .	Paydown		35,743	35,743	24,741	25,628	0	10,115	0	10,115	0	35,743	0	0	0	0	. 04/15/2044 .	1.A
..3137BB-2P-4	FREDDIE MAC SERIES 4338 CLASS ZX 4.250% 05/15/44	. 09/01/2026 .	Paydown		297,393	297,393	316,429	312,828	0	(15,435)	0	(15,435)	0	297,393	0	0	0	8,446	. 05/15/2044 .	1.A
..3137BB-PE-4	FREDDIE MAC SERIES 4351 CLASS AS 2.437% 06/15/44	. 09/15/2026 .	Paydown		0	0	13,370	15,391	0	(14,229)	1,162	(15,391)	0	0	0	0	0	4,263	. 06/15/2044 .	1.A
..3137BB-R8-5	FREDDIE MAC SERIES 4347 CLASS ES 2.237% 06/15/54	. 09/15/2026 .	Paydown		0	0	12,758	16,046	0	(16,046)	0	(16,046)	0	0	0	0	0	2,437	. 06/15/2054 .	1.A
..3137BD-L7-9	FREDDIE MAC SERIES 4384 CLASS SW 2.887% 09/15/44	. 09/15/2026 .	Paydown		0	0	93,489	106,598	0	(106,598)	0	(106,598)	0	0	0	0	0	15,667	. 09/15/2044 .	1.A
..3137BD-WC-6	FREDDIE MAC SERIES 4385 CLASS WS 2.337% 05/15/44	. 09/15/2026 .	Paydown		0	0	18,535	20,438	0	(20,438)	0	(20,438)	0	0	0	0	0	4,276	. 05/15/2044 .	1.A
..3137BF-W8-0	FREDDIE MAC SERIES 4417 CLASS MO 0.000% 06/15/41	. 09/01/2026 .	Paydown		86,519	86,519	70,195	72,770	0	13,749	0	13,749	0	86,519	0	0	0	0	. 06/15/2041 .	1.A
..3137BG-VR-7	FREDDIE MAC SERIES 4483 CLASS Z 4.000% 03/15/45	. 09/01/2026 .	Paydown		84,918	84,918	89,085	88,503	0	(3,585)	0	(3,585)	0	84,918	0	0	0	2,280	. 03/15/2045 .	1.A
..3137BH-QW-0	FREDDIE MAC SERIES 4464 CLASS SA 2.437% 04/15/45	. 09/15/2026 .	Paydown		0	0	13,263	15,539	0	(15,539)	0	(15,539)	0	0	0	0	0	1,993	. 04/15/2045 .	1.A
..3137BJ-AY-9	FREDDIE MAC SERIES 4473 CLASS SA 1.837% 05/15/45	. 09/15/2026 .	Paydown		0	0	17,270	23,900	0	(23,900)	0	(23,900)	0	0	0	0	0	3,844	. 05/15/2045 .	1.A
..3137BL-LU-0	FREDDIE MAC SERIES 4507 CLASS SA 1.947% 09/15/45	. 09/15/2026 .	Paydown		0	0	32,070	41,317	0	(41,317)	0	(41,317)	0	0	0	0	0	7,756	. 09/15/2045 .	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
..3137BM-3B-0	FREDDIE MAC SERIES 4526 CLASS SA 2.387% 11/15/45	09/15/2026	Paydown		0	0	22,504	26,340	0	(26,340)	0	(26,340)	0	0	0	0	0	3,281	11/15/2045	1.A
..3137BM-CE-4	FREDDIE MAC SERIES 4541 CLASS IO 5.000% 12/15/45	09/01/2026	Paydown		0	0	39,250	30,954	0	(30,954)	0	(30,954)	0	0	0	0	0	6,119	12/15/2045	1.A
..3137BN-3A-0	FREDDIE MAC SERIES 4550 CLASS SD 2.287% 02/15/46	09/15/2026	Paydown		0	0	14,341	17,084	0	(17,084)	0	(17,084)	0	0	0	0	0	2,108	02/15/2046	1.A
..3137BP-DJ-5	FREDDIE MAC SERIES 4583 CLASS ST 2.237% 05/15/46	09/15/2026	Paydown		0	0	31,144	34,099	0	(34,099)	0	(34,099)	0	0	0	0	0	4,497	05/15/2046	1.A
..3137BP-FF-1	FREDDIE MAC SERIES 4585 CLASS AS 2.338% 05/15/46	09/15/2026	Paydown		0	0	19,420	23,242	0	(23,242)	0	(23,242)	0	0	0	0	0	4,664	05/15/2046	1.A
..3137BP-HL-6	FREDDIE MAC SERIES 4582 CLASS DS 2.237% 05/15/46	09/15/2026	Paydown		0	0	39,715	46,679	0	(46,679)	0	(46,679)	0	0	0	0	0	5,793	05/15/2046	1.A
..3137BP-XJ-3	FREDDIE MAC SERIES 4587 CLASS AS 2.387% 06/15/46	09/15/2026	Paydown		0	0	31,128	36,156	0	(32,819)	3,337	(36,156)	0	0	0	0	0	9,886	06/15/2046	1.A
..3137BQ-WK-9	FREDDIE MAC SERIES 4600 CLASS CS 2.338% 07/15/41	09/15/2026	Paydown		0	0	19,757	24,222	0	(24,222)	0	(24,222)	0	0	0	0	0	5,373	07/15/2041	1.A
..3137BR-BG-9	FREDDIE MAC SERIES 4608 CLASS QS 2.337% 05/15/40	09/15/2026	Paydown		0	0	123,525	143,464	0	(143,464)	0	(143,464)	0	0	0	0	0	29,768	05/15/2040	1.A
..3137BR-CG-8	FREDDIE MAC SERIES 4611 CLASS BS 2.338% 06/15/41	09/15/2026	Paydown		0	0	24,862	27,386	0	(27,386)	0	(27,386)	0	0	0	0	0	5,090	06/15/2041	1.A
..3137BR-PF-6	FREDDIE MAC SERIES 4604 CLASS SB 2.338% 08/15/46	09/15/2026	Paydown		0	0	10,157	12,081	0	(12,081)	0	(12,081)	0	0	0	0	0	2,496	08/15/2046	1.A
..3137BR-SF-3	FREDDIE MAC SERIES 4612 CLASS PS 2.238% 09/15/46	09/15/2026	Paydown		0	0	19,792	23,638	0	(23,638)	0	(23,638)	0	0	0	0	0	2,780	09/15/2046	1.A
..3137BS-B2-8	FREDDIE MAC SERIES 4620 CLASS LS 2.338% 10/15/46	09/15/2026	Paydown		0	0	55,145	65,768	0	(65,768)	0	(65,768)	0	0	0	0	0	14,579	10/15/2046	1.A
..3137BT-F3-0	FREDDIE MAC SERIES 4637 CLASS CI 4.500% 08/15/44	09/01/2026	Paydown		0	0	25,467	26,002	0	(26,002)	0	(26,002)	0	0	0	0	0	4,594	08/15/2044	1.A
..3137BT-XP-1	FREDDIE MAC SERIES 4651 CLASS SA 2.338% 01/15/47	09/15/2026	Paydown		0	0	20,492	23,816	0	(23,816)	0	(23,816)	0	0	0	0	0	4,889	01/15/2047	1.A
..3137BV-CH-7	FREDDIE MAC SERIES 4656 CLASS SK 2.288% 02/15/47	09/15/2026	Paydown		0	0	13,188	13,561	0	(13,561)	0	(13,561)	0	0	0	0	0	2,059	02/15/2047	1.A
..3137BW-RG-1	FREDDIE MAC SERIES 4664 CLASS SA 2.337% 03/15/47	09/15/2026	Paydown		0	0	14,921	17,509	0	(17,509)	0	(17,509)	0	0	0	0	0	1,981	03/15/2047	1.A
..3137BX-WY-4	FREDDIE MAC SERIES 4684 CLASS MI 6.000% 05/15/47	09/01/2026	Paydown		0	0	89,802	77,194	0	(77,194)	0	(77,194)	0	0	0	0	0	14,597	05/15/2047	1.A
..3137F1-YG-7	FREDDIE MAC SERIES 4705 CLASS AS 2.487% 01/15/39	09/15/2026	Paydown		0	0	33,563	40,088	0	(40,088)	0	(40,088)	0	0	0	0	0	10,736	01/15/2039	1.A
..3137F2-MT-0	FREDDIE MAC SERIES 4707 CLASS SA 2.388% 08/15/47	09/15/2026	Paydown		0	0	30,836	34,877	0	(34,877)	0	(34,877)	0	0	0	0	0	4,276	08/15/2047	1.A
..3137F5-RN-1	FREDDIE MAC SERIES 4795 CLASS SA 2.437% 05/15/48	09/15/2026	Paydown		0	0	22,663	27,040	0	(27,040)	0	(27,040)	0	0	0	0	0	3,138	05/15/2048	1.A
..3137F6-KG-1	FREDDIE MAC SERIES 5034 CLASS QI 2.500% 11/25/50	09/01/2026	Paydown		0	0	481,015	472,812	0	(472,812)	0	(472,812)	0	0	0	0	0	56,334	11/25/2050	1.A
..3137F6-PN-1	FREDDIE MAC SERIES 5040 SERIES JI 3.000% 11/25/50	09/01/2026	Paydown		0	0	60,438	60,191	0	(60,191)	0	(60,191)	0	0	0	0	0	9,034	11/25/2050	1.A
..3137F6-VW-4	FREDDIE MAC SERIES 5041 CLASS B1 4.000% 11/25/50	09/01/2026	Paydown		0	0	118,505	125,715	0	(125,715)	0	(125,715)	0	0	0	0	0	16,308	11/25/2050	1.A
..3137F6-WC-7	FREDDIE MAC SERIES 5041 CLASS CI 3.500% 11/25/50	09/01/2026	Paydown		0	0	169,761	171,798	0	(171,798)	0	(171,798)	0	0	0	0	0	23,716	11/25/2050	1.A
..3137F7-LK-9	FREDDIE MAC SERIES 5057 CLASS SC 2.338% 12/15/48	09/15/2026	Paydown		0	0	26,563	31,152	0	(31,152)	0	(31,152)	0	0	0	0	0	3,777	12/15/2048	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
..3137F7-Q4-0	FREDDIE MAC SERIES 5050 CLASS IP 3.000% 10/25/50	09/01/2026	Paydown		0	0	122,620	117,632	0	(117,632)	0	(117,632)	0	0	0	0	0	14,301	10/25/2050	1.A
..3137F8-6D-0	FREDDIE MAC MULTIFAMILY SERIES 5059 CLASS IJ 3.000% 01/25/51	09/01/2026	Paydown		0	0	201,712	201,140	0	(201,140)	0	(201,140)	0	0	0	0	0	27,055	01/25/2051	1.A
..3137F9-2U-4	FREDDIE MAC SERIES 5077 CLASS BI 3.500% 02/25/51	09/01/2026	Paydown		0	0	377,452	366,735	0	(366,735)	0	(366,735)	0	0	0	0	0	47,424	02/25/2051	1.A
..3137F9-3U-3	FREDDIE MAC SERIES 5077 CLASS DI 3.500% 02/25/51	09/01/2026	Paydown		0	0	267,441	265,935	0	(265,935)	0	(265,935)	0	0	0	0	0	32,915	02/25/2051	1.A
..3137F9-BK-6	FREDDIE MAC SERIES 5069 CLASS AI 4.500% 02/25/41	09/01/2026	Paydown		0	0	133,941	114,120	0	(114,120)	0	(114,120)	0	0	0	0	0	23,421	02/25/2041	1.A
..3137F9-BQ-3	FREDDIE MAC SERIES 5069 CLASS DI 3.500% 02/25/41	09/01/2026	Paydown		0	0	30,215	26,708	0	(26,708)	0	(26,708)	0	0	0	0	0	4,856	02/25/2041	1.A
..3137F9-C4-1	FREDDIE MAC SERIES 5069 CLASS IJ 2.500% 02/25/51	09/01/2026	Paydown		0	0	55,480	55,215	0	(55,215)	0	(55,215)	0	0	0	0	0	6,142	02/25/2051	1.A
..3137F9-FB-2	FREDDIE MAC SERIES 5079 CLASS GI 4.000% 02/25/51	09/01/2026	Paydown		0	0	16,696	16,345	0	(16,345)	0	(16,345)	0	0	0	0	0	2,129	02/25/2051	1.A
..3137F9-R8-6	FREDDIE MAC SERIES 5071 CLASS IQ 4.000% 12/25/49	09/01/2026	Paydown		0	0	46,576	51,258	0	(51,258)	0	(51,258)	0	0	0	0	0	5,815	12/25/2049	1.A
..3137FB-YH-3	FREDDIE MAC SERIES 4737 CLASS CI 4.500% 12/15/47	09/01/2026	Paydown		0	0	8,906	8,928	0	(8,928)	0	(8,928)	0	0	0	0	0	1,404	12/15/2047	1.A
..3137FC-AA-2	FREDDIE MAC SERIES 4735 CLASS KI 5.500% 07/15/34	09/01/2026	Paydown		0	0	47,415	36,255	0	(36,255)	0	(36,255)	0	0	0	0	0	8,796	07/15/2034	1.A
..3137FD-B7-6	FREDDIE MAC SERIES 4751 CLASS SA 1.987% 03/15/39	09/15/2026	Paydown		0	0	63,494	76,339	0	(66,012)	10,327	(76,339)	0	0	0	0	0	15,019	03/15/2039	1.A
..3137FD-B9-2	FREDDIE MAC SERIES 4751 CLASS SC 2.488% 07/15/40	09/15/2026	Paydown		0	0	18,924	22,592	0	(19,535)	3,057	(22,592)	0	0	0	0	0	4,615	07/15/2040	1.A
..3137FE-3A-6	FREDDIE MAC SERIES 4753 CLASS WP 3.500% 02/15/48	09/01/2026	Paydown		18,080	18,080	15,985	15,960	0	2,120	0	2,120	0	18,080	0	0	0	444	02/15/2048	1.A
..3137FE-VJ-6	FREDDIE MAC SERIES 4800 CLASS TZ 4.000% 05/15/48	09/01/2026	Paydown		91,515	91,515	97,837	98,688	0	(7,173)	0	(7,173)	0	91,515	0	0	0	2,417	05/15/2048	1.A
..3137FF-2X-4	FREDDIE MAC SERIES 5078 CLASS GI 3.000% 02/25/51	09/01/2026	Paydown		0	0	175,905	171,018	0	(171,018)	0	(171,018)	0	0	0	0	0	22,911	02/25/2051	1.A
..3137FF-AJ-6	FREDDIE MAC SERIES 5071 CLASS IM 3.000% 11/25/49	09/01/2026	Paydown		0	0	105,316	107,830	0	(107,830)	0	(107,830)	0	0	0	0	0	13,783	11/25/2049	1.A
..3137FF-SR-9	FREDDIE MAC SERIES 5083 CLASS TI 4.000% 02/25/51	09/01/2026	Paydown		0	0	54,932	52,418	0	(52,418)	0	(52,418)	0	0	0	0	0	7,233	02/25/2051	1.A
..3137FF-X5-1	FREDDIE MAC SERIES 5082 CLASS IW 3.000% 03/25/51	09/01/2026	Paydown		0	0	102,235	101,903	0	(101,903)	0	(101,903)	0	0	0	0	0	13,093	03/25/2051	1.A
..3137FH-AE-3	FREDDIE MAC SERIES 4824 CLASS IO 5.500% 04/15/45	09/01/2026	Paydown		0	0	118,990	99,707	0	(99,707)	0	(99,707)	0	0	0	0	0	19,136	04/15/2045	1.A
..3137FJ-K8-1	FREDDIE MAC SERIES 4839 CLASS WO 0.000% 08/15/56	09/01/2026	Paydown		540,172	540,172	350,715	353,115	0	187,057	0	187,057	0	540,172	0	0	0	0	08/15/2056	1.A
..3137FJ-ZZ-5	FREDDIE MAC SERIES 4845 CLASS SW 2.437% 12/15/48	09/15/2026	Paydown		0	0	54,294	62,210	0	(62,210)	0	(62,210)	0	0	0	0	0	12,232	12/15/2048	1.A
..3137FK-RG-3	FREDDIE MAC SERIES 4857 CLASS HS 2.288% 01/15/49	09/15/2026	Paydown		0	0	14,035	16,842	0	(16,842)	0	(16,842)	0	0	0	0	0	1,865	01/15/2049	1.A
..3137FL-ZV-9	FREDDIE MAC SERIES 4887 CLASS SA 2.338% 09/15/38	09/15/2026	Paydown		0	0	43,424	53,605	0	(53,605)	0	(53,605)	0	0	0	0	0	12,438	09/15/2038	1.A
..3137FM-BP-6	FREDDIE MAC SERIES 4885 CLASS SP 2.288% 06/15/49	09/15/2026	Paydown		0	0	5,237	6,265	0	(6,265)	0	(6,265)	0	0	0	0	0	747	06/15/2049	1.A
..3137FN-3M-0	FREDDIE MAC SERIES 4902 CLASS SA 2.246% 08/25/49	09/25/2026	Paydown		0	0	47,350	49,271	0	(49,271)	0	(49,271)	0	0	0	0	0	6,200	08/25/2049	1.A

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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
..3137FN-KD-1	FREDDIE MAC SERIES 4915 CLASS SD 2.245% 09/25/49	09/25/2026	Paydown		0	0	29,779	30,697	0	(29,733)	6,598	(36,331)	0	0	0	0	0	4,173	09/25/2049	1.A
..3137FP-A4-7	FREDDIE MAC SERIES 4919 CLASS SP 2.246% 09/25/49	09/25/2026	Paydown		0	0	26,218	28,828	0	(28,828)	0	(28,828)	0	0	0	0	0	3,293	09/25/2049	1.A
..3137FP-D9-3	FREDDIE MAC SERIES 4917 CLASS SE 2.246% 10/25/49	09/25/2026	Paydown		0	0	26,148	31,609	0	(31,609)	0	(31,609)	0	0	0	0	0	3,694	10/25/2049	1.A
..3137FP-GK-5	FREDDIE MAC SERIES 4924 CLASS TS 2.195% 04/25/49	09/25/2026	Paydown		0	0	35,779	45,389	0	(37,363)	8,026	(45,389)	0	0	0	0	0	6,807	04/25/2049	1.A
..3137FP-XW-0	FREDDIE MAC SERIES 4923 CLASS CS 1.868% 10/15/39	09/15/2026	Paydown		0	0	21,595	25,667	0	(22,552)	3,115	(25,667)	0	0	0	0	0	5,139	10/15/2039	1.A
..3137FQ-QX-4	FREDDIE MAC SERIES 4944 CLASS BS 2.246% 01/25/50	09/25/2026	Paydown		0	0	46,841	55,155	0	(55,155)	0	(55,155)	0	0	0	0	0	7,874	01/25/2050	1.A
..3137FQ-R5-4	FREDDIE MAC SERIES 4944 CLASS HS 2.246% 01/25/50	09/25/2026	Paydown		0	0	23,543	28,438	0	(28,438)	0	(28,438)	0	0	0	0	0	5,929	01/25/2050	1.A
..3137FT-HH-3	FREDDIE MAC SERIES 4983 CLASS SA 2.296% 06/25/50	09/25/2026	Paydown		0	0	38,632	39,075	0	(39,075)	0	(39,075)	0	0	0	0	0	5,656	06/25/2050	1.A
..3137FT-SN-8	FREDDIE MAC SERIES 4985 CLASS HI 5.500% 06/25/50	09/01/2026	Paydown		0	0	86,176	74,026	0	(74,026)	0	(74,026)	0	0	0	0	0	14,917	06/25/2050	1.A
..3137FU-J4-7	FREDDIE MAC SERIES 4992 CLASS S 2.295% 07/25/50	09/25/2026	Paydown		0	0	46,296	54,618	0	(54,618)	0	(54,618)	0	0	0	0	0	5,820	07/25/2050	1.A
..3137FU-K4-5	FREDDIE MAC SERIES 4989 CLASS A1 3.000% 01/25/37	09/01/2026	Paydown		0	0	153,309	119,729	0	(119,729)	0	(119,729)	0	0	0	0	0	25,046	01/25/2037	1.A
..3137FV-6Z-0	FREDDIE MAC SERIES 4998 CLASS CI 3.000% 08/25/40	09/01/2026	Paydown		0	0	129,000	105,900	0	(105,900)	0	(105,900)	0	0	0	0	0	20,950	08/25/2040	1.A
..3137FV-JJ-2	FREDDIE MAC SERIES 5003 CLASS GI 4.500% 08/25/50	09/01/2026	Paydown		0	0	95,640	107,215	0	(107,215)	0	(107,215)	0	0	0	0	0	16,680	08/25/2050	1.A
..3137FV-UW-0	FREDDIE MAC SERIES 5016 CLASS IW 1.973% 04/15/45	09/01/2026	Paydown		0	0	43,539	82,032	0	(82,032)	0	(82,032)	0	0	0	0	0	23,284	04/15/2045	1.A
..3137FV-X4-9	FREDDIE MAC SERIES 2014 CLASS GI 4.000% 09/25/50	09/01/2026	Paydown		0	0	204,544	199,172	0	(199,172)	0	(199,172)	0	0	0	0	0	23,056	09/25/2050	1.A
..3137FV-YK-2	FREDDIE MAC SERIES 5008 CLASS IG 4.000% 09/25/50	09/01/2026	Paydown		0	0	67,827	63,658	0	(63,658)	0	(63,658)	0	0	0	0	0	8,716	09/25/2050	1.A
..3137FW-UY-4	FREDDIE MAC SERIES 5023 CLASS IA 3.500% 10/25/50	09/01/2026	Paydown		0	0	151,186	156,952	0	(156,952)	0	(156,952)	0	0	0	0	0	22,678	10/25/2050	1.A
..3137FX-N2-0	FREDDIE MAC SERIES 5038 CLASS IJ 4.000% 11/25/50	09/01/2026	Paydown		0	0	146,840	146,779	0	(146,779)	0	(146,779)	0	0	0	0	0	20,775	11/25/2050	1.A
..3137FX-Y6-9	FREDDIE MAC SERIES 5081 CLASS IK 3.000% 03/25/51	09/01/2026	Paydown		0	0	74,744	69,414	0	(69,414)	0	(69,414)	0	0	0	0	0	9,699	03/25/2051	1.A
..3137FY-AG-1	FREDDIE MAC SERIES 5099 CLASS HI 3.500% 06/25/45	09/01/2026	Paydown		0	0	6,863	5,782	0	(5,782)	0	(5,782)	0	0	0	0	0	969	06/25/2045	1.A
..3137FY-NJ-6	FREDDIE MAC SERIES 5097 CLASS ID 2.500% 04/25/51	09/01/2026	Paydown		0	0	123,538	118,273	0	(118,273)	0	(118,273)	0	0	0	0	0	13,458	04/25/2051	1.A
..3137FY-WL-6	FREDDIE MAC SERIES 5100 CLASS TI 3.000% 04/25/36	09/01/2026	Paydown		0	0	133,081	106,288	0	(106,288)	0	(106,288)	0	0	0	0	0	23,701	04/25/2036	1.A
..3137G0-QG-7	FREDDIE MAC STACR SERIES 2018- SERIES 2017-HQA2 CLASS M2B 6.455% 12/25/29	09/25/2026	Paydown		216,721	216,721	219,775	215,006	0	1,715	0	1,715	0	216,721	0	0	0	9,381	12/25/2029	1.A
..3137G0-UR-8	FREDDIE MAC STACR SERIES 2018- SERIES 2018-HQA1 CLASS M2B 6.105% 09/25/30	09/25/2026	Paydown		50,759	50,759	48,856	48,806	0	1,953	0	1,953	0	50,759	0	0	0	2,072	09/25/2030	1.A
..3137GA-4S-3	FREDDIE MAC SERIES 3730 CLASS WI 4.500% 03/15/40	09/01/2026	Paydown		0	0	3,842	2,162	0	(2,162)	0	(2,162)	0	0	0	0	0	1,556	03/15/2040	1.A
..3137GA-LT-2	FREDDIE MAC SERIES 3736 CLASS SN 2.288% 10/15/40	09/15/2026	Paydown		0	0	14,339	17,634	0	(17,634)	0	(17,634)	0	0	0	0	0	3,232	10/15/2040	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
3137GA-N7-8	FREDDIE MAC SERIES 3746 CLASS SA 2.787% 07/15/40	09/15/2026	Paydown		0	0	1,556	1,766	0	(1,590)	175	(1,765)	0	0	0	0	0	454	07/15/2040	1.A
3137H0-BF-4	FREDDIE MAC SERIES 5103 CLASS BI 4.000% 05/25/51	08/18/2026	BARCLAYS CAPITAL		1,709,322	0	1,458,761	1,448,579	0	40,376	0	40,376	0	1,488,955	0	220,366	220,366	203,631	05/25/2051	1.A
3137H0-BF-4	FREDDIE MAC SERIES 5103 CLASS BI 4.000% 05/25/51	08/01/2026	Paydown		0	0	41,674	41,384	0	(41,384)	0	(41,384)	0	0	0	0	0	5,149	05/25/2051	1.A
3137H0-LW-6	FREDDIE MAC SERIES 5121 CLASS KI 4.000% 06/25/51	09/01/2026	Paydown		0	0	81,190	80,382	0	(80,382)	0	(80,382)	0	0	0	0	0	10,226	06/25/2051	1.A
3137H0-X4-5	FREDDIE MAC SERIES 5115 CLASS IK 4.500% 12/25/50	09/01/2026	Paydown		0	0	240,784	238,284	0	(238,284)	0	(238,284)	0	0	0	0	0	31,413	12/25/2050	1.A
3137H0-ZX-9	FREDDIE MAC SERIES 5115 CLASS IM 4.000% 06/25/51	09/01/2026	Paydown		0	0	51,618	49,572	0	(49,572)	0	(49,572)	0	0	0	0	0	7,375	06/25/2051	1.A
3137H1-DV-5	FREDDIE MAC SERIES 5125 CLASS IQ 4.500% 07/25/51	09/01/2026	Paydown		0	0	110,178	104,786	0	(104,786)	0	(104,786)	0	0	0	0	0	15,745	07/25/2051	1.A
3137H1-V5-2	FREDDIE MAC SERIES 5131 CLASS NI 3.500% 08/25/51	09/01/2026	Paydown		0	0	217,377	205,927	0	(205,927)	0	(205,927)	0	0	0	0	0	24,692	08/25/2051	1.A
3137H1-XP-6	FREDDIE MAC SERIES 5129 CLASS AI 3.000% 08/25/41	09/01/2026	Paydown		0	0	48,785	43,381	0	(43,381)	0	(43,381)	0	0	0	0	0	7,835	08/25/2041	1.A
3137H2-Q9-8	FREDDIE MAC SERIES 5147 CLASS IC 3.000% 09/25/33	09/01/2026	Paydown		0	0	275,138	198,705	0	(198,705)	0	(198,705)	0	0	0	0	0	54,589	09/25/2033	1.A
3137H3-BM-3	FREDDIE MAC SERIES 5152 CLASS IB 3.500% 10/25/51	09/01/2026	Paydown		0	0	54,067	52,315	0	(52,315)	0	(52,315)	0	0	0	0	0	7,207	10/25/2051	1.A
3137H3-KN-1	FREDDIE MAC SERIES 5168 CLASS BI 4.500% 11/25/51	09/01/2026	Paydown		0	0	140,524	135,174	0	(135,174)	0	(135,174)	0	0	0	0	0	19,917	11/25/2051	1.A
3137H4-XM-7	FREDDIE MAC SERIES 5179 CLASS BI 4.500% 01/25/52	09/01/2026	Paydown		0	0	321,954	307,904	0	(307,904)	0	(307,904)	0	0	0	0	0	45,930	01/25/2052	1.A
3137H6-3V-5	FREDDIE MAC SERIES 5202 CLASS TI 5.500% 12/25/48	09/01/2026	Paydown		0	0	112,699	115,944	0	(115,944)	0	(115,944)	0	0	0	0	0	19,458	12/25/2048	1.A
3137H7-5V-1	FREDDIE MAC SERIES 5226 CLASS SC 2.460% 05/25/40	09/25/2026	Paydown		0	0	135,700	161,180	0	(161,180)	0	(161,180)	0	0	0	0	0	36,448	05/25/2040	1.A
3137H7-HK-2	FREDDIE MAC SERIES 5223 CLASS GI 3.500% 08/25/51	09/01/2026	Paydown		0	0	61,220	57,768	0	(57,768)	0	(57,768)	0	0	0	0	0	7,936	08/25/2051	1.A
3137H8-GX-3	FREDDIE MAC SERIES 5247 CLASS S 2.410% 08/25/52	09/25/2026	Paydown		0	0	49,609	59,828	0	(59,828)	0	(59,828)	0	0	0	0	0	13,301	08/25/2052	1.A
3137HF-AF-2	FREDDIE MAC SERIES 5446 CLASS DS 2.110% 08/25/54	09/25/2026	Paydown		0	0	31,469	38,457	0	(38,457)	0	(38,457)	0	0	0	0	0	9,033	08/25/2054	1.A
3138A4-YE-9	FNMA POOL AH3408 5.000% 01/01/41	09/01/2026	Paydown		2,180	2,180	2,295	2,295	0	(116)	0	(116)	0	2,180	0	0	0	72	01/01/2041	1.A
3138AN-4C-4	FNMA POOL AI8918 4.000% 09/01/41	09/01/2026	Paydown		13,663	13,663	14,207	14,207	0	(544)	0	(544)	0	13,663	0	0	0	364	09/01/2041	1.A
3138AN-C6-8	FNMA POOL AI8192 4.500% 08/01/41	09/01/2026	Paydown		32,646	32,646	34,712	34,712	0	(2,066)	0	(2,066)	0	32,646	0	0	0	976	08/01/2041	1.A
3138AN-DY-6	FNMA POOL AI8218 4.000% 08/01/41	09/01/2026	Paydown		52,440	52,440	54,586	54,586	0	(2,147)	0	(2,147)	0	52,440	0	0	0	1,396	08/01/2041	1.A
3138AP-Q3-5	FNMA POOL AI9473 4.000% 09/01/41	09/01/2026	Paydown		78,014	78,014	81,397	81,397	0	(3,383)	0	(3,383)	0	78,014	0	0	0	1,894	09/01/2041	1.A
3138AS-SC-7	FNMA POOL AJ1414 4.500% 09/01/41	09/01/2026	Paydown		14,785	14,785	15,802	15,802	0	(1,016)	0	(1,016)	0	14,785	0	0	0	443	09/01/2041	1.A
3138AW-HC-0	FNMA POOL AJ4726 4.000% 12/01/41	09/01/2026	Paydown		7,242	7,242	7,563	7,563	0	(320)	0	(320)	0	7,242	0	0	0	198	12/01/2041	1.A
3138ER-YH-7	FNMA POOL AL9711 4.000% 11/01/46	09/01/2026	Paydown		425,575	425,575	426,972	426,972	0	(1,396)	0	(1,396)	0	425,575	0	0	0	10,566	11/01/2046	1.A
3138ET-6F-8	FNMA POOL AL8969 3.000% 10/01/43	09/01/2026	Paydown		2,320	2,320	2,389	2,389	0	(69)	0	(69)	0	2,320	0	0	0	47	10/01/2043	1.A
3138WX-A9-8	FNMA POOL AT9031 4.500% 08/01/43	09/01/2026	Paydown		473	473	498	498	0	(26)	0	(26)	0	473	0	0	0	14	08/01/2043	1.A
3138WX-WW-3	FNMA POOL AT9660 3.500% 07/01/43	09/01/2026	Paydown		32,527	32,527	29,565	29,715	0	2,812	0	2,812	0	32,527	0	0	0	759	07/01/2043	1.A
3138X8-LE-9	FNMA POOL AU8424 4.500% 09/01/43	09/01/2026	Paydown		1,412	1,412	1,489	1,489	0	(77)	0	(77)	0	1,412	0	0	0	42	09/01/2043	1.A
313920-QK-9	FANNIE MAE SERIES 2001-38 CLASS SA 4.695% 08/25/31	09/25/2026	Paydown		0	0	27	27	0	(27)	0	(27)	0	0	0	0	0	30	08/25/2031	1.A
313920-ZJ-2	FANNIE MAE SERIES 2001-46 CLASS S 4.336% 09/18/31	09/18/2026	Paydown		0	0	62	75	0	(67)	9	(76)	0	0	0	0	0	119	09/18/2031	1.A

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									10	11	12	13	14							
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..313921-A9-9	FANNIE MAE SERIES 2001-59 CLASS S 4.095% 11/25/31	09/25/2026	Paydown		0	0	983	920	0	(920)	0	(920)	0	0	0	0	0	333	11/25/2031	1.A
..313921-GK-8	FANNIE MAE SERIES 2001-56 CLASS SG 4.195% 10/25/31	09/25/2026	Paydown		0	0	204	191	0	(191)	0	(191)	0	0	0	0	0	376	10/25/2031	1.A
..313921-JE-9	FANNIE MAE SERIES 2001-57 CLASS S 4.195% 06/25/31	09/25/2026	Paydown		0	0	321	287	0	(287)	0	(287)	0	0	0	0	0	95	06/25/2031	1.A
..313921-U8-9	FANNIE MAE SERIES 2001-60 CLASS QI 1.020% 09/25/31	09/25/2026	Paydown		0	0	535	448	0	(448)	0	(448)	0	0	0	0	0	224	09/25/2031	1.A
..31392A-DM-7	FANNIE MAE SERIES 2001-62 CLASS SC 4.045% 11/25/31	09/25/2026	Paydown		0	0	457	430	0	(430)	0	(430)	0	0	0	0	0	153	11/25/2031	1.A
..31392A-NC-8	FANNIE MAE SERIES 2001-50 CLASS SQ 4.095% 11/25/31	09/25/2026	Paydown		0	0	318	289	0	(289)	0	(289)	0	0	0	0	0	97	11/25/2031	1.A
..31392A-VG-0	FANNIE MAE SERIES 2001-63 CLASS SA 4.186% 12/18/31	09/18/2026	Paydown		0	0	420	361	0	(361)	0	(361)	0	0	0	0	0	135	12/18/2031	1.A
..31392B-5U-6	FANNIE MAE SERIES 2002-10 CLASS SA 3.945% 02/25/32	09/25/2026	Paydown		0	0	200	203	0	(203)	0	(203)	0	0	0	0	0	115	02/25/2032	1.A
..31392B-5X-0	FANNIE MAE SERIES 2002-10 CLASS SE 3.995% 01/25/32	09/25/2026	Paydown		0	0	281	336	0	(310)	26	(336)	0	0	0	0	0	105	01/25/2032	1.A
..31392B-6J-0	FANNIE MAE SERIES 2002-10 CLASS QI 0.550% 10/25/31	09/25/2026	Paydown		0	0	565	374	0	(374)	0	(374)	0	0	0	0	0	151	10/25/2031	1.A
..31392B-6K-7	FANNIE MAE SERIES 2002-10 CLASS QJ 0.500% 10/25/31	09/25/2026	Paydown		0	0	505	332	0	(332)	0	(332)	0	0	0	0	0	138	10/25/2031	1.A
..31392B-6S-0	FANNIE MAE SERIES 2002-10 CLASS QT 8.636% 10/25/31	09/25/2026	Paydown		12,233	12,233	12,058	12,398	0	(165)	0	(165)	0	12,233	0	0	0	740	10/25/2031	1.A
..31392B-JJ-6	FANNIE MAE SERIES 2001-72 CLASS SW 8.773% 12/25/31	09/25/2026	Paydown		858	858	838	887	0	(29)	0	(29)	0	858	0	0	0	50	12/25/2031	1.A
..31392B-K2-1	FANNIE MAE SERIES 2002-9 CLASS SI 0.350% 03/25/32	09/25/2026	Paydown		0	0	33	21	0	(21)	0	(21)	0	0	0	0	0	8	03/25/2032	1.A
..31392B-SC-1	FANNIE MAE SERIES 2002-6 CLASS L 6.000% 02/25/32	09/01/2026	Paydown		688	688	698	696	0	(8)	0	(8)	0	688	0	0	0	28	02/25/2032	1.A
..31392B-SY-3	FANNIE MAE SERIES 2002-5 CLASS S 4.296% 02/25/32	09/25/2026	Paydown		0	0	2	2	0	(2)	0	(2)	0	0	0	0	0	4	02/25/2032	1.A
..31392B-TQ-9	FANNIE MAE SERIES 2002-5 CLASS SA 4.295% 11/25/27	09/25/2026	Paydown		0	0	174	101	0	(101)	0	(101)	0	0	0	0	0	103	11/25/2027	1.A
..31392B-WA-0	FANNIE MAE SERIES 2002-1 CLASS SC 3.996% 01/25/32	09/25/2026	Paydown		0	0	280	334	0	(309)	24	(333)	0	0	0	0	0	105	01/25/2032	1.A
..31392C-6U-3	FANNIE MAE SERIES 2002-22 CLASS SX 4.195% 04/25/32	09/25/2026	Paydown		0	0	97	112	0	(112)	0	(112)	0	0	0	0	0	68	04/25/2032	1.A
..31392C-N2-6	FANNIE MAE SERIES 2002-34 CLASS SA 4.236% 05/18/32	09/18/2026	Paydown		0	0	150	190	0	(167)	23	(190)	0	0	0	0	0	146	05/18/2032	1.A
..31392C-Q4-9	FANNIE MAE SERIES 2002-34 CLASS SE 4.336% 05/18/32	09/18/2026	Paydown		0	0	297	374	0	(350)	23	(373)	0	0	0	0	0	396	05/18/2032	1.A
..31392C-UN-2	FANNIE MAE SERIES 2002-16 CLASS SN 0.500% 01/25/32	09/25/2026	Paydown		0	0	89	65	0	(65)	0	(65)	0	0	0	0	0	26	01/25/2032	1.A
..31392D-QF-2	FANNIE MAE SERIES 2002-39 CLASS ST 4.386% 06/18/32	09/18/2026	Paydown		0	0	1	1	0	(1)	0	(1)	0	0	0	0	0	2	06/18/2032	1.A
..31392D-SC-7	FANNIE MAE SERIES 2002-44 CLASS SJ 4.195% 04/25/32	09/25/2026	Paydown		0	0	398	362	0	(362)	0	(362)	0	0	0	0	0	113	04/25/2032	1.A
..31392D-WZ-1	FANNIE MAE SERIES 2002-51 CLASS SM 4.195% 08/25/32	09/25/2026	Paydown		0	0	522	524	0	(524)	0	(524)	0	0	0	0	0	172	08/25/2032	1.A
..31392E-6F-2	FANNIE MAE SERIES 2002-67 CLASS PE 5.500% 11/25/32	09/01/2026	Paydown		6,958	6,958	7,567	7,317	0	(359)	0	(359)	0	6,958	0	0	0	255	11/25/2032	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
..31392E-GM-6	FANNIE MAE SERIES 2002-52 CLASS S 4.296% 09/25/32	. 09/25/2026 .	Paydown		0	0	1,007	945	0	(945)	0	(945)	0	0	0	0	0	1,211	. 09/25/2032 .	1.A
..31392E-HK-9	FANNIE MAE SERIES 2002-53 CLASS SG 4.095% 07/25/32	. 09/25/2026 .	Paydown		0	0	88	112	0	(112)	0	(112)	0	0	0	0	0	60	. 07/25/2032 .	1.A
..31392E-P9-5	FANNIE MAE SERIES 2002-64 CLASS SH 3.745% 10/25/32	. 09/25/2026 .	Paydown		0	0	166	181	0	(181)	0	(181)	0	0	0	0	0	79	. 10/25/2032 .	1.A
..31392E-WS-5	FANNIE MAE SERIES 2002-60 CLASS MS 1.000% 08/25/32	. 09/25/2026 .	Paydown		0	0	325	221	0	(221)	0	(221)	0	0	0	0	0	81	. 08/25/2032 .	1.A
..31392F-6E-2	FANNIE MAE SERIES 2002-77 CLASS S 7.509% 12/25/32	. 09/25/2026 .	Paydown		5,103	5,103	3,523	3,982	0	1,122	0	1,122	0	5,103	0	0	0	262	. 12/25/2032 .	1.A
..31392F-Z7-5	FANNIE MAE SERIES 2002-82 CLASS SH 7.211% 12/25/32	. 09/25/2026 .	Paydown		20	20	16	0	0	20	0	20	0	20	0	0	0	1	. 12/25/2032 .	1.A
..31392H-T9-4	FANNIE MAE SERIES 2003-8 CLASS SJ 3.845% 02/25/33	. 09/25/2026 .	Paydown		0	0	46	79	0	(44)	35	(79)	0	0	0	0	0	73	. 02/25/2033 .	1.A
..31392J-AT-6	FANNIE MAE GRANTOR TRUST SERIES 2003-T2 CLASS A1 4.039% 03/25/33	. 09/25/2026 .	Paydown		5,921	5,921	5,980	5,859	0	63	0	63	0	5,921	0	0	0	159	. 03/25/2033 .	1.A
..31392M-AE-2	FREDDIE MAC SERIES 2448 CLASS ZH 6.500% 05/15/32	. 09/01/2026 .	Paydown		32,039	32,039	36,893	35,226	0	(3,187)	0	(3,187)	0	32,039	0	0	0	1,425	. 05/15/2032 .	1.A
..31392P-HX-6	FREDDIE MAC SERIES 2459 CLASS SP 4.238% 06/15/32	. 09/15/2026 .	Paydown		0	0	358	344	0	(344)	0	(344)	0	0	0	0	0	102	. 06/15/2032 .	1.A
..31392R-DC-2	FREDDIE MAC SERIES 2469 CLASS SH 3.738% 07/15/32	. 09/15/2026 .	Paydown		0	0	163	163	0	(163)	0	(163)	0	0	0	0	0	122	. 07/15/2032 .	1.A
..31392U-L3-6	FREDDIE MAC SERIES 2504 CLASS SM 3.788% 09/17/32	. 09/17/2026 .	Paydown		0	0	1	0	0	0	0	0	0	0	0	0	0	1	. 09/17/2032 .	1.A
..31392X-V9-6	FREDDIE MAC SERIES 2520 CLASS BE 6.000% 11/15/32	. 09/01/2026 .	Paydown		8,008	8,008	8,608	8,368	0	(360)	0	(360)	0	8,008	0	0	0	308	. 11/15/2032 .	1.A
..31393A-LW-5	FANNIE MAE SERIES 2003-31 CLASS SM 4.195% 04/25/33	. 09/25/2026 .	Paydown		0	0	852	1,004	0	(875)	128	(1,003)	0	0	0	0	0	233	. 04/25/2033 .	1.A
..31393A-S4-0	FANNIE MAE WHOLE LOAN SERIES 2003-W5 CLASS A 3.877% 04/25/33	. 09/25/2026 .	Paydown		2,375	2,375	2,374	2,323	0	52	0	52	0	2,375	0	0	0	63	. 04/25/2033 .	1.A
..31393B-6U-4	FANNIE MAE WHOLE LOAN SERIES 2003-W9 CLASS A 3.925% 06/25/33	. 09/25/2026 .	Paydown		4,111	4,111	4,092	3,789	0	19	0	19	0	4,111	0	0	0	105	. 06/25/2033 .	1.A
..31393C-7G-2	FANNIE MAE WHOLE LOAN SERIES 2003-W13 CLASS AV2 4.084% 10/25/33	. 09/25/2026 .	Paydown		25	25	25	24	0	1	0	1	0	25	0	0	0	1	. 10/25/2033 .	1.A
..31393C-PX-5	FANNIE MAE SERIES 2003-55 CLASS UE 5.500% 06/25/33	. 09/01/2026 .	Paydown		49,256	49,256	53,338	52,035	0	(2,779)	0	(2,779)	0	49,256	0	0	0	1,794	. 06/25/2033 .	1.A
..31393C-TF-0	FANNIE MAE SERIES 2003.45 CLASS SJ 6.380% 06/25/33	. 09/01/2026 .	Paydown		1,321	1,321	1,332	1,468	0	(147)	0	(147)	0	1,321	0	0	0	55	. 06/25/2033 .	1.A
..31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33	. 09/01/2026 .	Paydown		22,365	22,365	26,672	24,903	0	(2,538)	0	(2,538)	0	22,365	0	0	0	883	. 06/25/2033 .	1.A
..31393E-4H-9	FANNIE MAE SERIES 2003-87 CLASS KS 2.358% 07/25/33	. 09/25/2026 .	Paydown		2,062	2,062	2,072	2,092	0	(30)	0	(30)	0	2,062	0	0	0	31	. 07/25/2033 .	1.A
..31393E-5B-1	FANNIE MAE SERIES 2003-87 CLASS PO 0.000% 07/25/33	. 09/01/2026 .	Paydown		2,517	2,517	2,246	2,363	0	155	0	155	0	2,517	0	0	0	0	. 07/25/2033 .	1.A
..31393F-AC-0	FREDDIE MAC SERIES 2530 CLASS QT 1.020% 01/15/32	. 09/15/2026 .	Paydown		0	0	397	272	0	(272)	0	(272)	0	0	0	0	0	105	. 01/15/2032 .	1.A
..31393F-VT-0	FREDDIE MAC SERIES 2534 CLASS SI 11.278% 02/15/32	. 09/15/2026 .	Paydown		397	397	421	432	0	(35)	0	(35)	0	397	0	0	0	29	. 02/15/2032 .	1.A
..31393J-BT-4	FREDDIE MAC SERIES 2551 CLASS SD 4.338% 01/15/33	. 09/15/2026 .	Paydown		0	0	1,301	1,522	0	(1,399)	123	(1,522)	0	0	0	0	0	450	. 01/15/2033 .	1.A
..31393N-QN-2	FREDDIE MAC SERIES 2599 CLASS EA 0.000% 04/15/33	. 09/01/2026 .	Paydown		4,200	4,200	3,867	3,985	0	215	0	215	0	4,200	0	0	0	0	. 04/15/2033 .	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
..31393Q-P3-0	FREDDIE MAC SERIES 2614 CLASS SY 5.899% 05/15/33	09/01/2026	Paydown		590	590	531	570	0	20	0	20	0	590	0	0	0	23	05/15/2033	1.A
..31393U-3C-5	FANNIE MAE SERIES 2004-2 CLASS SW 3.295% 02/25/34	09/25/2026	Paydown		0	0	510	404	0	(404)	0	(404)	0	0	0	0	0	351	02/25/2034	1.A
..31393U-6D-0	FANNIE MAE SERIES 2004-14 CLASS S 3.296% 03/25/34	09/25/2026	Paydown		0	0	268	252	0	(252)	0	(252)	0	0	0	0	0	496	03/25/2034	1.A
..31393U-CE-1	FANNIE MAE SERIES 2003-126 CLASS IC 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	3,784	2,872	0	(2,872)	0	(2,872)	0	0	0	0	0	1,194	06/25/2034	1.A
..31393Y-TH-8	FANNIE MAE SERIES 2004-43 CLASS S 6.229% 06/25/34	09/25/2026	Paydown		2,271	2,271	1,308	1,510	0	762	0	762	0	2,271	0	0	0	94	06/25/2034	1.A
..31394A-2W-5	FANNIE MAE SERIES 2004-73 CLASS TI 5.000% 10/25/34	09/01/2026	Paydown		0	0	7,566	5,531	0	(5,531)	0	(5,531)	0	0	0	0	0	1,755	10/25/2034	1.A
..31394A-4U-7	FANNIE MAE SERIES 2004-70 CLASS XJ 5.000% 10/25/34	09/01/2026	Paydown		0	0	1,043	720	0	(720)	0	(720)	0	0	0	0	0	220	10/25/2034	1.A
..31394A-E4-4	FANNIE MAE SERIES 2004-69 CLASS IP 5.000% 12/25/33	09/01/2026	Paydown		0	0	4,033	2,830	0	(2,830)	0	(2,830)	0	0	0	0	0	940	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	2,739	1,851	0	(1,851)	0	(1,851)	0	0	0	0	0	553	09/25/2034	1.A
..31394A-NN-2	FANNIE MAE SERIES 2004-63 CLASS PI 5.000% 08/25/34	09/01/2026	Paydown		0	0	1,117	871	0	(871)	0	(871)	0	0	0	0	0	317	08/25/2034	1.A
..31394A-NQ-5	FANNIE MAE SERIES 2004-63 CLASS TI 5.000% 08/25/34	09/01/2026	Paydown		0	0	2,495	1,733	0	(1,733)	0	(1,733)	0	0	0	0	0	604	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	6,640	4,692	0	(4,692)	0	(4,692)	0	0	0	0	0	1,645	08/25/2034	1.A
..31394A-QS-8	FANNIE MAE SERIES 2004-62 CLASS TP 5.500% 07/25/33	09/01/2026	Paydown		0	0	3,233	2,201	0	(2,201)	0	(2,201)	0	0	0	0	0	686	07/25/2033	1.A
..31394A-TB-2	FANNIE MAE SERIES 2004-61 CLASS SW 4.496% 08/25/34	09/25/2026	Paydown		0	0	325	299	0	(299)	0	(299)	0	0	0	0	0	269	08/25/2034	1.A
..31394A-TD-8	FANNIE MAE SERIES 2004-61 CLASS GS 4.996% 08/25/34	09/25/2026	Paydown		0	0	27	45	0	(15)	31	(46)	0	0	0	0	0	34	08/25/2034	1.A
..31394A-WM-4	FANNIE MAE SERIES 2004-60 CLASS SW 3.246% 04/25/34	09/25/2026	Paydown		0	0	175	306	0	(278)	29	(307)	0	0	0	0	0	338	04/25/2034	1.A
..31394A-ZQ-2	FANNIE MAE SERIES 2004-71 CLASS TI 5.000% 04/25/34	09/01/2026	Paydown		0	0	2,068	1,466	0	(1,466)	0	(1,466)	0	0	0	0	0	487	04/25/2034	1.A
..31394A-ZS-8	FANNIE MAE SERIES 2004-71 CLASS UI 5.000% 02/25/34	09/01/2026	Paydown		0	0	2,361	1,709	0	(1,709)	0	(1,709)	0	0	0	0	0	570	02/25/2034	1.A
..31394B-H4-9	FANNIE MAE SERIES 2004-100 CLASS SB 3.496% 01/25/35	09/25/2026	Paydown		0	0	1,651	1,894	0	(1,772)	122	(1,894)	0	0	0	0	0	471	01/25/2035	1.A
..31394C-JG-8	FANNIE MAE SERIES 2005-19 CLASS SA 2.940% 03/25/35	09/25/2026	Paydown		0	0	2,356	2,316	0	(2,316)	0	(2,316)	0	0	0	0	0	785	03/25/2035	1.A
..31394C-RE-4	FANNIE MAE SERIES 2005-17 CLASS SE 2.896% 03/25/35	09/25/2026	Paydown		0	0	3,291	3,612	0	(3,612)	0	(3,612)	0	0	0	0	0	895	03/25/2035	1.A
..31394D-Q6-0	FANNIE MAE SERIES 2005-45 CLASS DC 10.360% 06/25/35	09/25/2026	Paydown		12,519	12,519	15,290	15,539	0	(3,021)	0	(3,021)	0	12,519	0	0	0	870	06/25/2035	1.A
..31394E-KG-2	FANNIE MAE SERIES 2005-66 CLASS SQ 7.364% 07/25/35	09/25/2026	Paydown		1,380	1,380	1,066	1,157	0	223	0	223	0	1,380	0	0	0	68	07/25/2035	1.A
..31394E-KU-1	FANNIE MAE SERIES 2005-66 CLASS SX 2.946% 07/25/35	09/25/2026	Paydown		0	0	956	1,035	0	(1,035)	0	(1,035)	0	0	0	0	0	333	07/25/2035	1.A
..31394E-WY-0	FANNIE MAE SERIES 2005-72 CLASS AS 2.896% 08/25/35	09/25/2026	Paydown		0	0	3,076	3,942	0	(3,622)	321	(3,943)	0	0	0	0	0	2,104	08/25/2035	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
..31394F-BL-8	FANNIE MAE SERIES 2005-75 CLASS SU 12.213% 09/25/35	09/25/2026	Paydown		4,007	4,007	2,169	2,731	0	1,276	0	1,276	0	4,007	0	0	0	334	09/25/2035	1.A
..31394F-DT-9	FANNIE MAE SERIES 2005-74 CLASS DM 10.434% 07/25/35	09/25/2026	Paydown		33,078	33,078	33,186	34,066	0	(988)	0	(988)	0	33,078	0	0	0	2,312	07/25/2035	1.A
..31394F-L6-0	FANNIE MAE SERIES 2005-84 CLASS SN 2.896% 10/25/35	09/25/2026	Paydown		0	0	3,460	4,331	0	(3,682)	649	(4,331)	0	0	0	0	0	1,137	10/25/2035	1.A
..31394R-FB-0	FREDDIE MAC SERIES 2750 CLASS SG 3.338% 02/15/34	09/15/2026	Paydown		0	0	743	898	0	(898)	0	(898)	0	0	0	0	0	627	02/15/2034	1.A
..31394U-HT-2	FANNIE MAE SERIES 2005-102 CLASS DS 9.338% 11/25/35	09/25/2026	Paydown		2,331	2,331	2,048	1,989	0	342	0	342	0	2,331	0	0	0	146	11/25/2035	1.A
..31394U-HY-1	FANNIE MAE SERIES 2005-102 CLASS SE 10.195% 11/25/35	09/25/2026	Paydown		8,253	8,253	10,825	10,416	0	(2,163)	0	(2,163)	0	8,253	0	0	0	562	11/25/2035	1.A
..31394U-L2-6	FANNIE MAE SERIES 2005-106 CLASS PK 9.200% 12/25/35	09/25/2026	Paydown		1,393	1,393	0	0	0	1,393	0	1,393	0	1,393	0	0	0	86	12/25/2035	1.A
..31394U-V6-6	FANNIE MAE SERIES 2005-110 CLASS PS 10.618% 09/25/35	09/25/2026	Paydown		22,652	22,652	15,838	21,066	0	1,586	0	1,586	0	22,652	0	0	0	1,654	09/25/2035	1.A
..31394V-CT-5	FANNIE MAE SERIES 2005-117 CLASS KS 3.346% 01/25/36	09/25/2026	Paydown		0	0	2,808	2,805	0	(2,805)	0	(2,805)	0	0	0	0	0	682	01/25/2036	1.A
..31394V-FN-5	FANNIE MAE SERIES 2005-113 CLASS DI 3.425% 01/25/36	09/25/2026	Paydown		0	0	3,462	3,508	0	(3,508)	0	(3,508)	0	0	0	0	0	988	01/25/2036	1.A
..31394V-JJ-0	FANNIE MAE SERIES 2005-114 CLASS SP 9.118% 01/25/36	09/25/2026	Paydown		5,531	5,531	4,986	5,576	0	142	187	(45)	0	5,531	0	0	0	338	01/25/2036	1.A
..31394V-Z6-0	FANNIE MAE SERIES 2006-8 CLASS NS 2.825% 03/25/36	09/25/2026	Paydown		0	0	1,119	2,043	0	(2,043)	0	(2,043)	0	0	0	0	0	1,193	03/25/2036	1.A
..31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34	09/01/2026	Paydown		23,618	23,618	25,379	24,896	0	(1,278)	0	(1,278)	0	23,618	0	0	0	863	06/15/2034	1.A
..31395B-5X-7	FANNIE MAE SERIES 2006-32 CLASS SI 2.896% 05/25/36	09/25/2026	Paydown		0	0	5,927	6,811	0	(6,811)	0	(6,811)	0	0	0	0	0	1,431	05/25/2036	1.A
..31395B-LW-1	FANNIE MAE SERIES 2006-10 CLASS HO 0.000% 03/25/36	09/25/2026	Paydown		28,024	28,024	24,668	25,090	0	2,934	0	2,934	0	28,024	0	0	0	0	03/25/2036	1.A
..31395B-TT-0	FANNIE MAE SERIES 2006-15 CLASS SP 2.896% 03/25/36	09/25/2026	Paydown		0	0	7,276	7,472	0	(7,472)	0	(7,472)	0	0	0	0	0	1,798	03/25/2036	1.A
..31395B-TU-7	FANNIE MAE SERIES 2006-15 CLASS OP 0.000% 03/25/36	09/01/2026	Paydown		2,029	2,029	1,782	1,829	0	200	0	200	0	2,029	0	0	0	0	03/25/2036	1.A
..31395B-VW-0	FANNIE MAE SERIES 2006-15 CLASS SB 9.338% 03/25/36	09/25/2026	Paydown		950	950	0	0	0	950	0	950	0	950	0	0	0	59	03/25/2036	1.A
..31395B-ZL-0	FANNIE MAE SERIES 2006-27 CLASS OH 0.000% 04/25/36	09/25/2026	Paydown		770	770	710	715	0	55	0	55	0	770	0	0	0	0	04/25/2036	1.A
..31395C-FD-8	FREDDIE MAC SERIES 2820 CLASS PI 5.000% 06/15/33	09/01/2026	Paydown		0	0	3,211	1,845	0	(1,845)	0	(1,845)	0	0	0	0	0	720	06/15/2033	1.A
..31395D-BC-2	FANNIE MAE SERIES 2006-40 CLASS SI 2.895% 05/25/36	09/25/2026	Paydown		0	0	1,055	1,349	0	(1,349)	0	(1,349)	0	0	0	0	0	1,091	05/25/2036	1.A
..31395D-P4-5	FANNIE MAE SERIES 2006-43 CLASS SI 2.796% 06/25/36	09/25/2026	Paydown		0	0	2,659	2,908	0	(2,908)	0	(2,908)	0	0	0	0	0	628	06/25/2036	1.A
..31395D-PQ-6	FANNIE MAE SERIES 2006-36 CLASS SA 15.064% 05/25/36	09/25/2026	Paydown		216	216	0	0	0	216	0	216	0	216	0	0	0	22	05/25/2036	1.A
..31395D-QP-7	FANNIE MAE SERIES 2006-36 CLASS MS 2.896% 05/25/36	09/25/2026	Paydown		0	0	279	354	0	(354)	0	(354)	0	0	0	0	0	109	05/25/2036	1.A
..31395D-S4-2	FANNIE MAE SERIES 2006-512 CLASS SP 2.846% 03/25/36	09/25/2026	Paydown		0	0	980	1,526	0	(1,424)	102	(1,526)	0	0	0	0	0	1,564	03/25/2036	1.A
..31395G-2E-1	FREDDIE MAC SERIES 2864 CLASS NC 5.500% 09/15/34	09/01/2026	Paydown		11,545	11,545	12,711	12,478	0	(933)	0	(933)	0	11,545	0	0	0	423	09/15/2034	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
..31395G-H9-6	FREDDIE MAC SERIES 2861 CLASS QG 5.500% 09/15/34	09/01/2026	Paydown		9,964	9,964	9,999	9,994	0	(30)	0	(30)	0	9,964	0	0	0	383	09/15/2034	1.A
..31395K-V9-1	FREDDIE MAC SERIES 2906 CLASS SN 9.314% 12/15/34	09/15/2026	Paydown		27,683	27,683	17,040	19,071	0	8,612	0	8,612	0	27,683	0	0	0	1,696	12/15/2034	1.A
..31395L-VZ-1	FREDDIE MAC SERIES 2916 CLASS S 3.488% 01/15/35	09/15/2026	Paydown		0	0	2,502	2,622	0	(2,622)	0	(2,622)	0	0	0	0	0	832	01/15/2035	1.A
..31395M-ST-7	FREDDIE MAC SERIES 2933 CLASS OM 0.000% 02/15/35	09/01/2026	Paydown		6,724	6,724	5,511	5,793	0	931	0	931	0	6,724	0	0	0	0	02/15/2035	1.A
..31395N-BF-3	FANNIE MAE SERIES 2006-44 CLASS IS 2.796% 06/25/36	09/25/2026	Paydown		0	0	639	781	0	(781)	0	(781)	0	0	0	0	0	656	06/25/2036	1.A
..31395N-MK-0	FANNIE MAE SERIES 2006-48 CLASS DQ 2.846% 06/25/36	09/25/2026	Paydown		0	0	2,508	2,264	0	(2,264)	0	(2,264)	0	0	0	0	0	895	06/25/2036	1.A
..31395N-ML-8	FANNIE MAE SERIES 2006-48 CLASS DP 0.000% 06/25/36	09/25/2026	Paydown		7,621	7,621	6,445	6,753	0	868	0	868	0	7,621	0	0	0	0	06/25/2036	1.A
..31395N-RE-9	FANNIE MAE SERIES 2006-63 CLASS SP 16.474% 07/25/36	09/25/2026	Paydown		42,159	42,159	58,074	60,424	0	(18,265)	0	(18,265)	0	42,159	0	0	0	4,680	07/25/2036	1.A
..31395N-SH-1	FANNIE MAE SERIES 2006-60 CLASS AI 3.396% 07/25/36	09/25/2026	Paydown		0	0	3,115	3,202	0	(3,202)	0	(3,202)	0	0	0	0	0	1,411	07/25/2036	1.A
..31395N-UH-8	FANNIE MAE SERIES 2006-60 CLASS SI 3.346% 07/25/36	09/25/2026	Paydown		0	0	23,966	24,920	0	(24,920)	0	(24,920)	0	0	0	0	0	5,475	07/25/2036	1.A
..31395N-UK-1	FANNIE MAE SERIES 2006-60 CLASS UO 0.000% 07/25/36	09/01/2026	Paydown		3,452	3,452	3,052	3,132	0	320	0	320	0	3,452	0	0	0	0	07/25/2036	1.A
..31395N-UQ-8	FANNIE MAE SERIES 2006-60 CLASS LI 3.246% 07/25/36	09/25/2026	Paydown		0	0	542	583	0	(583)	0	(583)	0	0	0	0	0	903	07/25/2036	1.A
..31395N-WY-9	FANNIE MAE SERIES 2006-56 CLASS CS 3.406% 07/25/36	09/25/2026	Paydown		0	0	3,441	3,679	0	(3,679)	0	(3,679)	0	0	0	0	0	1,914	07/25/2036	1.A
..31395N-YE-1	FANNIE MAE SERIES 2006-56 CLASS PS 2.846% 07/25/36	09/25/2026	Paydown		0	0	3,754	4,412	0	(4,152)	260	(4,412)	0	0	0	0	0	2,241	07/25/2036	1.A
..31395Q-CM-0	FANNIE MAE STRIP SERIES 410 CLASS C2 4.000% 04/25/42	09/01/2026	Paydown		0	0	44,350	41,740	0	(41,740)	0	(41,740)	0	0	0	0	0	7,009	04/25/2042	1.A
..31395U-2R-1	FREDDIE MAC SERIES 2976 CLASS LC 10.623% 05/15/35	09/15/2026	Paydown		12,298	12,298	14,073	14,946	0	(2,648)	0	(2,648)	0	12,298	0	0	0	873	05/15/2035	1.A
..31395V-2T-5	FREDDIE MAC SERIES 2990 CLASS GO 0.000% 02/15/35	09/01/2026	Paydown		6,513	6,513	5,765	5,965	0	547	0	547	0	6,513	0	0	0	0	02/15/2035	1.A
..31395V-HT-9	FREDDIE MAC SERIES 2994 CLASS SG 7.968% 06/15/35	09/15/2026	Paydown		41,599	41,599	35,275	37,498	0	4,101	0	4,101	0	41,599	0	0	0	2,171	06/15/2035	1.A
..31395W-4N-4	FREDDIE MAC SERIES 3003 CLASS LS 2.937% 07/15/35	09/15/2026	Paydown		0	0	1,884	1,885	0	(1,885)	0	(1,885)	0	0	0	0	0	760	07/15/2035	1.A
..31396A-4J-0	FREDDIE MAC SERIES 3042 CLASS EA 4.500% 09/15/35	09/01/2026	Paydown		2,095	2,095	2,049	2,052	0	43	0	43	0	2,095	0	0	0	63	09/15/2035	1.A
..31396A-MW-1	FREDDIE MAC SERIES 3035 CLASS OG 0.000% 09/15/35	09/01/2026	Paydown		17,518	17,518	12,761	13,796	0	3,723	0	3,723	0	17,518	0	0	0	0	09/15/2035	1.A
..31396C-BU-3	FREDDIE MAC SERIES 3045 CLASS DO 0.000% 10/15/35	09/01/2026	Paydown		13,785	13,785	11,654	12,283	0	1,503	0	1,503	0	13,785	0	0	0	0	10/15/2035	1.A
..31396F-JA-2	FREDDIE MAC SERIES 3072 CLASS DO 0.000% 02/15/35	09/01/2026	Paydown		8,509	8,509	7,553	7,816	0	692	0	692	0	8,509	0	0	0	0	02/15/2035	1.A
..31396F-LT-8	FREDDIE MAC SERIES 3072 CLASS SB 9.857% 11/15/35	09/15/2026	Paydown		21,081	21,081	27,168	27,604	0	(6,523)	0	(6,523)	0	21,081	0	0	0	1,392	11/15/2035	1.A
..31396F-LW-1	FREDDIE MAC SERIES 3072 CLASS SM 9.998% 11/15/35	09/15/2026	Paydown		21,891	21,891	25,180	26,704	0	(4,813)	0	(4,813)	0	21,891	0	0	0	1,467	11/15/2035	1.A
..31396F-M9-1	FREDDIE MAC SERIES 3074 CLASS BI 6.000% 11/15/35	09/01/2026	Paydown		0	0	2,863	2,090	0	(2,090)	0	(2,090)	0	0	0	0	0	477	11/15/2035	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
..31396F-TX-1	FREDDIE MAC SERIES 3092 CLASS MS 9.315% 12/15/35	. 09/15/2026 .	Paydown		4,620	4,620	4,114	4,436	0	184	0	184	0	4,620	0	0	0	283	. 12/15/2035 .	1.A
..31396F-UA-9	FREDDIE MAC SERIES 3092 CLASS SJ 3.387% 12/15/35	. 09/15/2026 .	Paydown		0	0	1,334	1,376	0	(1,376)	0	(1,376)	0	0	0	0	0	317	. 12/15/2035 .	1.A
..31396G-J3-6	FREDDIE MAC SERIES 3105 CLASS SI 9.314% 01/15/36	. 09/15/2026 .	Paydown		0	0	3,205	3,598	0	(3,598)	0	(3,598)	0	0	0	0	0	816	. 01/15/2036 .	1.A
..31396H-2D-0	FREDDIE MAC SERIES 3100 CLASS PO 0.000% 01/15/36	. 09/15/2026 .	Paydown		1,274	1,274	1,175	1,191	0	83	0	83	0	1,274	0	0	0	0	. 01/15/2036 .	1.A
..31396H-GB-9	FREDDIE MAC SERIES 3114 CLASS BI 2.887% 04/15/30	. 09/15/2026 .	Paydown		0	0	649	790	0	(672)	118	(790)	0	0	0	0	0	436	. 04/15/2030 .	1.A
..31396H-H5-1	FREDDIE MAC SERIES 3114 CLASS IP 2.838% 02/15/36	. 09/15/2026 .	Paydown		0	0	1,058	1,406	0	(1,406)	0	(1,406)	0	0	0	0	0	1,104	. 02/15/2036 .	1.A
..31396H-JA-8	FREDDIE MAC SERIES 3114 CLASS PI 2.838% 02/15/36	. 09/15/2026 .	Paydown		0	0	7,001	8,441	0	(7,424)	1,017	(8,441)	0	0	0	0	0	1,756	. 02/15/2036 .	1.A
..31396H-RL-5	FREDDIE MAC SERIES 3118 CLASS SG 2.387% 02/15/36	. 09/15/2026 .	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	589	. 02/15/2036 .	1.A
..31396H-SA-8	FREDDIE MAC SERIES 3119 CLASS HI 2.937% 02/15/36	. 09/15/2026 .	Paydown		0	0	4,120	4,832	0	(4,832)	0	(4,832)	0	0	0	0	0	1,462	. 02/15/2036 .	1.A
..31396J-5W-1	FREDDIE MAC SERIES 3134 CLASS SA 2.937% 03/15/36	. 09/15/2026 .	Paydown		0	0	1,877	2,652	0	(2,652)	0	(2,652)	0	0	0	0	0	2,096	. 03/15/2036 .	1.A
..31396K-6U-1	FANNIE MAE SERIES 2006-100 CLASS SA 16.654% 10/25/36	. 09/25/2026 .	Paydown		604	604	599	656	0	(53)	0	(53)	0	604	0	0	0	67	. 10/25/2036 .	1.A
..31396K-D2-5	FANNIE MAE SERIES 2006-83 CLASS SG 2.696% 09/25/36	. 09/25/2026 .	Paydown		0	0	5,787	6,897	0	(6,897)	0	(6,897)	0	0	0	0	0	1,326	. 09/25/2036 .	1.A
..31396K-F7-2	FANNIE MAE SERIES 2006-88 CLASS BI 2.736% 09/25/36	. 09/25/2026 .	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,697	. 09/25/2036 .	1.A
..31396K-JP-8	FANNIE MAE SERIES 2006-72 CLASS GI 2.775% 08/25/36	. 09/25/2026 .	Paydown		0	0	6,873	7,798	0	(7,358)	440	(7,798)	0	0	0	0	0	2,246	. 08/25/2036 .	1.A
..31396K-LL-4	FANNIE MAE SERIES 2006-70 CLASS PK 13.929% 06/25/36	. 09/25/2026 .	Paydown		7,641	7,641	3,842	4,268	0	3,373	0	3,373	0	7,641	0	0	0	718	. 06/25/2036 .	1.A
..31396K-M4-1	FANNIE MAE SERIES 2006-81 CLASS SQ 3.346% 09/25/36	. 09/25/2026 .	Paydown		0	0	4,362	5,202	0	(4,652)	549	(5,201)	0	0	0	0	0	1,976	. 09/25/2036 .	1.A
..31396L-CL-2	FANNIE MAE SERIES 2006-96 CLASS BT 7.500% 10/25/36	. 09/25/2026 .	Paydown		2,178	2,178	2,427	2,298	0	(120)	0	(120)	0	2,178	0	0	0	109	. 10/25/2036 .	1.A
..31396L-F8-8	FANNIE MAE SERIES 2006-112 CLASS S 2.796% 12/25/36	. 09/25/2026 .	Paydown		0	0	345	410	0	(410)	0	(410)	0	0	0	0	0	123	. 12/25/2036 .	1.A
..31396L-GE-4	FANNIE MAE SERIES 2006-103 CLASS AO 0.000% 10/25/36	. 09/01/2026 .	Paydown		6,605	6,605	5,329	5,573	0	1,033	0	1,033	0	6,605	0	0	0	0	. 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	9,351	11,443	0	(11,443)	0	(11,443)	0	0	0	0	0	2,423	. 10/25/2036 .	1.A
..31396L-QX-1	FANNIE MAE SERIES 2006-109 CLASS SG 2.826% 11/25/36	. 09/25/2026 .	Paydown		0	0	6,124	6,720	0	(6,199)	522	(6,721)	0	0	0	0	0	1,395	. 11/25/2036 .	1.A
..31396L-XH-8	FANNIE MAE SEREIS 2006-110 CLASS CX 2.866% 11/25/36	. 09/25/2026 .	Paydown		0	0	10,622	11,332	0	(10,877)	454	(11,331)	0	0	0	0	0	2,394	. 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	972	1,189	0	(1,189)	0	(1,189)	0	0	0	0	0	705	. 04/15/2036 .	1.A
..31396N-E5-1	FREDDIE MAC SERIES 3140 CLASS SG 2.837% 03/15/36	. 09/15/2026 .	Paydown		0	0	1,751	1,853	0	(1,853)	0	(1,853)	0	0	0	0	0	775	. 03/15/2036 .	1.A
..31396N-H4-1	FREDDIE MAC SERIES 3136 CLASS NS 2.937% 04/15/36	. 09/15/2026 .	Paydown		0	0	773	921	0	(778)	143	(921)	0	0	0	0	0	269	. 04/15/2036 .	1.A
..31396N-HC-3	FREDDIE MAC SERIES 3136 CLASS PS 2.887% 04/15/36	. 09/15/2026 .	Paydown		0	0	2,943	3,263	0	(3,129)	134	(3,263)	0	0	0	0	0	705	. 04/15/2036 .	1.A

SCHEDULE D - PART 4

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

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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
..31396N-KH-8	FREDDIE MAC SERIES 3147 CLASS LS 2.887% 04/15/36	09/15/2026	Paydown		0	0	10,874	12,566	0	(12,350)	216	(12,566)	0	0	0	0	0	2,798	04/15/2036	1.A
..31396P-2W-0	FANNIE MAE SERIES 2007-21 CLASS SA 2.595% 03/25/37	09/25/2026	Paydown		0	0	62	52	0	(52)	0	(52)	0	0	0	0	0	13	03/25/2037	1.A
..31396P-3X-7	FANNIE MAE SERIES 2007-21 CLASS MO 0.000% 03/25/37	09/25/2026	Paydown		1,617	1,617	1,260	1,311	0	306	0	306	0	1,617	0	0	0	0	03/25/2037	1.A
..31396P-5X-5	FANNIE MAE SERIES 2007-18 CLASS SB 2.946% 03/25/37	09/25/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	626	03/25/2037	1.A
..31396P-EY-3	FANNIE MAE SERIES 2006-128 CLASS SC 2.796% 01/25/37	09/25/2026	Paydown		0	0	8,438	6,185	0	(8,655)	0	(8,655)	0	0	0	0	0	1,705	01/25/2037	1.A
..31396P-G6-2	FANNIE MAE SERIES 2007-14 CLASS KO 0.000% 03/25/37	09/01/2026	Paydown		2,902	2,902	2,410	2,374	0	529	0	529	0	2,902	0	0	0	0	03/25/2037	1.A
..31396P-HL-8	FANNIE MAE SERIES 2007-1 CLASS CI 2.296% 02/25/37	09/25/2026	Paydown		0	0	2,681	3,028	0	(2,647)	381	(3,028)	0	0	0	0	0	626	02/25/2037	1.A
..31396P-HQ-7	FANNIE MAE SERIES 2007-1 CLASS FN 4.804% 02/25/37	09/25/2026	Paydown		17,116	17,116	18,374	17,199	0	(83)	0	(83)	0	17,116	0	0	0	531	02/25/2037	1.A
..31396P-ME-8	FANNIE MAE SERIES 2007-4 CLASS PS 2.251% 02/25/37	09/25/2026	Paydown		0	0	4,208	4,688	0	(4,688)	0	(4,688)	0	0	0	0	0	846	02/25/2037	1.A
..31396Q-LY-3	FANNIE MAE SERIES 2009-50 CLASS HZ 5.519% 02/25/49	09/01/2026	Paydown		22,613	22,613	25,787	25,670	0	(3,057)	0	(3,057)	0	22,613	0	0	0	901	02/25/2049	1.A
..31396Q-YP-8	FANNIE MAE SERIES 2009-70 CLASS CO 0.000% 01/25/37	09/25/2026	Paydown		3,370	3,370	2,977	3,082	0	287	0	287	0	3,370	0	0	0	0	01/25/2037	1.A
..31396R-AU-1	FREDDIE MAC SERIES 3156 CLASS PO 0.000% 05/15/36	09/01/2026	Paydown		18,578	18,578	15,545	15,934	0	2,645	0	2,645	0	18,578	0	0	0	0	05/15/2036	1.A
..31396R-J5-7	FREDDIE MAC SERIES 3149 CLASS SI 2.887% 05/15/36	09/15/2026	Paydown		0	0	2,984	3,291	0	(2,931)	360	(3,291)	0	0	0	0	0	1,247	05/15/2036	1.A
..31396R-KM-8	FREDDIE MAC SERIES 3153 CLASS EO 0.000% 05/15/36	09/01/2026	Paydown		2,014	2,014	1,829	1,882	0	132	0	132	0	2,014	0	0	0	0	05/15/2036	1.A
..31396T-2M-4	FREDDIE MAC SERIES 3175 CLASS MO 0.000% 06/15/36	09/01/2026	Paydown		15,145	15,145	11,249	11,883	0	3,262	0	3,262	0	15,145	0	0	0	0	06/15/2036	1.A
..31396T-A8-6	FREDDIE MAC SERIES 3170 CLASS SA 2.838% 09/15/33	09/15/2026	Paydown		0	0	5,571	5,571	0	(5,571)	0	(5,571)	0	0	0	0	0	2,582	09/15/2033	1.A
..31396U-X2-1	FREDDIE MAC SERIES 3184 CLASS JS 3.337% 07/15/36	09/15/2026	Paydown		0	0	1,432	1,488	0	(1,488)	0	(1,488)	0	0	0	0	0	2,146	07/15/2036	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	26	25	0	(25)	0	(25)	0	0	0	0	0	6	05/25/2037	1.A
..31396V-D7-0	FANNIE MAE SERIES 2007-48 CLASS SG 2.626% 05/25/37	09/25/2026	Paydown		0	0	9,732	9,932	0	(9,932)	0	(9,932)	0	0	0	0	0	1,877	05/25/2037	1.A
..31396V-HU-5	FANNIE MAE BENCHMARK REMIC SERIES 2007-30 CLASS KI 2.636% 04/25/37	09/25/2026	Paydown		0	0	4,186	4,939	0	(4,370)	569	(4,939)	0	0	0	0	0	948	04/25/2037	1.A
..31396V-J6-6	FANNIE MAE SERIES 2007-45 CLASS SM 3.396% 06/25/36	09/25/2026	Paydown		0	0	6,493	6,760	0	(6,760)	0	(6,760)	0	0	0	0	0	1,781	06/25/2036	1.A
..31396V-KZ-0	FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS JS 2.821% 09/25/35	09/25/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,678	09/25/2035	1.A
..31396V-LW-6	FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS FD 5.417% 01/25/36	09/25/2026	Paydown		42,466	42,466	42,562	41,933	0	532	0	532	0	42,466	0	0	0	1,527	01/25/2036	1.A
..31396V-PY-8	FANNIE MAE WHOLE LOAN SERIES 2007-W3 CLASS 2A2 2.320% 04/25/37	09/25/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	61	04/25/2037	1.A
..31396V-SY-5	FANNIE MAE SERIES 2007-39 CLASS LI 2.966% 05/25/37	09/25/2026	Paydown		0	0	8,206	9,041	0	(9,041)	0	(9,041)	0	0	0	0	0	1,919	05/25/2037	1.A
..31396V-VG-0	FANNIE MAE SERIES 2007-43 CLASS KS 2.266% 05/25/37	09/25/2026	Paydown		0	0	118	182	0	(182)	0	(182)	0	0	0	0	0	133	05/25/2037	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
..31396V-VH-8	FANNIE MAE SERIES 2007-43 CLASS SK 2.266% 05/25/37	. 09/25/2026 .	Paydown		0	0	389	407	0	(407)	0	(407)	0	0	0	0	0	86	. 05/25/2037 .	1.A
..31396W-ED-4	FANNIE MAE SERIES 2007-54 CLASS IC 2.606% 06/25/37	. 09/25/2026 .	Paydown		0	0	6,330	7,239	0	(7,239)	0	(7,239)	0	0	0	0	0	1,435	. 06/25/2037 .	1.A
..31396W-FP-6	FANNIE MAE SERIES 2007-54 CLASS SW 2.946% 06/25/37	. 09/25/2026 .	Paydown		0	0	10,099	9,009	0	(9,009)	0	(9,009)	0	0	0	0	0	3,046	. 06/25/2037 .	1.A
..31396W-JS-6	FANNIE MAE SERIES 2007-57 CLASS MO 0.000% 06/25/36	. 09/01/2026 .	Paydown		22,730	22,730	20,037	20,806	0	1,924	0	1,924	0	22,730	0	0	0	0	. 06/25/2036 .	1.A
..31396W-NC-6	FANNIE MAE SERIES 2007-71 CLASS SM 3.396% 07/25/37	. 09/25/2026 .	Paydown		0	0	2,956	2,799	0	(2,799)	0	(2,799)	0	0	0	0	0	661	. 07/25/2037 .	1.A
..31396W-PH-3	FANNIE MAE SERIES 2007-67 CLASS SI 0.580% 07/25/37	. 09/25/2026 .	Paydown		0	0	510	374	0	(374)	0	(374)	0	0	0	0	0	139	. 07/25/2037 .	1.A
..31396W-PV-2	FANNIE MAE SERIES 2007-67 CLASS SK 2.736% 07/25/37	. 09/25/2026 .	Paydown		0	0	2,166	2,171	0	(2,171)	0	(2,171)	0	0	0	0	0	506	. 07/25/2037 .	1.A
..31396W-SH-0	FANNIE MAE SERIES 2007-60 CLASS BS 2.796% 07/25/37	. 09/25/2026 .	Paydown		0	0	1,435	1,548	0	(1,548)	0	(1,548)	0	0	0	0	0	356	. 07/25/2037 .	1.A
..31396W-ZA-7	FANNIE MAE SERIES 2007-66 CLASS SD 16.654% 07/25/37	. 09/25/2026 .	Paydown		2,704	2,704	1,090	1,174	0	1,530	0	1,530	0	2,704	0	0	0	301	. 07/25/2037 .	1.A
..31396X-KV-5	FANNIE MAE SERIES 2007-84 CLASS SB 17.071% 08/25/37	. 09/25/2026 .	Paydown		642	642	642	707	0	(65)	0	(65)	0	642	0	0	0	73	. 08/25/2037 .	1.A
..31396X-YQ-1	FANNIE MAE SERIES 2007-91 CLASS SA 2.706% 10/25/37	. 09/25/2026 .	Paydown		0	0	1,724	1,922	0	(1,922)	0	(1,922)	0	0	0	0	0	512	. 10/25/2037 .	1.A
..31396Y-BA-9	FANNIE MAE SERIES 2007-117 CLASS MS 2.496% 01/25/38	. 09/25/2026 .	Paydown		0	0	1,655	1,571	0	(1,571)	0	(1,571)	0	0	0	0	0	368	. 01/25/2038 .	1.A
..31396Y-KY-7	FANNIE MAE SERIES 2008-10 CLASS LI 3.176% 03/25/38	. 09/25/2026 .	Paydown		0	0	2,581	2,574	0	(2,574)	0	(2,574)	0	0	0	0	0	508	. 03/25/2038 .	1.A
..31396Y-L5-9	FANNIE MAE SERIES 2008-25 CLASS SE 2.246% 04/25/38	. 09/25/2026 .	Paydown		0	0	3,626	4,536	0	(4,536)	0	(4,536)	0	0	0	0	0	988	. 04/25/2038 .	1.A
..31396Y-N9-9	FANNIE MAE SERIES 2008-33 CLASS SA 2.196% 04/25/38	. 09/25/2026 .	Paydown		0	0	12,706	12,974	0	(12,974)	0	(12,974)	0	0	0	0	0	2,483	. 04/25/2038 .	1.A
..31396Y-WB-4	FANNIE MAE SERIES 2008-13 CLASS SA 2.415% 03/25/38	. 09/25/2026 .	Paydown		0	0	11,261	12,786	0	(12,786)	0	(12,786)	0	0	0	0	0	2,424	. 03/25/2038 .	1.A
..31396Y-WR-9	FANNIE MAE SERIES 2008-13 CLASS SA 2.046% 03/25/38	. 09/25/2026 .	Paydown		0	0	886	1,185	0	(1,185)	0	(1,185)	0	0	0	0	0	240	. 03/25/2038 .	1.A
..31396Y-Y5-5	FANNIE MAE SERIES 008-28 CLASS SJ 9.103% 04/25/38	. 09/25/2026 .	Paydown		48,327	48,327	49,620	53,684	0	(5,357)	0	(5,357)	0	48,327	0	0	0	2,872	. 04/25/2038 .	1.A
..31397A-BV-4	FREDDIE MAC SERIES 3202 CLASS PI 2.777% 08/15/36	. 09/15/2026 .	Paydown		0	0	19,715	22,365	0	(22,365)	0	(22,365)	0	0	0	0	0	4,862	. 08/15/2036 .	1.A
..31397A-Q8-9	FREDDIE MAC SERIES 3203 CLASS HO 0.000% 08/15/36	. 09/15/2026 .	Paydown		7,996	7,996	6,874	7,080	0	916	0	916	0	7,996	0	0	0	0	. 08/15/2036 .	1.A
..31397B-F8-9	FREDDIE MAC SERIES 3219 CLASS ES 13.053% 04/15/32	. 09/15/2026 .	Paydown		13,141	13,141	15,332	15,384	0	(2,243)	0	(2,243)	0	13,141	0	0	0	1,128	. 04/15/2032 .	1.A
..31397B-HF-1	FREDDIE MAC SERIES 3218 CLASS AS 2.817% 09/15/36	. 09/15/2026 .	Paydown		0	0	7,274	7,721	0	(8,029)	77	(8,106)	0	0	0	0	0	2,032	. 09/15/2036 .	1.A
..31397B-QV-6	FREDDIE MAC SERIES 3225 CLASS GO 0.000% 10/15/36	. 09/01/2026 .	Paydown		13,044	13,044	11,921	12,067	0	977	0	977	0	13,044	0	0	0	0	. 10/15/2036 .	1.A
..31397B-W7-2	FREDDIE MAC SERIES 3231 CLASS SE 11.420% 10/15/36	. 09/15/2026 .	Paydown		5,390	5,390	2,046	1,794	0	3,596	0	3,596	0	5,390	0	0	0	431	. 10/15/2036 .	1.A
..31397C-BA-6	FREDDIE MAC SERIES 3236 CLASS KS 2.937% 11/15/36	. 09/15/2026 .	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,089	. 11/15/2036 .	1.A
..31397C-FS-3	FREDDIE MAC SERIES 3240 CLASS GS 2.617% 11/15/36	. 09/15/2026 .	Paydown		0	0	9,649	11,468	0	(11,468)	0	(11,468)	0	0	0	0	0	2,146	. 11/15/2036 .	1.A

SCHEDULE D - PART 4

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

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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
31397C-UP-2	FREDDIE MAC SERIES 3239 CLASS AS 10.829% 11/15/36	09/15/2026	Paydown		24,089	24,089	27,273	29,369	0	(5,280)	0	(5,280)	0	24,089	0	0	0	1,704	11/15/2036	1.A
31397C-VF-3	FREDDIE MAC SERIES 3239 CLASS GI 6.500% 11/15/36	09/01/2026	Paydown		0	0	149	90	0	(90)	0	(90)	0	0	0	0	0	30	11/15/2036	1.A
31397C-VU-0	FREDDIE MAC SERIES 3239 CLASS PS 10.829% 11/15/36	09/15/2026	Paydown		19,622	19,622	7,805	8,964	0	10,658	0	10,658	0	19,622	0	0	0	1,326	11/15/2036	1.A
31397E-AH-8	FREDDIE MAC SERIES 3255 CLASS SC 2.937% 12/15/36	09/15/2026	Paydown		0	0	6,065	6,320	0	(6,320)	0	(6,320)	0	0	0	0	0	1,594	12/15/2036	1.A
31397F-6N-7	FREDDIE MAC SERIES 3274 CLASS MO 0.000% 02/15/37	09/01/2026	Paydown		670	670	459	486	0	184	0	184	0	670	0	0	0	0	02/15/2037	1.A
31397F-6Y-3	FREDDIE MAC SERIES 3274 CLASS SM 2.667% 02/15/37	09/15/2026	Paydown		0	0	2,504	3,107	0	(3,107)	0	(3,107)	0	0	0	0	0	689	02/15/2037	1.A
31397F-HB-1	FREDDIE MAC SERIES 3271 CLASS SD 2.647% 02/15/37	09/15/2026	Paydown		0	0	556	558	0	(558)	0	(558)	0	0	0	0	0	129	02/15/2037	1.A
31397F-TH-5	FREDDIE MAC SERIES 3293 CLASS SA 2.667% 03/15/37	09/15/2026	Paydown		0	0	390	425	0	(301)	124	(425)	0	0	0	0	0	219	03/15/2037	1.A
31397G-7A-2	FREDDIE MAC SERIES 3287 CLASS SE 2.937% 03/15/37	09/15/2026	Paydown		0	0	1,997	1,129	0	(2,130)	0	(2,130)	0	0	0	0	0	419	03/15/2037	1.A
31397G-KC-3	FREDDIE MAC SERIES 3308 CLASS SQ 3.337% 02/15/33	09/15/2026	Paydown		0	0	2,114	2,137	0	(2,137)	0	(2,137)	0	0	0	0	0	635	02/15/2033	1.A
31397G-QV-5	FREDDIE MAC SERIES 3300 CLASS LO 0.000% 02/15/37	09/01/2026	Paydown		12,995	12,995	10,323	10,811	0	2,184	0	2,184	0	12,995	0	0	0	0	02/15/2037	1.A
31397G-R2-8	FREDDIE MAC SERIES 3300 CLASS MO 0.000% 11/15/36	09/01/2026	Paydown		23,020	23,020	17,266	17,965	0	5,055	0	5,055	0	23,020	0	0	0	0	11/15/2036	1.A
31397G-S3-5	FREDDIE MAC SERIES 3297 CLASS CI 2.997% 04/15/37	09/15/2026	Paydown		0	0	3,301	3,455	0	(3,455)	0	(3,455)	0	0	0	0	0	746	04/15/2037	1.A
31397H-D3-9	FREDDIE MAC SERIES 3318 CLASS CS 2.650% 05/15/37	09/15/2026	Paydown		0	0	244	317	0	(317)	0	(317)	0	0	0	0	0	60	05/15/2037	1.A
31397H-DN-5	FREDDIE MAC SERIES 3318 CLASS GS 2.648% 05/15/37	09/15/2026	Paydown		0	0	42	42	0	(37)	6	(43)	0	0	0	0	0	8	05/15/2037	1.A
31397J-5X-8	FREDDIE MAC SERIES 3331 CLASS SP 2.588% 06/15/37	09/15/2026	Paydown		0	0	4,894	5,269	0	(5,269)	0	(5,269)	0	0	0	0	0	1,065	06/15/2037	1.A
31397J-DA-9	FREDDIE MAC SERIES 3325 CLASS CS 2.898% 06/15/37	09/15/2026	Paydown		0	0	3,597	3,746	0	(3,260)	485	(3,745)	0	0	0	0	0	823	06/15/2037	1.A
31397J-KD-5	FREDDIE MAC SERIES 3326 CLASS SC 2.278% 06/15/37	09/15/2026	Paydown		0	0	598	577	0	(577)	0	(577)	0	0	0	0	0	149	06/15/2037	1.A
31397J-KK-9	FREDDIE MAC SERIES 3326 CLASS SM 2.778% 02/15/36	09/15/2026	Paydown		0	0	9,303	10,511	0	(10,511)	0	(10,511)	0	0	0	0	0	2,325	02/15/2036	1.A
31397J-NZ-3	FREDDIE MAC SERIES 3350 CLASS LZ 6.000% 07/15/37	09/01/2026	Paydown		5,121	5,121	7,191	6,574	0	(1,454)	0	(1,454)	0	5,121	0	0	0	204	07/15/2037	1.A
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37	09/01/2026	Paydown		6,824	6,824	7,442	7,256	0	(432)	0	(432)	0	6,824	0	0	0	248	07/15/2037	1.A
31397L-H9-3	FANNIE MAE SERIES 2008-60 CLASS SA 2.696% 07/25/38	09/25/2026	Paydown		0	0	5,539	5,348	0	(5,348)	0	(5,348)	0	0	0	0	0	1,104	07/25/2038	1.A
31397L-PB-9	FANNIE MAE SERIES 2008-42 CLASS MF 4.155% 03/25/37	09/25/2026	Paydown		147	147	130	134	0	13	0	13	0	147	0	0	0	4	03/25/2037	1.A
31397L-PR-4	FANNIE MAE SERIES 2008-42 CLASS SE 2.996% 05/25/38	09/25/2026	Paydown		0	0	5,731	6,168	0	(6,168)	0	(6,168)	0	0	0	0	0	1,219	05/25/2038	1.A
31397L-X4-6	FANNIE MAE SERIES 2008-62 CLASS SB 2.246% 07/25/38	09/25/2026	Paydown		0	0	10,227	9,557	0	(9,557)	0	(9,557)	0	0	0	0	0	2,068	07/25/2038	1.A
31397M-7C-5	FANNIE MAE SERIES 2009-1 CLASS SM 2.796% 02/25/39	09/25/2026	Paydown		0	0	256	335	0	(335)	0	(335)	0	0	0	0	0	144	02/25/2039	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
..31397M-E4-5	FANNIE MAE SERIES 2008-92 CLASS SA 2.650% 12/25/38	09/25/2026	Paydown		0	0	13,804	15,455	0	(15,455)	0	(15,455)	0	0	0	0	0	3,178	12/25/2038	1.A
..31397N-FK-6	FANNIE MAE SERIES 2009-17 CLASS YS 1.846% 03/25/39	09/25/2026	Paydown		0	0	129	162	0	(162)	0	(162)	0	0	0	0	0	33	03/25/2039	1.A
..31397N-MG-7	FANNIE MAE SERIES 2009-11 CLASS PO 0.000% 08/25/38	09/01/2026	Paydown		2,627	2,627	1,525	1,718	0	909	0	909	0	2,627	0	0	0	0	08/25/2038	1.A
..31397N-SE-6	FANNIE MAE SERIES 2009-22 CLASS AS 1.846% 04/25/37	09/25/2026	Paydown		0	0	1,412	1,490	0	(1,490)	0	(1,490)	0	0	0	0	0	316	04/25/2037	1.A
..31397P-2K-5	FREDDIE MAC SERIES 3376 CLASS SJ 2.588% 10/15/37	09/15/2026	Paydown		0	0	157	225	0	(225)	0	(225)	0	0	0	0	0	63	10/15/2037	1.A
..31397P-AQ-3	FREDDIE MAC SERIES 3385 CLASS SI 2.637% 11/15/37	09/15/2026	Paydown		0	0	621	491	0	(491)	0	(491)	0	0	0	0	0	120	11/15/2037	1.A
..31397P-FP-0	FREDDIE MAC SERIES 3387 CLASS SC 2.637% 11/15/37	09/15/2026	Paydown		0	0	30	37	0	(37)	0	(37)	0	0	0	0	0	18	11/15/2037	1.A
..31397P-FR-6	FREDDIE MAC SERIES 3387 CLASS SE 2.637% 11/15/37	09/15/2026	Paydown		0	0	2,977	3,572	0	(3,572)	0	(3,572)	0	0	0	0	0	840	11/15/2037	1.A
..31397P-MB-3	FREDDIE MAC SERIES 3397 CLASS SQ 2.207% 12/15/37	09/15/2026	Paydown		0	0	5,313	6,302	0	(6,302)	0	(6,302)	0	0	0	0	0	1,248	12/15/2037	1.A
..31397P-NN-6	FREDDIE MAC SERIES 3400 CLASS SI 2.168% 12/15/37	09/15/2026	Paydown		0	0	3,161	3,719	0	(3,719)	0	(3,719)	0	0	0	0	0	731	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	1,201	1,242	0	(1,242)	0	(1,242)	0	0	0	0	0	244	01/15/2038	1.A
..31397Q-3A-4	FANNIE MAE SERIES 2010-149 CLASS SJ 2.700% 01/25/41	09/25/2026	Paydown		0	0	12,952	14,241	0	(14,241)	0	(14,241)	0	0	0	0	0	2,812	01/25/2041	1.A
..31397Q-WL-8	FANNIE MAE SERIES 2011-15 CLASS B 3.500% 03/25/31	09/01/2026	Paydown		61,366	61,366	59,505	59,753	0	1,613	0	1,613	0	61,366	0	0	0	1,437	03/25/2031	1.A
..31397Q-Y2-8	FANNIE MAE SERIES 2010-147 CLASS US 2.281% 01/25/41	09/01/2026	Paydown		5,011	5,011	4,176	5,698	0	807	1,494	(687)	0	5,011	0	0	0	68	01/25/2041	1.A
..31397R-C3-8	FREDDIE MAC SERIES 3416 CLASS BI 2.488% 02/15/38	09/15/2026	Paydown		0	0	2,239	2,255	0	(2,255)	0	(2,255)	0	0	0	0	0	485	02/15/2038	1.A
..31397R-DX-1	FREDDIE MAC SERIES 3420 CLASS CS 2.537% 02/15/38	09/15/2026	Paydown		0	0	2,944	3,698	0	(3,275)	423	(3,698)	0	0	0	0	0	680	02/15/2038	1.A
..31397R-MY-9	FREDDIE MAC SERIES 3429 CLASS SQ 6.115% 03/15/38	09/15/2026	Paydown		2,572	2,572	2,452	2,559	0	13	0	13	0	2,572	0	0	0	105	03/15/2038	1.A
..31397S-GV-0	FANNIE MAE SERIES 2011-33 CLASS PE 4.500% 04/25/41	09/01/2026	Paydown		25,593	25,593	24,419	24,476	0	1,116	0	1,116	0	25,593	0	0	0	749	04/25/2041	1.A
..31397S-LZ-5	FANNIE MAE SERIES 2011-30 CLASS PS 2.796% 04/25/41	09/25/2026	Paydown		0	0	51	74	0	(72)	2	(74)	0	0	0	0	0	126	04/25/2041	1.A
..31397S-M7-6	FANNIE MAE SERIES 2011-41 CLASS DG 4.500% 05/25/41	09/01/2026	Paydown		23,894	23,894	23,154	23,180	0	715	0	715	0	23,894	0	0	0	717	05/25/2041	1.A
..31397T-3Q-3	FREDDIE MAC SERIES 3442 CLASS MT 3.795% 07/15/34	09/15/2026	Paydown		17,597	17,597	17,014	16,546	0	1,052	0	1,052	0	17,597	0	0	0	454	07/15/2034	1.A
..31397U-3F-4	FANNIE MAE SERIES 2011-60 CLASS OA 0.000% 08/25/39	09/01/2026	Paydown		5,507	5,507	4,596	4,720	0	661	0	661	0	5,507	0	0	0	0	08/25/2039	1.A
..31397U-KP-3	FANNIE MAE SERIES 2011-51 CLASS KS 2.646% 06/25/41	09/25/2026	Paydown		78,344	78,344	68,458	71,293	0	7,051	0	7,051	0	78,344	0	0	0	1,456	06/25/2041	1.A
..31397U-M7-1	FANNIE MAE SERIES 2011-57 CLASS SE 2.246% 07/25/41	09/25/2026	Paydown		0	0	3,363	4,515	0	(4,074)	442	(4,516)	0	0	0	0	0	876	07/25/2041	1.A
..31397U-RB-7	FANNIE MAE SERIES 2011-53 CLASS ST 2.115% 06/25/41	09/25/2026	Paydown		0	0	41,403	54,054	0	(54,054)	0	(54,054)	0	0	0	0	0	10,812	06/25/2041	1.A
..31397Y-SP-7	FREDDIE MAC SERIES 3501 CLASS SJ 2.688% 01/15/39	09/15/2026	Paydown		0	0	3,993	4,056	0	(4,056)	0	(4,056)	0	0	0	0	0	868	01/15/2039	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
..31397Y-ZF-1	FREDDIE MAC SERIES 3510 CLASS ID 2.987% 02/15/37	09/15/2026	Paydown		0	0	6,226	7,536	0	(7,131)	405	(7,536)	0	0	0	0	0	1,876	02/15/2037	1.A
..31397Y-ZP-9	FREDDIE MAC SERIES 3510 CLASS OD 0.000% 02/15/37	09/15/2026	Paydown		9,182	9,182	8,261	8,378	0	804	0	804	0	9,182	0	0	0	0	02/15/2037	1.A
..31398E-BM-5	FREDDIE MAC SERIES 3540 CLASS KS 2.188% 11/15/36	09/15/2026	Paydown		0	0	518	810	0	(810)	0	(810)	0	0	0	0	0	403	11/15/2036	1.A
..31398E-PY-4	FREDDIE MAC SERIES 3549 CLASS WS 1.238% 07/15/39	09/15/2026	Paydown		0	0	296	361	0	(260)	101	(361)	0	0	0	0	0	68	07/15/2039	1.A
..31398E-X7-4	FREDDIE MAC SERIES 3550 CLASS GS 2.987% 07/15/39	09/15/2026	Paydown		0	0	5,763	5,689	0	(5,689)	0	(5,689)	0	0	0	0	0	1,288	07/15/2039	1.A
..31398F-6B-2	FANNIE MAE SERIES 2009-101 CLASS NS 2.356% 12/25/39	09/25/2026	Paydown		0	0	12,268	14,843	0	(14,843)	0	(14,843)	0	0	0	0	0	2,809	12/25/2039	1.A
..31398F-7C-9	FANNIE MAE WHOLE LOAN SERIES 2009-W1 CLASS PO 0.000% 12/25/49	09/01/2026	Paydown		8,862	8,862	7,690	7,852	0	1,010	0	1,010	0	8,862	0	0	0	0	12/25/2049	1.A
..31398F-B6-7	FANNIE MAE SERIES 2009-90 CLASS TS 2.346% 11/25/39	09/25/2026	Paydown		0	0	3,324	3,712	0	(3,712)	0	(3,712)	0	0	0	0	0	739	11/25/2039	1.A
..31398F-LW-9	FANNIE MAE SERIES 2009-78 CLASS YS 2.926% 10/25/39	09/25/2026	Paydown		0	0	8,318	8,963	0	(8,963)	0	(8,963)	0	0	0	0	0	1,828	10/25/2039	1.A
..31398F-PJ-4	FANNIE MAE SERIES 2009-82 CLASS SC 2.276% 10/25/39	09/25/2026	Paydown		0	0	2,036	1,937	0	(1,937)	0	(1,937)	0	0	0	0	0	442	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-RQ-6	FANNIE MAE SERIES 2009-86 CLASS AO 0.000% 08/25/36	09/01/2026	Paydown		67,650	67,650	62,132	64,528	0	3,121	0	3,121	0	67,650	0	0	0	0	08/25/2036	1.A
..31398F-RT-0	FANNIE MAE SERIES 2009-86 CLASS OT 0.000% 10/25/37	09/01/2026	Paydown		3,363	3,363	2,922	2,995	0	368	0	368	0	3,363	0	0	0	0	10/25/2037	1.A
..31398G-3F-4	FANNIE MAE SERIES 2010-3 CLASS SA 2.446% 02/25/40	09/25/2026	Paydown		0	0	6,515	7,248	0	(7,248)	0	(7,248)	0	0	0	0	0	1,581	02/25/2040	1.A
..31398G-AF-6	FANNIE MAE SERIES 2009-104 CLASS KS 2.396% 12/25/39	09/25/2026	Paydown		0	0	8,694	10,252	0	(10,252)	0	(10,252)	0	0	0	0	0	2,001	12/25/2039	1.A
..31398G-G8-6	FANNIE MAE SERIES 2010-5 CLASS SA 2.446% 02/25/40	09/25/2026	Paydown		0	0	11,402	16,145	0	(12,313)	3,832	(16,145)	0	0	0	0	0	2,717	02/25/2040	1.A
..31398G-WE-5	FANNIE MAE SERIES 2009-113 CLASS SA 2.396% 01/25/40	09/25/2026	Paydown		0	0	10,922	11,897	0	(11,897)	0	(11,897)	0	0	0	0	0	2,911	01/25/2040	1.A
..31398G-YZ-6	FANNIE MAE SERIES 2010-8 CLASS SY 2.445% 02/25/40	09/25/2026	Paydown		0	0	3,654	4,167	0	(4,167)	0	(4,167)	0	0	0	0	0	891	02/25/2040	1.A
..31398J-HH-9	FREDDIE MAC SERIES 3560 CLASS DS 2.937% 08/15/39	09/15/2026	Paydown		0	0	6,410	6,764	0	(6,764)	0	(6,764)	0	0	0	0	0	1,233	08/15/2039	1.A
..31398J-SS-3	FREDDIE MAC SERIES 3572 CLASS JS 3.037% 09/15/39	09/15/2026	Paydown		0	0	4,341	4,177	0	(4,177)	0	(4,177)	0	0	0	0	0	1,890	09/15/2039	1.A
..31398J-VX-8	FREDDIE MAC SERIES 3578 CLASS BO 0.000% 10/15/36	09/01/2026	Paydown		2,065	2,065	696	488	0	1,576	0	1,576	0	2,065	0	0	0	0	10/15/2036	1.A
..31398K-CC-2	FREDDIE MAC SERIES 3582 CLASS VS 3.038% 10/15/39	09/15/2026	Paydown		0	0	14,466	14,762	0	(14,762)	0	(14,762)	0	0	0	0	0	3,114	10/15/2039	1.A
..31398K-QQ-6	FREDDIE MAC SERIES 3604 CLASS PO 0.000% 05/15/36	09/01/2026	Paydown		1,919	1,919	1,714	1,764	0	155	0	155	0	1,919	0	0	0	0	05/15/2036	1.A
..31398K-QW-3	FREDDIE MAC SERIES 3604 CLASS SI 2.887% 05/15/36	09/15/2026	Paydown		0	0	3,430	3,723	0	(3,723)	0	(3,723)	0	0	0	0	0	887	05/15/2036	1.A
..31398K-VS-6	FREDDIE MAC SERIES 3600 CLASS SB 4.719% 07/15/39	09/15/2026	Paydown		165	165	182	192	0	(26)	0	(26)	0	165	0	0	0	5	07/15/2039	1.A
..31398L-QK-7	FREDDIE MAC SERIES 3607 CLASS AO 0.000% 04/15/36	09/01/2026	Paydown		11,496	11,496	9,860	10,153	0	1,343	0	1,343	0	11,496	0	0	0	0	04/15/2036	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
31398L-R3-4	FREDDIE MAC SERIES 3607 CLASS TO 0.000% 10/15/39	09/15/2026	Paydown		2,621	2,621	2,309	2,369	0	252	0	252	0	2,621	0	0	0	0	10/15/2039	1.A
31398L-XD-5	FREDDIE MAC SERIES 3622 CLASS GI 1.405% 06/15/37	09/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	55	06/15/2037	1.A
31398L-ZP-6	FREDDIE MAC SERIES 3621 CLASS BO 0.000% 01/15/40	09/01/2026	Paydown		780	780	677	701	0	79	0	79	0	780	0	0	0	0	01/15/2040	1.A
31398M-F8-4	FANNIE MAE SERIES 2010-28 CLASS BS 3.028% 04/25/40	09/25/2026	Paydown		227	227	250	256	0	(30)	0	(30)	0	227	0	0	0	4	04/25/2040	1.A
31398M-QR-0	FANNIE MAE SERIES 2010-15 CLASS SD 2.456% 03/25/40	09/25/2026	Paydown		0	0	8,381	9,881	0	(9,881)	0	(9,881)	0	0	0	0	0	2,405	03/25/2040	1.A
31398N-BH-6	FANNIE MAE SERIES 2010-102 CLASS S 2.746% 09/25/40	09/25/2026	Paydown		0	0	5,914	7,878	0	(6,133)	1,745	(7,878)	0	0	0	0	0	1,349	09/25/2040	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
31398N-HF-4	FANNIE MAE SERIES 2010-97 CLASS SC 0.846% 09/25/40	09/25/2026	Paydown		0	0	6,222	7,690	0	(6,274)	1,416	(7,690)	0	0	0	0	0	1,322	09/25/2040	1.A
31398N-L2-8	FANNIE MAE SERIES 2010-110 CLASS SB 2.196% 10/25/40	09/25/2026	Paydown		0	0	17,848	22,013	0	(22,013)	0	(22,013)	0	0	0	0	0	3,681	10/25/2040	1.A
31398N-NM-2	FANNIE MAE SERIES 2010-115 CLASS SE 2.196% 10/25/40	09/25/2026	Paydown		0	0	1,673	2,118	0	(2,118)	0	(2,118)	0	0	0	0	0	358	10/25/2040	1.A
31398N-TF-1	FANNIE MAE SERIES 2010-109 CLASS PS 2.796% 10/25/40	09/25/2026	Paydown		0	0	4,785	5,235	0	(5,235)	0	(5,235)	0	0	0	0	0	1,424	10/25/2040	1.A
31398N-U8-5	FANNIE MAE SERIES 2010 123 CLASS BP 4.500% 11/25/40	09/01/2026	Paydown		76,822	76,822	75,235	75,390	0	1,432	0	1,432	0	76,822	0	0	0	2,290	11/25/2040	1.A
31398N-V9-2	FANNIE MAE SERIES 2010-123 CLASS SE 2.216% 11/25/40	09/25/2026	Paydown		0	0	7,838	9,657	0	(9,657)	0	(9,657)	0	0	0	0	0	1,769	11/25/2040	1.A
31398P-QC-6	FANNIE MAE SERIES 2010-40 CLASS SJ 2.596% 04/25/40	09/25/2026	Paydown		0	0	101	186	0	(175)	11	(186)	0	0	0	0	0	227	04/25/2040	1.A
31398P-U2-3	FANNIE MAE SERIES 2010-39 CLASS OT 0.000% 10/25/35	09/01/2026	Paydown		3,255	3,255	2,888	2,992	0	263	0	263	0	3,255	0	0	0	0	10/25/2035	1.A
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40	09/01/2026	Paydown		181	181	199	189	0	(8)	0	(8)	0	181	0	0	0	7	05/25/2040	1.A
31398R-LT-0	FANNIE MAE SERIES 2010-65 CLASS SC 2.087% 05/25/40	09/25/2026	Paydown		37,305	37,305	35,368	37,965	0	(660)	0	(660)	0	37,305	0	0	0	522	05/25/2040	1.A
31398S-K9-3	FANNIE MAE SERIES 2010-135 CLASS BE 4.500% 12/25/40	09/01/2026	Paydown		116,494	116,494	114,328	114,351	0	2,143	0	2,143	0	116,494	0	0	0	3,473	12/25/2040	1.A
31398S-MC-4	FANNIE MAE SERIES 2010-134 CLASS SV 2.216% 12/25/40	09/25/2026	Paydown		0	0	12,040	14,475	0	(14,475)	0	(14,475)	0	0	0	0	0	2,834	12/25/2040	1.A
31398S-XR-9	FANNIE MAE SERIES 2010-141 CLASS SB 2.226% 12/25/40	09/25/2026	Paydown		0	0	4,884	4,901	0	(4,901)	0	(4,901)	0	0	0	0	0	1,030	12/25/2040	1.A
31398T-6S-5	FANNIE MAE SERIES 2010-108 CLASS BC 4.000% 09/25/40	09/01/2026	Paydown		2,818	2,818	2,746	2,761	0	57	0	57	0	2,818	0	0	0	75	09/25/2040	1.A
31398T-GX-3	FANNIE MAE SERIES 2010-68 CLASS SC 2.676% 07/25/40	09/25/2026	Paydown		0	0	3,417	4,031	0	(4,031)	0	(4,031)	0	0	0	0	0	881	07/25/2040	1.A
31398W-4K-7	FREDDIE MAC SERIES 3626 CLASS AS 1.622% 06/15/37	09/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	229	06/15/2037	1.A
31398W-RF-3	FREDDIE MAC SERIES 3632 CLASS BS 4.960% 02/15/40	09/15/2026	Paydown		4,848	4,848	4,700	5,009	0	(161)	0	(161)	0	4,848	0	0	0	154	02/15/2040	1.A
31398W-T2-0	FREDDIE MAC SERIES 3632 CLASS VS 4.790% 02/15/40	09/15/2026	Paydown		45,865	45,865	26,858	34,499	0	11,366	0	11,366	0	45,865	0	0	0	1,420	02/15/2040	1.A
31406G-JF-7	FNMA POOL 809462 5.630% 02/01/35	09/01/2026	Paydown		6,970	6,970	7,056	7,056	0	(86)	0	(86)	0	6,970	0	0	0	265	02/01/2035	1.A
3140EU-E2-1	FNMA POOL BC0152 3.500% 01/01/46	09/01/2026	Paydown		39,923	39,923	41,611	41,611	0	(1,688)	0	(1,688)	0	39,923	0	0	0	895	01/01/2046	1.A
3140HJ-3A-7	FNMA POOL BK5292 4.500% 06/01/48	09/01/2026	Paydown		16,469	16,469	17,206	17,206	0	(737)	0	(737)	0	16,469	0	0	0	495	06/01/2048	1.A
3140HL-PU-4	FNMA POOL BK6734 5.000% 07/01/48	09/01/2026	Paydown		22,195	22,195	23,799	23,799	0	(1,604)	0	(1,604)	0	22,195	0	0	0	739	07/01/2048	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
..3140J7-RU-1	FNMA POOL BM3198 3.500% 11/01/47	09/01/2026	Paydown		75,422	75,422	74,456	74,456	0	966	0	966	0	75,422	0	0	0	1,755	11/01/2047	1.A
..3140MS-NG-6	FNMA POOL BI1290 5.000% 10/01/52	09/01/2026	Paydown		186,689	186,689	183,393	183,587	0	3,103	0	3,103	0	186,689	0	0	0	6,457	10/01/2052	1.A
..31400P-XT-9	FNMA POOL CB4289 4.500% 08/01/52	09/01/2026	Paydown		315,582	315,582	304,734	306,418	0	9,164	0	9,164	0	315,582	0	0	0	9,682	08/01/2052	1.A
..3140XH-DD-6	FNMA POOL FS1899 3.500% 08/01/51	09/01/2026	Paydown		161,079	161,079	159,116	159,394	0	1,685	0	1,685	0	161,079	0	0	0	3,751	08/01/2051	1.A
..3140XH-Z3-4	FNMA POOL FS2561 5.000% 08/01/52	09/01/2026	Paydown		721,500	721,500	717,780	717,925	0	3,575	0	3,575	0	721,500	0	0	0	24,530	08/01/2052	1.A
..31414G-GZ-6	FNMA POOL 965616 6.000% 12/01/37	09/01/2026	Paydown		284	284	282	282	0	1	0	1	0	284	0	0	0	11	12/01/2037	1.A
..31416B-7D-4	FNMA POOL 995592 5.500% 03/01/39	09/01/2026	Paydown		14,984	14,984	16,791	16,720	0	(1,736)	0	(1,736)	0	14,984	0	0	0	549	03/01/2039	1.A
..31417F-SW-9	FNMA POOL AB8632 3.500% 03/01/43	09/01/2026	Paydown		90,992	90,992	93,864	93,406	0	(2,414)	0	(2,414)	0	90,992	0	0	0	2,122	03/01/2043	1.A
..31418D-FQ-0	FNMA POOL MA3774 3.000% 09/01/49	09/01/2026	Paydown		19,283	19,283	19,626	19,626	0	(343)	0	(343)	0	19,283	0	0	0	386	09/01/2049	1.A
..31418D-GM-8	FNMA POOL MA3803 3.500% 10/01/49	09/01/2026	Paydown		17,695	17,695	18,261	18,349	0	(654)	0	(654)	0	17,695	0	0	0	415	10/01/2049	1.A
..31418E-GK-0	FNMA POOL MA4701 4.500% 08/01/52	09/01/2026	Paydown		107,007	107,007	105,468	105,600	0	1,407	0	1,407	0	107,007	0	0	0	3,213	08/01/2052	1.A
..31418E-HK-9	FNMA POOL MA4733 4.500% 09/01/52	09/01/2026	Paydown		476,499	476,499	468,234	469,026	0	7,473	0	7,473	0	476,499	0	0	0	14,214	09/01/2052	1.A
..31418E-JF-8	FNMA POOL MA4761 5.000% 09/01/52	09/01/2026	Paydown		43,120	43,120	42,443	42,493	0	627	0	627	0	43,120	0	0	0	1,409	09/01/2052	1.A
..31418E-LX-6	FNMA POOL MA4841 5.000% 12/01/52	09/01/2026	Paydown		662,718	662,718	655,832	656,372	0	6,346	0	6,346	0	662,718	0	0	0	21,786	12/01/2052	1.A
..31418E-P2-0	FNMA POOL MA4940 5.000% 03/01/53	09/01/2026	Paydown		202,680	202,680	198,191	198,713	0	3,968	0	3,968	0	202,680	0	0	0	6,659	03/01/2053	1.A
..31418E-T5-9	FNMA POOL MA5071 5.000% 07/01/53	09/01/2026	Paydown		347,151	347,151	340,750	341,324	0	5,827	0	5,827	0	347,151	0	0	0	11,479	07/01/2053	1.A
..31418F-E3-7	FNMA POOL MA5553 5.500% 12/01/54	09/01/2026	Paydown		863,851	863,851	859,397	859,414	0	4,437	0	4,437	0	863,851	0	0	0	31,826	12/01/2054	1.A
..31418F-ED-5	FNMA POOL MA5531 5.500% 11/01/54	09/01/2026	Paydown		876,027	876,027	869,374	869,456	0	6,571	0	6,571	0	876,027	0	0	0	32,307	11/01/2054	1.A
..31418F-GY-7	FNMA POOL MA5614 5.500% 02/01/55	09/01/2026	Paydown		899,258	899,258	891,812	891,923	0	7,335	0	7,335	0	899,258	0	0	0	32,424	02/01/2055	1.A
..31418F-KP-1	FNMA POOL MA5701 6.000% 05/01/55	09/01/2026	Paydown		370,413	370,413	375,651	375,651	0	(5,238)	0	(5,238)	0	370,413	0	0	0	14,411	05/01/2055	1.A
..31418F-LR-6	FNMA POOL MA5735 5.500% 06/01/55	09/01/2026	Paydown		298,765	298,765	297,224	297,239	0	1,526	0	1,526	0	298,765	0	0	0	10,971	06/01/2055	1.A
..31418F-MK-0	FNMA POOL MA5761 6.000% 07/01/55	09/01/2026	Paydown		435,247	435,247	440,212	439,950	0	(4,702)	0	(4,702)	0	435,247	0	0	0	17,266	07/01/2055	1.A
..31418F-R8-2	FNMA POOL MA5910 5.500% 12/01/55	09/01/2026	Paydown		469,408	469,408	474,469	0	0	(5,061)	0	(5,061)	0	469,408	0	0	0	14,987	12/01/2055	1.A
..31418M-ML-3	FNMA POOL AD0362 5.500% 10/01/39	09/01/2026	Paydown		11,861	11,861	12,960	12,960	0	(1,099)	0	(1,099)	0	11,861	0	0	0	478	10/01/2039	1.A
..31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40	09/01/2026	Paydown		112	112	119	118	0	(6)	0	(6)	0	112	0	0	0	4	07/01/2040	1.A
..31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40	09/01/2026	Paydown		6,000	6,000	6,502	6,502	0	(502)	0	(502)	0	6,000	0	0	0	224	05/01/2040	1.A
..31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40	09/01/2026	Paydown		7,782	7,782	8,116	8,116	0	(333)	0	(333)	0	7,782	0	0	0	233	07/01/2040	1.A
..31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40	09/01/2026	Paydown		164	164	177	175	0	(12)	0	(12)	0	164	0	0	0	6	08/01/2040	1.A
..31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40	09/01/2026	Paydown		15,529	15,529	16,184	16,184	0	(655)	0	(655)	0	15,529	0	0	0	501	08/01/2040	1.A
..31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40	09/01/2026	Paydown		5,337	5,337	5,562	5,562	0	(225)	0	(225)	0	5,337	0	0	0	160	08/01/2040	1.A
..31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40	09/01/2026	Paydown		4,143	4,143	4,410	4,410	0	(267)	0	(267)	0	4,143	0	0	0	139	08/01/2040	1.A
..31419D-NR-8	FNMA POOL AE3099 5.000% 09/01/40	09/01/2026	Paydown		3,106	3,106	3,305	3,305	0	(199)	0	(199)	0	3,106	0	0	0	104	09/01/2040	1.A
..3142FR-2X-8	FREDDIE MAC STRIP SERIES 380 CLASS C1 3.000% 01/25/50	09/01/2026	Paydown		0	0	177,613	173,653	0	(173,653)	0	(173,653)	0	0	0	0	0	22,925	01/25/2050	1.A
..3142J6-CW-1	FHLMC POOL RQ0084 5.000% 01/01/56	09/01/2026	Paydown		269,130	269,130	267,743	0	0	1,388	0	1,388	0	269,130	0	0	0	7,763	01/01/2056	1.A
..35564A-AE-1	FREDDIE MAC STACR SERIES 2018- SERIES 2018-HRP2 CLASS M3B 144 6.204% 02/25/47	09/25/2026	Paydown		503,539	503,539	505,792	498,274	0	5,265	0	5,265	0	503,539	0	0	0	20,936	02/25/2047	1.B FE
..46639L-AA-3	JP MORGAN TAXABLE HFA TRUST SERIES 2013-1 CLASS A 144A 3.000% 11/17/41	09/01/2026	Paydown		16,204	16,204	14,694	14,722	0	1,481	0	1,481	0	16,204	0	0	0	309	11/17/2041	1.B FE
..46641A-AA-3	JP MORGAN TAXABLE HFA TRUST SERIES 2013 2 CLASS A 144A 4.000% 08/26/36	09/01/2026	Paydown		8,923	8,923	8,378	8,427	0	495	0	495	0	8,923	0	0	0	236	08/26/2036	1.B FE
..46641X-AA-3	JP MORGAN TAXABLE HFA TRUST SERIES 2014-1 CLASS A 144A 4.000% 11/27/38	09/01/2026	Paydown		13,805	13,805	13,134	13,211	0	594	0	594	0	13,805	0	0	0	374	11/27/2038	1.B FE
..783760-WS-6	RYLAND ACCEPTANCE CORPORATION SERIES 99 CLASS F 6.960% 10/25/26	09/17/2026	DIRECT		0	1,550,749	2,594	292,932	0	0	0	0	0	292,932	0	(292,932)	(292,932)	0	10/25/2026	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)					21,661,526	21,502,953	39,568,999	39,473,053	0	(18,337,679)	204,409	(18,542,088)	0	21,734,091	0	(72,566)	(72,566)	4,174,824	XXX	XXX
..302610-AD-2	FRETE 2021-ML11 TR BDS CLASS SERIES 2021-ML11 CLASS XUS 0.769% 03/25/38	09/01/2026	Paydown		0	0	11,128	8,097	0	(8,097)	0	(8,097)	0	0	0	0	0	746	03/25/2038	1.A FE
..30318L-AK-3	FREDDIE MAC MULTIFAMILY SERIES 2021ML08 CLASS XUS 144A 1.868% 07/25/37	09/01/2026	Paydown		0	0	32,276	24,084	0	(24,084)	0	(24,084)	0	0	0	0	0	2,243	07/25/2037	1.A
..30319N-AA-0	FREDDIE MAC MULTIFAMILY SERIES 2021-ML09 CLASS XUS 144 1.553% 02/25/40	09/01/2026	Paydown		0	0	35,730	27,560	0	(27,560)	0	(27,560)	0	0	0	0	0	2,393	02/25/2040	1.A

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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
..3137F8-4J-9	FREDDIE MAC MULTIFAMILY SERIES KL06 CLASS XFX 1.455% 12/25/29	09/01/2026	Paydown		0	0	17,418	9,258	0	(9,258)	0	(9,258)	0	0	0	0	0	1,869	12/25/2029	1.A
..3137F8-4T-7	FREDDIE MAC MULTIFAMILY SERIES KG04 CLASS X1 0.921% 11/25/30	09/01/2026	Paydown		0	0	7,394	3,975	0	(3,975)	0	(3,975)	0	0	0	0	0	674	11/25/2030	1.A
..3137F8-TU-7	FREDDIE MAC MULTIFAMILY SERIES K-1519 CLAS X1 0.680% 12/25/35	09/01/2026	Paydown		0	0	23,167	16,517	0	(16,517)	0	(16,517)	0	0	0	0	0	1,493	12/25/2035	1.A
..3137FA-QF-8	FREDDIE MAC MULTIFAMILY SERIES KW03 CLASS X1 0.898% 06/25/27	09/01/2026	Paydown		0	0	19,195	5,055	0	(5,055)	0	(5,055)	0	0	0	0	0	3,463	06/25/2027	1.A
..3137FB-AK-2	FREDDIE MAC MULTIFAMILY SERIES K1R3 CLASS X 0.182% 08/25/27	09/01/2026	Paydown		0	0	12,135	3,420	0	(3,420)	0	(3,420)	0	0	0	0	0	1,538	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	21,083	12,066	0	(12,066)	0	(12,066)	0	0	0	0	0	2,309	01/25/2030	1.A
..3137FT-G2-7	FREDDIE MAC STRUCTURED SERIES K109 CLASS X1 1.677% 04/25/30	09/01/2026	Paydown		0	0	19,962	10,632	0	(10,632)	0	(10,632)	0	0	0	0	0	2,102	04/25/2030	1.A
..3137FT-ZM-2	FREDDIE MAC STRUCTURED SERIES K-1515 CLASS X1 1.629% 02/25/35	09/01/2026	Paydown		0	0	3,395	2,390	0	(2,390)	0	(2,390)	0	0	0	0	0	231	02/25/2035	1.A
..3137FX-3T-3	FREDDIE MAC MULTIFAMILY STRUCT SERIES K117 CLASS X1 1.306% 08/25/30	09/01/2026	Paydown		0	0	9,437	5,074	0	(5,074)	0	(5,074)	0	0	0	0	0	874	08/25/2030	1.A
..3137FX-QX-9	FREDDIE MAC MULTIFAMILY STRUCT SERIES K-1518 CLASS X1 0.942% 10/25/35	09/01/2026	Paydown		0	0	11,294	8,214	0	(8,214)	0	(8,214)	0	0	0	0	0	800	10/25/2035	1.A
..3137FY-TY-2	FREDDIE MAC REMIC SERIES K-1520 CLASS X1 0.573% 02/25/36	09/01/2026	Paydown		0	0	3,370	2,387	0	(2,387)	0	(2,387)	0	0	0	0	0	250	02/25/2036	1.A
..3137H0-H7-6	FREDDIE MAC MULTIFAMILY SERIES KLU3 CLASS X1 2.053% 01/25/31	09/01/2026	Paydown		0	0	48,388	25,889	0	(25,889)	0	(25,889)	0	0	0	0	0	4,957	01/25/2031	1.A
..35833T-AB-1	FREDDIE MAC MULTIFAMILY SERIES 2021-ML12 CLASS XUS 1.306% 07/25/41	09/01/2026	Paydown		0	0	11,189	8,547	0	(8,547)	0	(8,547)	0	0	0	0	0	714	07/25/2041	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)					0	0	286,561	173,165	0	(173,165)	0	(173,165)	0	0	0	0	0	26,656	XXX	XXX
..007036-QE-9	ADJUSTABLE RATE MORTGAGE TRUST SERIES 2005-8 CLASS 2A21 4.894% 11/25/35	09/01/2026	Paydown		8,270	8,270	5,952	6,491	0	1,778	0	1,778	0	8,270	0	0	0	265	11/25/2035	1.A FM
..008414-AC-8	AGATE BAY MORTGAGE LOAN TRUST SERIES 2013-1 CLASS B2 144A 3.559% 07/25/43	09/01/2026	Paydown		13,799	13,799	13,301	13,241	0	558	0	558	0	13,799	0	0	0	327	07/25/2043	1.A
..02147F-AQ-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-18CB CLASS A6 12.538% 07/25/36	09/25/2026	Paydown		2,418	2,456	1,449	1,550	0	868	0	868	0	2,418	0	0	0	255	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		3,461	3,429	2,715	2,966	0	495	0	495	0	3,461	0	0	0	142	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	(1,025)	(590)	(516)	0	516	0	516	0	0	0	0	0	54	08/25/2036	1.A FM
..02147W-AN-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-26CB CLASS A13 2.685% 09/25/36	09/25/2026	Paydown		0	0	262	807	0	(807)	0	(807)	0	0	0	0	0	418	09/25/2036	5.C FE
..02151B-AR-9	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2007-22 CLASS 2A1 4.415% 09/25/37	09/25/2026	Paydown		0	(2,758)	(417)	(388)	0	388	0	388	0	0	0	0	0	100	09/25/2037	1.A FM
..02151E-AC-6	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-23CB CLASS A3 4.515% 09/25/37	09/25/2026	Paydown		2,182	1,963	617	425	0	1,757	0	1,757	0	2,182	0	0	0	70	09/25/2037	1.A FM
..02151E-AR-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-23CB CLASS A7 4.415% 09/25/37	09/25/2026	Paydown		4,034	3,629	1,086	746	0	3,288	0	3,288	0	4,034	0	0	0	126	09/25/2037	1.A FM
..02151E-AS-1	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-23CB CLASS A8 12.338% 09/25/37	09/25/2026	Paydown		180	162	76	83	0	97	0	97	0	180	0	0	0	16	09/25/2037	1.A FM
..02151F-AG-4	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2007-21CB CLASS 2A1 4.415% 09/25/37	09/25/2026	Paydown		3	15	3	2	0	1	0	1	0	3	0	0	0	0	09/25/2037	1.A FM
..02151G-AA-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A1 4.565% 10/25/37	08/25/2026	Paydown		0	(2,312)	(346)	(310)	0	310	0	310	0	0	0	0	0	38	10/25/2037	1.A FM

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..02151G-AD-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007 24 CLASS A4 4.715% 10/25/37	08/25/2026	Paydown		0	(2,312)	(366)	(327)	0	327	0	327	0	0	0	0	0	35	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		1,299	1,299	892	1,171	0	128	0	128	0	1,299	0	0	0	31	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		25,716	25,716	23,955	25,716	0	0	0	0	0	25,716	0	0	0	646	04/25/2049	1.A
..058927-AB-0	BANC OF AMERICA FUNDING CORPO SERIES 2006-A CLASS 1A2 5.531% 02/20/36	09/01/2026	Paydown		5,252	5,710	3,193	3,351	0	1,900	0	1,900	0	5,252	0	0	0	209	02/20/2036	1.A FM
..05946X-R2-1	BANC OF AMERICA FUNDING CORP SERIES 2005-7 CLASS 1A2 7.996% 11/25/35	09/25/2026	Paydown		3,082	5,713	2,120	5,252	0	(2,170)	0	(2,170)	0	3,082	0	0	0	324	11/25/2035	1.A FM
..059496-AC-3	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 2A1 5.004% 04/25/37	09/01/2026	Paydown		4,960	5,170	4,441	4,240	0	720	0	720	0	4,960	0	0	0	170	04/25/2037	1.A FM
..059496-BV-0	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 4A1 4.420% 04/25/37	09/01/2026	Paydown		6,509	6,576	5,753	6,007	0	502	0	502	0	6,509	0	0	0	199	04/25/2037	3.A FM
..059496-BV-0	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 4A1 4.420% 04/25/37	09/01/2026	Paydown		2,170	2,192	2,045	2,152	0	18	0	18	0	2,170	0	0	0	66	04/25/2037	5.C FM
..05949C-EK-8	BANC OF AMERICA MORTGAGE SECUR SERIES 2005-G CLASS 3A2 6.497% 08/25/35	09/01/2026	Paydown		31	31	22	0	0	31	0	31	0	31	0	0	0	1	08/25/2035	1.A FM
..05950A-AU-0	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-4 CLASS 4CB1 6.500% 05/25/46	09/01/2026	Paydown		8,899	9,415	9,814	10,043	0	(1,144)	0	(1,144)	0	8,899	0	0	0	374	05/25/2046	5.C FM
..05950F-AC-9	BANC OF AMERICA FUNDING CORP SERIES 2006-4 CLASS A3 4.515% 07/25/36	09/25/2026	Paydown		83	122	31	67	0	15	0	15	0	83	0	0	0	3	07/25/2036	1.A FM
..05951G-BE-1	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A16 4.615% 03/25/37	09/25/2026	Paydown		238	11,372	9,793	8,242	3,112	(11,116)	0	(8,004)	0	238	0	0	0	363	03/25/2037	6. FM
..05951G-BG-6	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A18 4.615% 03/25/37	09/25/2026	Paydown		50	2,369	1,874	1,717	558	(2,225)	0	(1,667)	0	50	0	0	0	76	03/25/2037	6. FM
..05951V-AV-1	BANC OF AMERICA FUNDING CORPOR SERIES 2006-1 CLASS6A1 4.385% 12/20/46	09/21/2026	Paydown		322	322	279	277	0	45	0	45	0	322	0	0	0	8	12/20/2046	1.A FM
..05953Y-AH-4	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS TA1B 5.774% 05/25/37	09/01/2026	Paydown		946	946	849	885	0	61	0	61	0	946	0	0	0	30	05/25/2037	1.A FM
..06051G-BM-0	BANC OF AMERICA FUNDING CORP SERIES 2004-2 CLASS 1CB1 5.750% 09/20/34	08/01/2026	Paydown		19,949	19,949	20,444	21,437	0	(1,488)	0	(1,488)	0	19,949	0	0	0	757	09/20/2034	4.C FM
..06051G-BM-0	BANC OF AMERICA FUNDING CORP SERIES 2004-2 CLASS 1CB1 5.750% 09/20/34	09/01/2026	Paydown		4,736	4,736	4,853	5,089	0	(353)	0	(353)	0	4,736	0	0	0	204	09/20/2034	5.A FM
..07378R-AB-5	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A2 13.246% 02/25/37	09/25/2026	Paydown		6,487	6,375	5,127	5,564	0	923	0	923	0	6,487	0	0	0	296	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	2,317	2,695	0	(2,695)	0	(2,695)	0	0	0	0	0	612	02/25/2037	6. FE
..07384M-YU-0	BEAR STEARNS ADJUSTABLE RATE SERIES 2003-7 CLASS 4AM 5.786% 10/25/33	09/01/2026	Paydown		23,832	23,832	23,832	24,250	0	(418)	0	(418)	0	23,832	0	0	0	933	10/25/2033	2.C FM
..07384Y-NA-0	BEAR STEARNS ASSET BACKED SECU SERIES 2003-AC5 CLASS A5 5.250% 10/25/33	09/01/2026	Paydown		2,903	2,903	2,884	2,893	0	10	0	10	0	2,903	0	0	0	107	10/25/2033	1.A FM
..07386V-AB-6	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC3 CLASS A2 2.585% 04/25/37	09/25/2026	Paydown		0	0	6,518	9,617	0	(9,617)	0	(9,617)	0	0	0	0	0	2,244	04/25/2037	5.C FE
..073879-4H-8	BEAR STEARNS ASSET BACKED SE SERIES 2005-AC9 CLASS A4 9.597% 12/25/35	09/25/2026	Paydown		5,767	5,767	3,762	3,573	0	2,194	0	2,194	0	5,767	0	0	0	98	12/25/2035	1.A FM
..073879-T2-4	BEAR STEARNS ASSET BACKED SE SERIES 2005-AC7 CLASS A1 4.315% 10/25/35	08/25/2026	Paydown		707	707	542	355	88	264	0	352	0	707	0	0	0	18	10/25/2035	5.B FM
..073879-T2-4	BEAR STEARNS ASSET BACKED SE SERIES 2005-AC7 CLASS A1 4.315% 10/25/35	07/25/2026	Paydown		57	57	44	29	7	21	0	28	0	57	0	0	0	1	10/25/2035	5.C FM
..073879-Z2-7	BEAR STEARNS ASSET BACKED SE SERIES 2005-AC8 CLASS A1 4.345% 11/25/35	09/25/2026	Paydown		1	(6)	(2)	(2)	0	2	0	2	0	1	0	0	0	0	11/25/2035	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
..07387U-CE-9	BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC1 CLASS 1A1 6.250% 02/25/36	09/01/2026	Paydown		3,056	3,056	1,572	1,020	0	2,036	0	2,036	0	3,056	0	0	0	45	02/25/2036	1.A FM
..07387U-GC-9	BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC2 CLASS 1A2 12.441% 03/25/36	09/25/2026	Paydown		694	694	323	214	0	480	0	480	0	694	0	0	0	17	03/25/2036	1.A FM
..073882-AC-6	BEAR STEARNS ADJUSTABLE RATE M SERIES 2006-4 CLASS 2A1 4.001% 10/25/36	09/01/2026	Paydown		14,761	15,212	13,713	13,854	0	908	0	908	0	14,761	0	0	0	415	10/25/2036	1.A FM
..07388H-AB-2	BEAR STEARNS ASSET BACKED SE SERIES 2006-AC4 CLASS A2 18.853% 07/25/36	09/25/2026	Paydown		3,794	3,377	3,209	3,678	0	116	0	116	0	3,794	0	0	0	334	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		31,388	31,388	30,368	30,940	0	448	0	448	0	31,388	0	0	0	791	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		179,902	179,902	176,248	175,592	0	4,310	0	4,310	0	179,902	0	0	0	2,887	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	3,263	3,334	0	(199)	0	(199)	0	3,134	0	0	0	85	08/25/2048	1.A
..12553X-AK-9	CIM TRUST SERIES 2018-INV1 CLASS A10 144 4.000% 08/25/48	09/01/2026	Paydown		27,425	27,425	26,675	26,253	0	1,172	0	1,172	0	27,425	0	0	0	748	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		70,580	70,580	71,052	71,312	0	(731)	0	(731)	0	70,580	0	0	0	1,925	08/25/2048	1.A
..12554C-BA-5	CIM TRUST SERIES 2018-J1 CLASS AX1 144A 0.132% 03/25/48	09/01/2026	Paydown		0	0	1,734	1,829	0	(1,829)	0	(1,829)	0	0	0	0	0	800	03/25/2048	1.A FE
..12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49	09/01/2026	Paydown		12,596	12,596	13,333	13,735	0	(1,138)	0	(1,138)	0	12,596	0	0	0	340	05/25/2049	1.A
..12554T-AR-2	CIM TRUST SERIES 2019-INV2 CLASS A15 144 4.000% 05/25/49	09/01/2026	Paydown		4,535	4,535	4,485	4,455	0	79	0	79	0	4,535	0	0	0	122	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		13,495	13,495	14,190	15,247	0	(1,752)	0	(1,752)	0	13,495	0	0	0	361	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		70,337	70,337	67,915	68,321	0	2,016	0	2,016	0	70,337	0	0	0	2,113	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		20,807	20,807	21,819	21,748	0	(941)	0	(941)	0	20,807	0	0	0	434	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		6,105	6,105	6,252	6,297	0	(192)	0	(192)	0	6,105	0	0	0	142	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		2,595	2,595	2,632	2,643	0	(48)	0	(48)	0	2,595	0	0	0	60	08/25/2049	1.A
..12558T-AE-7	CIM TRUST SERIES 2019-J2 CLASS A5 144A 3.500% 10/25/49	09/01/2026	Paydown		141,388	141,388	141,727	141,771	0	(383)	0	(383)	0	141,388	0	0	0	3,345	10/25/2049	1.A
..12558T-AN-7	CIM TRUST SERIES 2019-J2 CLASS A13 144A 3.500% 10/25/49	09/01/2026	Paydown		45,657	45,657	45,936	45,978	0	(321)	0	(321)	0	45,657	0	0	0	1,080	10/25/2049	1.A
..12560A-AB-0	CIM TRUST SERIES 2020-INVI CLASS A2 144A 2.500% 04/25/50	09/01/2026	Paydown		28,274	28,274	29,705	29,767	0	(1,492)	0	(1,492)	0	28,274	0	0	0	449	04/25/2050	1.A
..12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50	09/01/2026	Paydown		35,343	35,343	37,275	37,365	0	(2,022)	0	(2,022)	0	35,343	0	0	0	674	04/25/2050	1.A
..12560A-AS-3	CIM TRUST SERIES 2020-INV1 CLASS AI01 14 0.918% 04/25/50	09/01/2026	Paydown		0	0	57,586	63,320	0	(63,320)	0	(63,320)	0	0	0	0	0	10,056	04/25/2050	1.A FE
..12560A-AT-1	CIM TRUST SERIES 2020-INV1 CLASS AI02 14 0.500% 04/25/50	09/01/2026	Paydown		0	0	28,682	31,920	0	(31,920)	0	(31,920)	0	0	0	0	0	5,119	04/25/2050	1.A FE
..12565V-BG-7	CIM TRUST SERIES 2021-J3 CLASS A31 144A 2.500% 06/25/51	09/01/2026	Paydown		20,498	20,498	20,639	20,629	0	(131)	0	(131)	0	20,498	0	0	0	330	06/25/2051	1.A
..12565V-BN-2	CIM TRUST SERIES 2021-J3 CLASS AX1 144A 0.113% 06/25/51	09/01/2026	Paydown		0	0	16,662	17,172	0	(17,172)	0	(17,172)	0	0	0	0	0	2,288	06/25/2051	1.A FE
..12566X-AL-2	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A7 CLASS 2A2 15.425% 07/25/37	09/25/2026	Paydown		5,671	7,755	5,784	7,051	0	(1,380)	0	(1,380)	0	5,671	0	0	0	813	07/25/2037	1.C FM

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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
12568P-CD-3	CIM TRUST SERIES 2020-J2 CLASS B1 144A 2.755% 01/25/51	09/01/2026	Paydown		23,936	23,936	24,159	24,109	0	(173)	0	(173)	0	23,936	0	0	0	434	01/25/2051	1.A
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47	09/01/2026	Paydown		80,486	80,486	80,628	80,610	0	(124)	0	(124)	0	80,486	0	0	0	1,719	06/25/2047	1.A
12637L-AL-3	CSMLT TRUST SERIES 2015-2 CLASS A7 144A 3.500% 08/25/45	09/01/2026	Paydown		4,120	4,120	3,672	3,634	0	486	0	486	0	4,120	0	0	0	96	08/25/2045	1.A
12646X-AY-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR3 CLASS B3 144A 3.381% 05/25/43	09/01/2026	Paydown		5,966	5,966	5,781	5,830	0	136	0	136	0	5,966	0	0	0	135	05/25/2043	1.A
12647G-BP-2	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR4 CLASS A9 144A 3.000% 07/25/43	09/01/2026	Paydown		12,111	12,111	10,611	10,654	0	1,457	0	1,457	0	12,111	0	0	0	242	07/25/2043	1.A
12647G-BS-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR4 CLASS A14 144 3.000% 07/25/43	09/01/2026	Paydown		929	929	810	814	0	115	0	115	0	929	0	0	0	19	07/25/2043	1.A
12647G-CM-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR4 CLASS B1 144A 3.475% 07/25/43	09/01/2026	Paydown		12,120	12,120	11,331	11,462	0	659	0	659	0	12,120	0	0	0	282	07/25/2043	1.A
12647G-CN-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR4 CLASS B2 144A 3.475% 07/25/43	09/01/2026	Paydown		19,588	19,588	18,560	18,733	0	855	0	855	0	19,588	0	0	0	455	07/25/2043	1.A
12647L-AC-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-9R CLASS A2 144A 3.000% 05/27/43	09/01/2026	Paydown		8,694	8,694	7,798	7,829	0	865	0	865	0	8,694	0	0	0	161	05/27/2043	1.A FE
12647P-AJ-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-7 CLASS A10 144A 3.500% 08/25/43	09/01/2026	Paydown		2,945	2,945	2,610	2,587	0	358	0	358	0	2,945	0	0	0	69	08/25/2043	1.A
12647V-AZ-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR5 CLASS B3 144A 3.608% 10/25/43	09/01/2026	Paydown		11,827	11,827	11,503	11,628	0	199	0	199	0	11,827	0	0	0	263	10/25/2043	1.A
12648A-AY-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B1 144A 3.593% 11/25/43	09/01/2026	Paydown		16,356	16,356	15,661	15,704	0	652	0	652	0	16,356	0	0	0	370	11/25/2043	1.A
12648A-AZ-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B-2 3.593% 11/25/43	09/01/2026	Paydown		14,276	14,276	13,485	13,530	0	746	0	746	0	14,276	0	0	0	323	11/25/2043	1.A
12648A-BA-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B3 144A 3.593% 11/25/43	09/01/2026	Paydown		8,871	8,871	8,689	8,734	0	137	0	137	0	8,871	0	0	0	201	11/25/2043	1.A
12648H-BD-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS B3 144A 3.798% 04/25/44	09/01/2026	Paydown		4,757	4,757	4,635	4,657	0	100	0	100	0	4,757	0	0	0	121	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		5,529	5,529	5,397	5,378	0	151	0	151	0	5,529	0	0	0	147	07/25/2044	1.A
12649K-AQ-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2015-WIN1 CLASS A11 144 3.500% 12/25/44	09/01/2026	Paydown		9,709	9,709	8,697	8,711	0	998	0	998	0	9,709	0	0	0	227	12/25/2044	1.A
12649N-AQ-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2015-1 CLASS A6 144A 3.500% 01/25/45	09/01/2026	Paydown		5,844	5,844	5,283	5,288	0	556	0	556	0	5,844	0	0	0	136	01/25/2045	1.A
12649R-AA-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2015-2 CLASS AX3 144A 0.347% 02/25/45	09/01/2026	Paydown		0	0	4,717	4,253	0	(4,253)	0	(4,253)	0	0	0	0	0	1,004	02/25/2045	1.A FE
12650U-BA-8	CSMLT TRUST SERIES 2015-3 CLASS B2 144A 4.352% 11/25/45	09/01/2026	Paydown		76,543	76,543	66,206	68,034	0	8,509	0	8,509	0	76,543	0	0	0	2,333	11/25/2045	1.A
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A 5.102% 05/25/67	09/01/2026	Paydown		79,939	79,939	79,938	82,162	0	(2,223)	0	(2,223)	0	79,939	0	0	0	2,635	05/25/2067	1.A
12667G-GA-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-19CB CLASS A2 8.107% 06/25/35	09/25/2026	Paydown		7,182	6,824	5,295	5,220	0	1,962	0	1,962	0	7,182	0	0	0	447	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		1,241	1,206	873	989	0	252	0	252	0	1,241	0	0	0	79	07/25/2035	1.A FM
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-26CB CLASS A1 4.515% 07/25/35	09/25/2026	Paydown		1,893	1,893	1,323	1,123	0	770	0	770	0	1,893	0	0	0	52	07/25/2035	1.A FM
12667G-YX-5	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2005-31 CLASS 1A1 4.575% 08/25/35	09/25/2026	Paydown		14,239	14,239	13,725	13,895	0	344	0	344	0	14,239	0	0	0	405	08/25/2035	1.A FM
12668A-KU-8	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-53T2 CLASS 2A6 4.515% 11/25/35	09/25/2026	Paydown		16,737	16,719	8,142	7,545	0	9,192	0	9,192	0	16,737	0	0	0	489	11/25/2035	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
..12668A-NB-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-55CB CLASS 2A4 8.537% 11/25/35	08/25/2026	Paydown		0	(1)	(1)	(1)	0	1	0	1	0	0	0	0	0	0	11/25/2035	1.A FM
..12668B-UH-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-HY10 CLASS 2A1 4.951% 05/25/36	09/01/2026	Paydown		7,538	7,538	6,697	8,351	0	(813)	0	(813)	0	7,538	0	0	0	247	05/25/2036	5.A FM
..12668B-WF-6	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-11CB CLASS 3A1 6.500% 05/25/36	09/01/2026	Paydown		0	34	17	14	0	(14)	0	(14)	0	0	0	0	0	3	05/25/2036	1.A FM
..12669F-AU-7	COUNTRYWIDE HOME LOANS SERIES 2003-56 CLASS 3A7B 5.859% 12/25/33	09/01/2026	Paydown		22,750	22,750	23,087	23,400	0	(650)	0	(650)	0	22,750	0	0	0	816	12/25/2033	1.A FM
..12669F-QA-4	COUNTRYWIDE HOME LOANS SERIES 2004-3 CLASS A26 5.500% 04/25/34	09/01/2026	Paydown		14,164	14,164	14,226	14,209	0	(45)	0	(45)	0	14,164	0	0	0	519	04/25/2034	1.A FM
..12669G-NP-2	COUNTRYWIDE HOME LOANS SERIES 2005-7 CLASS 2A1 4.785% 03/25/35	09/25/2026	Paydown		3,197	3,197	2,910	3,061	0	136	0	136	0	3,197	0	0	0	109	03/25/2035	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		2,249	2,249	2,334	2,391	0	(142)	0	(142)	0	2,249	0	0	0	61	04/25/2049	1.A
..16158R-AM-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS A11X 14 1.535% 04/25/49	09/25/2026	Paydown		0	0	228	329	0	(329)	0	(329)	0	0	0	0	0	67	04/25/2049	1.A FE
..16158R-AU-0	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS AX1 144 0.139% 04/25/49	09/01/2026	Paydown		0	0	75	109	0	(109)	0	(109)	0	0	0	0	0	70	04/25/2049	1.A FE
..16158R-AX-4	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS AX4 144 0.250% 04/25/49	09/01/2026	Paydown		0	0	34	57	0	(57)	0	(57)	0	0	0	0	0	16	04/25/2049	1.A FE
..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	34,238	34,300	0	(1,012)	0	(1,012)	0	33,288	0	0	0	747	07/25/2049	1.A
..16159G-AM-1	CHASE MORTGAGE FINANCE CORP SERIES 2019-ATR2 CLASS A11X 14 1.585% 07/25/49	09/25/2026	Paydown		0	0	27,672	34,905	0	(34,905)	0	(34,905)	0	0	0	0	0	4,235	07/25/2049	1.A FE
..16159J-BR-3	CHASE MORTGAGE FINANCE CORPO SERIES 2026-JIN1 CLASS A9A 14 5.500% 06/25/54	09/01/2026	Paydown		58,823	58,823	57,978	0	0	846	0	846	0	58,823	0	0	0	855	06/25/2054	1.A FE
..16159V-AV-8	CHASE MORTGAGE FINANCE CORPORA SERIES 2025-2 CLASS A9A 144A 6.000% 12/25/55	09/01/2026	Paydown		148,308	148,308	148,146	149,396	0	(1,088)	0	(1,088)	0	148,308	0	0	0	5,824	12/25/2055	1.A
..16159W-AJ-3	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A5 144A 3.500% 03/25/50	09/01/2026	Paydown		64,372	64,372	65,240	65,249	0	(878)	0	(878)	0	64,372	0	0	0	1,365	03/25/2050	1.A
..16159W-BD-5	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A11X 144A 1.635% 03/25/50	09/25/2026	Paydown		0	0	6,570	9,093	0	(9,093)	0	(9,093)	0	0	0	0	0	936	03/25/2050	1.A FE
..16159W-BH-6	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A15 144A 3.500% 03/25/50	09/01/2026	Paydown		14,305	14,305	14,690	14,704	0	(399)	0	(399)	0	14,305	0	0	0	303	03/25/2050	1.A
..16159W-BP-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS AX4 144A 0.200% 03/25/50	09/01/2026	Paydown		0	0	251	299	0	(299)	0	(299)	0	0	0	0	0	102	03/25/2050	1.A FE
..16160D-AA-1	CHASE MORTGAGE FINANCE CORPO SERIES 2024-1 CLASS A2 144A 6.500% 01/25/55	09/01/2026	Paydown		112,018	112,018	113,033	113,047	0	(1,029)	0	(1,029)	0	112,018	0	0	0	4,783	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		24,432	24,432	24,432	0	0	0	0	0	0	24,432	0	0	0	111	08/25/2057	1.A FE
..16160K-BS-5	CHASE MORTGAGE FINANCE CORPO SERIES 2026 5 CLASS A9B 144A 5.000% 03/25/57	09/01/2026	Paydown		54,616	54,616	53,353	0	0	1,263	0	1,263	0	54,616	0	0	0	612	03/25/2057	1.A FE
..16160M-AU-7	CHASE MORTGAGE FINANCE CORPORA SERIES 2025-3 CLASS A9 144A 6.250% 02/25/56	09/01/2026	Paydown		99,390	99,390	99,545	99,077	0	313	0	313	0	99,390	0	0	0	4,108	02/25/2056	1.A
..16162M-BR-1	CHASE MORTGAGE FINANCE CORPO SERIES 2026-7 CLASS A9A 144A 5.500% 05/25/57	09/01/2026	Paydown		58,538	58,538	57,697	0	0	841	0	841	0	58,538	0	0	0	352	05/25/2057	1.A FE
..16163V-AD-2	CHASE MORTGAGE FINANCE CORPORA SERIES 2026-8 CLASS A3A 144A 5.000% 06/25/57	09/01/2026	Paydown		39,191	39,191	37,654	0	0	1,537	0	1,537	0	39,191	0	0	0	250	06/25/2057	1.A FE
..16165T-AB-9	CHASEFLEX TRUST SERIES 2005-1 CLASS 1A2 5.500% 02/25/35	09/01/2026	Paydown		1,915	1,915	1,543	1,345	0	570	0	570	0	1,915	0	0	0	70	02/25/2035	1.A FM
..16190A-BR-3	CHASE MORTGAGE FINANCE CORPO SERIES 2026-4 CLASS A9A 144A 5.500% 02/25/57	09/01/2026	Paydown		56,948	56,948	56,520	0	0	427	0	427	0	56,948	0	0	0	1,089	02/25/2057	1.A 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
..17307G-AU-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2003-UP3 CLASS A2 144A 7.000% 09/25/33	09/01/2026	Paydown		1,847	1,847	1,970	1,993	0	(147)	0	(147)	0	1,847	0	0	0	105	09/25/2033	5.C FM
..17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.140% 10/25/35	07/01/2026	Paydown		3,368	3,394	2,751	3,225	0	143	0	143	0	3,368	0	0	0	82	10/25/2035	1.F FM
..17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.140% 10/25/35	09/01/2026	Paydown		6,576	6,576	5,330	6,248	0	328	0	328	0	6,576	0	0	0	195	10/25/2035	1.G FM
..17310C-AB-8	CITIGROUP MORTGAGE LOAN TRUST SERIES 2006-8 CLASS A2 144A 0.885% 10/25/35	09/25/2026	Paydown		0	0	8,267	10,616	0	(10,616)	0	(10,616)	0	0	0	0	0	1,363	10/25/2035	5.B GI
..17329E-AX-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2021-J1 CLASS A4A 144A 2.500% 04/25/51	09/01/2026	Paydown		8,098	8,098	8,167	8,162	0	(65)	0	(65)	0	8,098	0	0	0	135	04/25/2051	1.A
..17329M-DB-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2021-J2 CLASS A11I 144A 0.610% 07/25/51	09/25/2026	Paydown		0	0	10,208	16,441	0	(16,441)	0	(16,441)	0	0	0	0	0	827	07/25/2051	1.A FE
..17329P-BU-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2021-INV1 CLASS A51W 14 0.208% 05/25/51	09/01/2026	Paydown		0	0	21,173	19,834	0	(19,834)	0	(19,834)	0	0	0	0	0	2,957	05/25/2051	1.A FE
..17329V-DG-1	CITIGROUP MORTGAGE LOAN TRUST SERIES 2021-INV3 SERIES A11IO 0.460% 05/25/51	09/25/2026	Paydown		0	0	12,494	20,437	0	(20,437)	0	(20,437)	0	0	0	0	0	958	05/25/2051	1.A FE
..17330B-BL-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 2021-J3 CLASS A5IX 144A 0.109% 09/25/51	09/01/2026	Paydown		0	0	28,719	30,435	0	(30,435)	0	(30,435)	0	0	0	0	0	6,215	09/25/2051	1.A FE
..17332D-AV-6	CITIGROUP MORTGAGE LOAN TRUST SERIES 2024-CM1 CLASS A20 144A 5.500% 06/25/54	09/01/2026	Paydown		84,894	84,894	83,262	82,997	0	1,897	0	1,897	0	84,894	0	0	0	3,049	06/25/2054	1.A
..17332F-AN-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2025-1 CLASS A13 144A 6.000% 01/25/55	09/01/2026	Paydown		160,230	160,230	158,953	158,072	0	2,158	0	2,158	0	160,230	0	0	0	6,407	01/25/2055	1.A
..17332G-BU-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 2025-INV1 CLASS A20 144 6.000% 01/25/55	09/01/2026	Paydown		145,448	145,448	145,493	145,490	0	(42)	0	(42)	0	145,448	0	0	0	5,683	01/25/2055	1.A
..18976G-AL-0	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A6 CLASS 1A11 6.000% 06/25/37	09/01/2026	Paydown		726	772	712	743	0	(17)	0	(17)	0	726	0	0	0	50	06/25/2037	5.A FM
..22541Q-YG-1	CS FIRST BOSTON COMM MORTGAGE SERIES 2003-25 CLASS 1A4 5.500% 10/25/33	09/01/2026	Paydown		2,023	2,031	2,140	2,126	0	(104)	0	(104)	0	2,023	0	0	0	75	10/25/2033	3.A FM
..22944B-AU-2	CREDIT SUISSE MORTGAGE TRUST SERIES 2007-5 CLASS 3A1 4.565% 08/25/37	09/25/2026	Paydown		7,123	7,419	4,630	4,487	0	2,636	0	2,636	0	7,123	0	0	0	214	08/25/2037	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		169,786	169,786	160,014	160,773	0	9,013	0	9,013	0	169,786	0	0	0	5,167	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		(171,928)	(171,928)	(158,036)	(157,817)	0	(14,112)	0	(14,112)	0	(171,928)	0	0	0	13,198	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		205,011	205,011	192,389	192,505	0	12,506	0	12,506	0	205,011	0	0	0	6,332	12/25/2054	1.A FE
..29977J-AE-6	EVERBANK MORTGAGE LOAN TRUST SERIES 2013-1 CLASS AIO 144A 1.033% 03/25/43	09/01/2026	Paydown		0	0	28,205	27,256	0	(27,256)	0	(27,256)	0	0	0	0	0	5,472	03/25/2043	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		45,261	45,261	45,072	46,265	0	(1,004)	0	(1,004)	0	45,261	0	0	0	1,384	04/25/2067	1.A
..33767C-AR-8	FIRSTKEY MORTGAGE TRUST SERIES 2015-1 CLASS A10 144A 3.500% 03/25/45	09/01/2026	Paydown		109,492	109,492	98,456	99,090	0	10,402	0	10,402	0	109,492	0	0	0	2,711	03/25/2045	1.A
..33849N-AH-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-5 CLASS A8 144A 4.000% 09/25/48	09/01/2026	Paydown		22,698	22,698	22,389	22,069	0	629	0	629	0	22,698	0	0	0	663	09/25/2048	1.A
..33850B-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A3 144A 3.500% 03/25/47	09/01/2026	Paydown		7,573	7,573	6,636	6,574	0	1,000	0	1,000	0	7,573	0	0	0	178	03/25/2047	1.A
..33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47	09/01/2026	Paydown		4,760	4,760	4,679	4,652	0	108	0	108	0	4,760	0	0	0	112	03/25/2047	1.A
..33850R-AQ-5	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS AX1 144A 0.456% 10/25/47	09/01/2026	Paydown		0	0	14,053	14,511	0	(14,511)	0	(14,511)	0	0	0	0	0	2,406	10/25/2047	1.A FE
..33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48	09/01/2026	Paydown		227,989	227,989	220,822	220,580	0	7,410	0	7,410	0	227,989	0	0	0	4,996	03/25/2048	1.A

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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
..33850T-AQ-1	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS AX1 144A 0.403% 03/25/48	09/01/2026	Paydown		0	0	20,936	20,952	0	(20,952)	0	(20,952)	0	0	0	0	0	3,971	03/25/2048	1.A FE
..33851F-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS 1A7 144A 4.000% 10/25/48	09/01/2026	Paydown		89,866	89,866	87,111	86,082	0	3,783	0	3,783	0	89,866	0	0	0	2,461	10/25/2048	1.A
..33851F-BQ-9	FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS B2 144A 4.897% 10/25/48	09/01/2026	Paydown		46,747	46,747	45,996	45,980	0	767	0	767	0	46,747	0	0	0	1,556	10/25/2048	1.A
..33851G-AM-7	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS A11X 14 0.410% 08/25/51	09/25/2026	Paydown		0	0	13,846	22,913	0	(22,913)	0	(22,913)	0	0	0	0	0	1,506	08/25/2051	1.A FE
..33851G-AY-1	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX1 144 0.322% 08/25/51	09/01/2026	Paydown		0	0	95,767	93,125	0	(93,125)	0	(93,125)	0	0	0	0	0	16,739	08/25/2051	1.A FE
..33851G-BG-9	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX18 14 0.500% 08/25/51	09/01/2026	Paydown		0	0	16,067	15,602	0	(15,602)	0	(15,602)	0	0	0	0	0	1,998	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		2,773	2,773	2,761	2,726	0	47	0	47	0	2,773	0	0	0	70	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		333,397	333,397	314,956	316,666	0	16,731	0	16,731	0	333,397	0	0	0	6,244	04/25/2048	1.A
..33851H-AY-9	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS AX9 144A 0.497% 04/25/48	09/01/2026	Paydown		0	0	18,366	17,744	0	(17,744)	0	(17,744)	0	0	0	0	0	3,154	04/25/2048	1.A FE
..33851K-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-2 CLASS A-2 3.000% 08/25/50	09/01/2026	Paydown		83,188	83,188	87,607	88,204	0	(5,015)	0	(5,015)	0	83,188	0	0	0	1,693	08/25/2050	1.A
..33851K-AG-1	FLAGSTAR MORTGAGE TRUST SERIES 2020-2 CLASS A-2 3.000% 08/25/50	09/01/2026	Paydown		34,662	34,662	36,020	36,208	0	(1,546)	0	(1,546)	0	34,662	0	0	0	705	08/25/2050	1.A
..33851M-AK-8	FLAGSTAR MORTGAGE TRUST SERIES 2021-9INV CLASS AX2 144 0.500% 09/25/41	09/01/2026	Paydown		0	0	14,461	13,761	0	(13,761)	0	(13,761)	0	0	0	0	0	3,388	09/25/2041	1.A FE
..33851R-AQ-4	FLAGSTAR MORTGAGE TRUST SERIES 2021-10INV CLASS AX1 14 0.493% 10/25/51	09/01/2026	Paydown		0	0	163,371	167,872	0	(167,872)	0	(167,872)	0	0	0	0	0	25,484	10/25/2051	1.A FE
..33851R-AR-2	FLAGSTAR MORTGAGE TRUST SERIES 2021-10INV CLASS AX4 14 0.500% 10/25/51	09/01/2026	Paydown		0	0	149,780	154,386	0	(154,386)	0	(154,386)	0	0	0	0	0	19,546	10/25/2051	1.A FE
..33851T-AY-3	FLAGSTAR MORTGAGE TRUST SERIES 2021-11IN CLASS AX1 144 0.240% 11/25/51	09/01/2026	Paydown		0	0	99,500	97,892	0	(97,892)	0	(97,892)	0	0	0	0	0	16,128	11/25/2051	1.A FE
..33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50	09/01/2026	Paydown		20,203	20,203	20,659	20,701	0	(498)	0	(498)	0	20,203	0	0	0	416	03/25/2050	1.A
..33851Y-AM-8	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A11X 14 1.135% 03/25/50	09/25/2026	Paydown		0	0	19,634	28,742	0	(28,742)	0	(28,742)	0	0	0	0	0	3,643	03/25/2050	1.A FE
..33851Y-BS-4	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS AX6 144 1.050% 03/25/50	09/01/2026	Paydown		0	0	3,009	2,903	0	(2,903)	0	(2,903)	0	0	0	0	0	499	03/25/2050	1.A FE
..33852A-AM-9	FLAGSTAR MORTGAGE TRUST SERIES 2019-11NV CLASS AX11 14 0.535% 10/25/49	09/25/2026	Paydown		0	0	5,283	10,023	0	(10,023)	0	(10,023)	0	0	0	0	0	1,009	10/25/2049	1.A FE
..33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS A15 144 3.500% 10/25/49	09/01/2026	Paydown		2,273	2,273	2,324	2,336	0	(62)	0	(62)	0	2,273	0	0	0	51	10/25/2049	1.A
..33852A-AW-7	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS AX3 144 2.000% 10/25/49	09/01/2026	Paydown		0	0	5,975	6,028	0	(6,028)	0	(6,028)	0	0	0	0	0	1,131	10/25/2049	1.A FE
..33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49	09/01/2026	Paydown		59,289	59,289	60,282	60,582	0	(1,293)	0	(1,293)	0	59,289	0	0	0	1,481	12/25/2049	1.A
..33852D-AM-3	FLAGSTAR MORTGAGE TRUST SERIES 2021-1 CLASS A11X 144A 1.710% 02/01/51	09/25/2026	Paydown		0	0	29,106	44,864	0	(44,864)	0	(44,864)	0	0	0	0	0	4,467	02/01/2051	1.A FE
..33852H-AQ-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-8INV CLASS AX1 144 0.501% 09/25/51	09/01/2026	Paydown		0	0	331,587	330,295	0	(330,295)	0	(330,295)	0	0	0	0	0	41,228	09/25/2051	1.A FE
..33852H-AR-3	FLAGSTAR MORTGAGE TRUST SERIES 2021-8INV CLASS AX4 144 0.500% 09/25/51	09/01/2026	Paydown		0	0	227,123	236,587	0	(236,587)	0	(236,587)	0	0	0	0	0	35,872	09/25/2051	1.A FE
..33852J-BA-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-7 CLASS AX1 144A 0.420% 08/25/51	09/01/2026	Paydown		0	0	68,058	70,746	0	(70,746)	0	(70,746)	0	0	0	0	0	10,886	08/25/2051	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
..33853G-AY-9	FLAGSTAR MORTGAGE TRUST SERIES 2021-12 CLASS AX1 144A 0.212% 11/25/51	09/01/2026	Paydown		0	0	40,456	39,120	0	(39,120)	0	(39,120)	0	0	0	0	0	5,084	11/25/2051	1.A FE
..36169K-AA-4	GCAT SERIES 2022-NQM2 CLASS A1 144A 5.210% 02/25/67	09/01/2026	Paydown		20,123	20,123	20,030	20,434	0	(311)	0	(311)	0	20,123	0	0	0	598	02/25/2067	1.A
..36228F-PF-7	GSR MORTGAGE LOAN TRUST SERIES 2003-3F CLASS 2A1 4.500% 04/25/33	09/01/2026	Paydown		741	741	738	739	0	2	0	2	0	741	0	0	0	22	04/25/2033	1.A FM
..36228F-XX-9	GSR MORTGAGE LOAN TRUST SERIES 2003-10 CLASS 1A1 5.259% 10/25/33	09/01/2026	Paydown		37	37	38	39	0	(2)	0	(2)	0	37	0	0	0	1	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		16,206	14,172	12,153	10,319	0	5,886	0	5,886	0	16,206	0	0	0	550	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		334	334	334	327	0	7	0	7	0	334	0	0	0	10	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		10,663	10,663	11,079	11,302	0	(639)	0	(639)	0	10,663	0	0	0	256	11/25/2049	1.A
..36257L-AL-1	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS AX1 144A 0.345% 11/25/49	09/01/2026	Paydown		0	0	1,169	155	0	(155)	0	(155)	0	0	0	0	0	1,876	11/25/2049	1.A FE
..36257Q-AA-4	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS A1 144A 3.500% 03/25/50	09/01/2026	Paydown		14,953	14,953	15,626	16,794	0	(1,841)	0	(1,841)	0	14,953	0	0	0	307	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		46,315	46,315	48,303	47,806	0	(1,491)	0	(1,491)	0	46,315	0	0	0	1,113	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		61,411	61,411	63,938	63,304	0	(1,893)	0	(1,893)	0	61,411	0	0	0	1,476	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		19,953	19,953	21,086	21,226	0	(1,273)	0	(1,273)	0	19,953	0	0	0	507	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		79,814	79,814	81,902	82,102	0	(2,288)	0	(2,288)	0	79,814	0	0	0	2,027	05/25/2050	1.A
..36258F-AL-3	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS AX1 144A 0.090% 05/25/50	09/01/2026	Paydown		0	0	4,820	4,533	0	(4,533)	0	(4,533)	0	0	0	0	0	998	05/25/2050	1.A FE
..36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51	09/01/2026	Paydown		20,147	20,147	21,306	21,501	0	(1,354)	0	(1,354)	0	20,147	0	0	0	416	01/25/2051	1.A
..36259V-AM-5	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS AX2 144A 0.500% 01/25/51	09/01/2026	Paydown		0	0	5,858	7,468	0	(7,468)	0	(7,468)	0	0	0	0	0	1,619	01/25/2051	1.A FE
..36260D-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ5 CLASS A4 3.000% 03/27/51	09/01/2026	Paydown		23,260	23,260	24,230	24,347	0	(1,088)	0	(1,088)	0	23,260	0	0	0	463	03/27/2051	1.A
..36261H-AS-9	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ5 CLASS AX1 144A 0.081% 10/25/51	09/01/2026	Paydown		0	0	21,461	22,301	0	(22,301)	0	(22,301)	0	0	0	0	0	2,855	10/25/2051	1.A FE
..36261M-AL-3	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ1 CLASS AX1 144A 0.242% 06/25/51	09/01/2026	Paydown		0	0	114,383	116,691	0	(116,691)	0	(116,691)	0	0	0	0	0	13,485	06/25/2051	1.A FE
..36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50	09/01/2026	Paydown		45,920	45,920	48,681	49,083	0	(3,163)	0	(3,163)	0	45,920	0	0	0	1,046	07/25/2050	1.A
..36262D-AL-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS AX1 144A 0.032% 07/25/50	09/01/2026	Paydown		0	0	2,117	2,103	0	(2,103)	0	(2,103)	0	0	0	0	0	639	07/25/2050	1.A FE
..36262J-AK-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-GR2 CLASS A9X 144A 0.460% 02/25/52	09/25/2026	Paydown		0	0	17,351	29,755	0	(29,755)	0	(29,755)	0	0	0	0	0	2,068	02/25/2052	1.A FE
..36262J-AX-3	GS MORTGAGE BACKED SECURITIES SERIES 2021-GR2 CLASS AX4 144A 0.313% 02/25/52	09/01/2026	Paydown		0	0	5,055	5,364	0	(5,364)	0	(5,364)	0	0	0	0	0	1,028	02/25/2052	1.A FE
..36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52	09/01/2026	Paydown		108,516	108,516	90,644	91,451	0	17,064	0	17,064	0	108,516	0	0	0	1,844	02/26/2052	1.A
..36263C-AY-5	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS AX1 144A 0.269% 02/26/52	09/01/2026	Paydown		0	0	181,101	182,420	0	(182,420)	0	(182,420)	0	0	0	0	0	20,844	02/26/2052	1.A FE
..36263K-AX-9	GS MORTGAGE BACKED SECURITIES SERIES 2021-INV1 CLASS AX4 144 0.313% 12/25/51	09/01/2026	Paydown		0	0	2,794	2,899	0	(2,899)	0	(2,899)	0	0	0	0	0	507	12/25/2051	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
..36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52	09/01/2026	Paydown		10,790	10,790	9,254	9,313	0	1,477	0	1,477	0	10,790	0	0	0	180	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		80,964	80,964	77,928	77,830	0	3,134	0	3,134	0	80,964	0	0	0	2,136	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		118,198	118,198	115,889	115,337	0	2,861	0	2,861	0	118,198	0	0	0	4,951	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		58,828	58,828	58,754	58,934	0	(106)	0	(106)	0	58,828	0	0	0	2,226	06/25/2055	1.A
..36272K-AU-4	GS MORTGAGE BACKED SECURITIES SERIES 2025 PJ6 CLASS A19 144A 6.000% 11/25/55	09/01/2026	Paydown		147,786	147,786	147,463	147,440	0	346	0	346	0	147,786	0	0	0	6,073	11/25/2055	1.A
..36273F-AU-4	GS MORTGAGE BACKED SECURITIES SERIES 2025-PJ9 CLASS A19 144A 6.000% 03/25/56	09/01/2026	Paydown		96,608	96,608	97,649	97,209	0	(601)	0	(601)	0	96,608	0	0	0	3,796	03/25/2056	1.A
..36273W-AU-7	GS MORTGAGE BACKED SECURIRTIES SERIES 2025-PJ3 CLASS A19 144A 6.000% 07/25/55	09/01/2026	Paydown		104,241	104,241	103,948	103,424	0	817	0	817	0	104,241	0	0	0	4,056	07/25/2055	1.A
..362938-BB-7	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ2 CLASS A16 144A 5.500% 05/25/53	09/01/2026	Paydown		216,122	216,122	212,604	212,712	0	3,410	0	3,410	0	216,122	0	0	0	8,085	05/25/2053	1.A
..362969-AU-1	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ5 CLASS A19 144A 5.500% 09/25/56	09/01/2026	Paydown		95,251	95,251	94,269	0	0	982	0	982	0	95,251	0	0	0	2,289	09/25/2056	1.A FE
..362976-AV-4	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ3 CLASS A20 144A 5.000% 08/25/56	09/01/2026	Paydown		29,003	29,003	28,450	0	0	553	0	553	0	29,003	0	0	0	572	08/25/2056	1.A FE
..362977-AU-4	GS MORTGAGE BACKED SECURITIES SERIES 2026 PJ4 CLASS A19 144A 5.500% 09/25/56	09/01/2026	Paydown		33,339	33,339	33,120	0	0	219	0	219	0	33,339	0	0	0	749	09/25/2056	1.A FE
..362979-AU-0	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ6 CLASS A19 144A 5.500% 09/25/56	09/01/2026	Paydown		72,240	72,240	71,867	0	0	372	0	372	0	72,240	0	0	0	1,485	09/25/2056	1.A FE
..362982-AU-4	GS MORTGAGE BACKED SECURITIES SERIES 2026-PJ7 CLASS A19 144A 5.500% 10/25/56	09/01/2026	Paydown		48,950	48,950	48,445	0	0	505	0	505	0	48,950	0	0	0	739	10/25/2056	1.A FE
..36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57	09/01/2026	Paydown		112,649	112,649	112,217	112,334	0	315	0	315	0	112,649	0	0	0	2,640	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		19,730	19,730	19,606	19,517	0	213	0	213	0	19,730	0	0	0	477	06/25/2059	1.A
..36418A-BV-8	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS B1 144A 3.800% 06/25/59	09/01/2026	Paydown		22,438	22,438	20,150	20,902	0	1,536	0	1,536	0	22,438	0	0	0	533	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		1,232	1,232	1,202	1,185	0	47	0	47	0	1,232	0	0	0	37	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		862	862	813	784	0	78	0	78	0	862	0	0	0	23	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		759	759	693	655	0	104	0	104	0	759	0	0	0	20	02/25/2059	1.A
..36830R-AS-9	GCAT SERIES 2022-INV3 CLASS 2A1 144 4.500% 08/25/52	09/01/2026	Paydown		41,388	41,388	40,509	40,500	0	889	0	889	0	41,388	0	0	0	1,204	08/25/2052	1.A
..41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 4.385% 09/19/37	09/21/2026	Paydown		45,180	45,180	41,474	42,187	0	2,993	0	2,993	0	45,180	0	0	0	809	09/19/2037	1.A FM
..44590H-AP-1	HUNDRED ACRE WOOD TRUST SERIES 2021-INV1 CLASS A11X 14 0.535% 07/25/51	09/25/2026	Paydown		0	0	24,697	38,952	0	(38,952)	0	(38,952)	0	0	0	0	0	2,299	07/25/2051	1.A FE
..45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 5.380% 05/25/67	09/01/2026	Paydown		83,046	83,046	83,045	84,989	0	(1,943)	0	(1,943)	0	83,046	0	0	0	2,644	05/25/2067	1.A
..45661K-AU-4	INDYMAC INDX MORTGAGE LOAN TRU SERIES 2006-AR11 CLASS 5A1 3.799% 06/25/36	09/01/2026	Paydown		1,403	1,403	1,176	1,230	0	173	0	173	0	1,403	0	0	0	37	06/25/2036	2.A FM
..46590Y-AN-4	JP MORGAN MORTGAGE TRUST SERIES 2017 5 CLASS A1B 144A 4.918% 10/26/48	09/01/2026	Paydown		211,658	211,658	210,674	212,426	0	(768)	0	(768)	0	211,658	0	0	0	7,447	10/26/2048	1.A
..46591D-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS A3 144A 4.000% 09/25/49	09/01/2026	Paydown		27,228	27,228	24,505	23,486	0	3,742	0	3,742	0	27,228	0	0	0	746	09/25/2049	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
..46591D-AL-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS A11X 14 1.535% 09/25/49	09/25/2026	Paydown		0	0	4,689	6,040	0	(4,600)	1,441	(6,041)	0	0	0	0	0	987	09/25/2049	1.A FE
..46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS A3 144A 4.000% 11/25/49	09/01/2026	Paydown		2,429	2,429	2,747	3,056	0	(626)	0	(626)	0	2,429	0	0	0	65	11/25/2049	1.A
..46591F-AZ-7	JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS B2 144A 4.436% 11/25/49	09/01/2026	Paydown		13,927	13,927	14,769	14,561	0	(635)	0	(635)	0	13,927	0	0	0	412	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		68,392	68,392	68,392	67,905	0	487	0	487	0	68,392	0	0	0	2,394	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		22,184	22,184	23,462	24,159	0	(1,974)	0	(1,974)	0	22,184	0	0	0	521	03/25/2050	1.A
..46591K-BA-0	JP MORGAN MORTGAGE TRUST SERIES 2019-8 CLASS A11X 144A 1.635% 03/25/50	09/25/2026	Paydown		0	0	12,842	23,772	0	(23,772)	0	(23,772)	0	0	0	0	0	2,601	03/25/2050	1.A FE
..46591L-BD-2	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS A11X 14 0.985% 05/25/50	09/25/2026	Paydown		0	0	5,205	9,015	0	(9,015)	0	(9,015)	0	0	0	0	0	1,031	05/25/2050	1.A FE
..46591L-BH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS A15 144 3.500% 05/25/50	09/01/2026	Paydown		10,492	10,492	9,100	9,303	0	1,189	0	1,189	0	10,492	0	0	0	237	05/25/2050	1.A
..46591L-BN-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS AX3 144 2.500% 05/25/50	09/01/2026	Paydown		0	0	6,292	9,454	0	(9,454)	0	(9,454)	0	0	0	0	0	1,382	05/25/2050	1.A FE
..46591L-BP-5	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS AX4 144 0.700% 05/25/50	09/01/2026	Paydown		0	0	1,602	2,417	0	(2,417)	0	(2,417)	0	0	0	0	0	350	05/25/2050	1.A FE
..46591L-BQ-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS B1 144A 4.324% 05/25/50	09/01/2026	Paydown		57,891	57,891	54,323	54,969	0	2,922	0	2,922	0	57,891	0	0	0	1,644	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		9,400	9,400	9,997	10,554	0	(1,153)	0	(1,153)	0	9,400	0	0	0	223	06/25/2050	1.A
..46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A3 144A 3.500% 07/25/50	09/01/2026	Paydown		10,690	10,690	11,466	11,757	0	(1,067)	0	(1,067)	0	10,690	0	0	0	242	07/25/2050	1.A
..46591T-AE-4	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A3X 144A 0.500% 07/25/50	09/01/2026	Paydown		0	0	5,476	7,990	0	(7,990)	0	(7,990)	0	0	0	0	0	1,277	07/25/2050	1.A FE
..46591T-BG-8	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A15 144A 3.500% 07/25/50	09/01/2026	Paydown		4,009	4,009	4,038	4,046	0	(37)	0	(37)	0	4,009	0	0	0	91	07/25/2050	1.A
..46591T-BK-9	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS AX1 144A 0.163% 07/25/50	09/01/2026	Paydown		0	0	2,690	4,178	0	(4,178)	0	(4,178)	0	0	0	0	0	1,276	07/25/2050	1.A FE
..46591T-BN-3	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS AX4 144A 0.150% 07/25/50	09/01/2026	Paydown		0	0	575	838	0	(838)	0	(838)	0	0	0	0	0	122	07/25/2050	1.A FE
..46591V-BD-0	JP MORGAN MORTGAGE TRUST SERIES 2020-INV1 CLASS A11X 14 1.155% 08/25/50	09/25/2026	Paydown		0	0	17,501	28,953	0	(28,953)	0	(28,953)	0	0	0	0	0	3,720	08/25/2050	1.A FE
..46591X-AE-5	JP MORGAN MORTGAGE TRUST SERIES 2020-7 CLASS A3X 144A 0.500% 01/25/51	09/01/2026	Paydown		0	0	15,641	16,249	0	(16,249)	0	(16,249)	0	0	0	0	0	2,166	01/25/2051	1.A FE
..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
..46591X-BY-0	JP MORGAN MORTGAGE TRUST SERIES 2020-7 CLASS AX3 144A 3.500% 01/25/51	09/01/2026	Paydown		0	0	35,894	37,111	0	(37,111)	0	(37,111)	0	0	0	0	0	4,953	01/25/2051	1.A FE
..46591X-BZ-7	JP MORGAN MORTGAGE TRUST SERIES 2020-7 CLASS AX4 144A 0.400% 01/25/51	09/01/2026	Paydown		0	0	3,804	3,935	0	(3,935)	0	(3,935)	0	0	0	0	0	526	01/25/2051	1.A FE
..46592E-BD-7	JP MORGAN MORTGAGE TRUST SERIES 2021-1 CLASS A11X 144A 1.660% 06/25/51	09/25/2026	Paydown		0	0	9,752	13,787	0	(13,787)	0	(13,787)	0	0	0	0	0	1,241	06/25/2051	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		53,409	53,409	44,663	44,420	0	8,989	0	8,989	0	53,409	0	0	0	906	02/25/2052	1.A
..46592W-BU-9	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS AX1 144A 0.479% 02/25/52	09/01/2026	Paydown		0	0	162,513	170,804	0	(170,804)	0	(170,804)	0	0	0	0	0	23,253	02/25/2052	1.A 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
..46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52	09/01/2026	Paydown		38,919	38,919	32,601	32,354	0	6,565	0	6,565	0	38,919	0	0	0	644	04/25/2052	1.A
..46593F-AS-1	JP MORGAN MORTGAGE TRUST SERIES 2022-INV3 CLASS A6X 144 0.250% 09/25/52	09/01/2026	Paydown		0	0	5,387	5,362	0	(5,362)	0	(5,362)	0	0	0	0	0	707	09/25/2052	1.A FE
..46593F-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2022-INV3 CLASS AX1 144 0.116% 09/25/52	09/01/2026	Paydown		0	0	25,787	24,749	0	(24,749)	0	(24,749)	0	0	0	0	0	2,912	09/25/2052	1.A FE
..46593N-AW-5	JP MORGAN MORTGAGE TRUST SERIES 2025-2 CLASS A9A 144A 6.000% 07/25/55	09/01/2026	Paydown		71,201	71,201	71,301	73,360	0	(2,158)	0	(2,158)	0	71,201	0	0	0	2,820	07/25/2055	1.A
..46594N-BX-1	JP MORGAN MORTGAGE TRUST SERIES 2026 1 CLASS A9B 144A 5.000% 07/25/56	09/01/2026	Paydown		47,744	47,744	47,244	0	0	500	0	500	0	47,744	0	0	0	1,433	07/25/2056	1.A FE
..465973-BS-3	JP MORGAN MORTGAGE TRUST SERIES 2022-INV1 CLASS AX1 144 0.139% 03/25/52	09/01/2026	Paydown		0	0	48,499	44,275	0	(44,275)	0	(44,275)	0	0	0	0	0	7,631	03/25/2052	1.A FE
..465978-AF-1	JP MORGAN MORTGAGE TRUST SERIES 2023-1 CLASS A2 144A 5.500% 06/25/53	09/01/2026	Paydown		84,196	84,196	83,894	83,465	0	731	0	731	0	84,196	0	0	0	3,240	06/25/2053	1.A
..466247-LP-6	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 5.074% 02/25/35	09/01/2026	Paydown		577	577	604	609	0	(32)	0	(32)	0	577	0	0	0	20	02/25/2035	1.A FM
..46640M-AK-6	JP MORGAN MORTGAGE TRUST SERIES 2013-3 CLASS AM 144A 3.381% 07/25/43	09/01/2026	Paydown		34,929	34,929	30,449	29,867	0	5,062	0	5,062	0	34,929	0	0	0	781	07/25/2043	1.A
..46641C-BC-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 2A9 144A 3.500% 01/25/44	09/01/2026	Paydown		5,848	5,848	5,301	5,353	0	495	0	495	0	5,848	0	0	0	137	01/25/2044	1.A
..46641C-BN-0	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS B1 144A 3.676% 01/25/44	09/01/2026	Paydown		29,799	29,799	24,892	24,702	0	5,098	0	5,098	0	29,799	0	0	0	732	01/25/2044	1.A
..46644M-AJ-5	JP MORGAN MORTGAGE TRUST SERIES 2015-A CLASS B1 144A 3.570% 05/25/45	09/01/2026	Paydown		144,219	144,219	131,275	131,549	0	12,670	0	12,670	0	144,219	0	0	0	3,571	05/25/2045	1.A
..46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.344% 10/25/46	09/01/2026	Paydown		106,445	106,445	107,092	107,016	0	(571)	0	(571)	0	106,445	0	0	0	2,454	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		22,964	22,964	21,266	20,748	0	2,216	0	2,216	0	22,964	0	0	0	534	08/25/2047	1.A
..46647S-BE-9	JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 1AX1 144A 0.343% 08/25/47	09/01/2026	Paydown		0	0	9,324	10,110	0	(10,110)	0	(10,110)	0	0	0	0	0	2,255	08/25/2047	1.A FE
..46647S-CJ-7	JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 2AX1 144A 0.357% 08/25/47	09/01/2026	Paydown		0	0	4,904	6,697	0	(6,697)	0	(6,697)	0	0	0	0	0	807	08/25/2047	1.A FE
..46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.445% 01/25/47	09/01/2026	Paydown		26,969	26,969	23,360	23,358	0	3,611	0	3,611	0	26,969	0	0	0	646	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		58,349	58,349	57,882	57,675	0	674	0	674	0	58,349	0	0	0	1,337	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		59,953	59,953	59,783	59,770	0	183	0	183	0	59,953	0	0	0	1,434	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		58,069	58,069	57,558	57,279	0	790	0	790	0	58,069	0	0	0	1,355	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		16,873	16,873	16,840	16,807	0	66	0	66	0	16,873	0	0	0	378	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	2,853	3,853	0	(3,853)	0	(3,853)	0	0	0	0	0	1,036	11/25/2048	1.A FE
..46649C-AN-3	JP MORGAN MORTGAGE TRUST SERIES 2018-4 CLASS A13 144A 3.500% 10/25/48	09/01/2026	Paydown		396,391	396,391	362,536	363,286	0	33,105	0	33,105	0	396,391	0	0	0	9,612	10/25/2048	1.A
..46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 CLASS A13 144A 3.500% 12/25/48	09/01/2026	Paydown		221,910	221,910	191,309	192,153	0	29,757	0	29,757	0	221,910	0	0	0	5,166	12/25/2048	1.A
..46649K-AW-5	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS AX3 144A 0.500% 10/25/48	09/01/2026	Paydown		0	0	119	216	0	(216)	0	(216)	0	0	0	0	0	159	10/25/2048	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		16,464	16,464	15,841	15,340	0	1,124	0	1,124	0	16,464	0	0	0	384	09/25/2048	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
..46649T-AN-6	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A13 144A 3.500% 09/25/48	09/01/2026	Paydown		128,234	128,234	116,623	117,386	0	10,848	0	10,848	0	128,234	0	0	0	2,989	09/25/2048	1.A
..46649Y-AG-0	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS A7 144A 4.000% 02/25/49	09/01/2026	Paydown		28,742	28,742	27,725	27,434	0	1,307	0	1,307	0	28,742	0	0	0	809	02/25/2049	1.A
..46649Y-BG-9	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS B1 144A 4.226% 02/25/49	09/01/2026	Paydown		81,134	81,134	81,792	81,487	0	(353)	0	(353)	0	81,134	0	0	0	2,387	02/25/2049	1.A
..46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS A3 144A 4.000% 05/25/49	09/01/2026	Paydown		21,424	21,424	21,511	21,561	0	(138)	0	(138)	0	21,424	0	0	0	594	05/25/2049	1.A
..46650H-AM-0	JP MORGAN MORTGAGE TRUST SERIES 2019-1 A11X 144A 0.535% 05/25/49	09/25/2026	Paydown		0	0	7,922	16,003	0	(16,003)	0	(16,003)	0	0	0	0	0	1,633	05/25/2049	1.A FE
..46650H-AV-0	JP MORGAN MORTGAGE TRUST SERIES 2019 1 CLASS AX4 144A 0.300% 05/25/49	09/01/2026	Paydown		0	0	124	214	0	(214)	0	(214)	0	0	0	0	0	218	05/25/2049	1.A FE
..46650H-AW-8	JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS B1 144A 4.470% 05/25/49	09/01/2026	Paydown		91,472	91,472	93,074	92,609	0	(1,137)	0	(1,137)	0	91,472	0	0	0	2,817	05/25/2049	1.A
..46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS 1A7 144A 3.500% 12/25/48	09/01/2026	Paydown		17,734	17,734	16,201	15,777	0	1,958	0	1,958	0	17,734	0	0	0	391	12/25/2048	1.A
..46650M-AG-2	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS A7 144A 4.000% 01/25/49	09/01/2026	Paydown		55,065	55,065	50,036	49,987	0	5,078	0	5,078	0	55,065	0	0	0	1,470	01/25/2049	1.A
..46650M-AU-1	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS A19 144A 4.000% 01/25/49	09/01/2026	Paydown		23,588	23,588	23,539	23,494	0	94	0	94	0	23,588	0	0	0	630	01/25/2049	1.A
..46650M-BG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS B2 144A 4.047% 01/25/49	09/01/2026	Paydown		94,630	94,630	99,301	98,050	0	(3,420)	0	(3,420)	0	94,630	0	0	0	2,587	01/25/2049	1.A
..46650P-AY-6	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV1 CLASS B1 144a 4.574% 06/25/49	09/01/2026	Paydown		229,609	229,609	239,584	240,990	0	(11,381)	0	(11,381)	0	229,609	0	0	0	7,126	06/25/2049	1.A
..46650P-AZ-3	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV1 CLASS B2 144 4.574% 06/25/49	09/01/2026	Paydown		208,082	208,082	214,571	215,312	0	(7,230)	0	(7,230)	0	208,082	0	0	0	6,458	06/25/2049	1.A
..46650T-AC-6	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.992% 08/25/49	09/01/2026	Paydown		1,305	1,305	1,383	1,448	0	(144)	0	(144)	0	1,305	0	0	0	35	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		14,370	14,370	15,062	14,850	0	(480)	0	(480)	0	14,370	0	0	0	428	08/25/2049	1.A
..46650T-BE-1	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A11X 144A 1.535% 08/25/49	09/25/2026	Paydown		0	0	147	409	0	(409)	0	(409)	0	0	0	0	0	121	08/25/2049	1.A FE
..46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.627% 12/25/49	09/01/2026	Paydown		209,737	209,737	225,815	225,081	0	(15,345)	0	(15,345)	0	209,737	0	0	0	6,684	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		104,868	104,868	111,720	111,407	0	(6,538)	0	(6,538)	0	104,868	0	0	0	3,342	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		12,338	12,338	12,307	12,272	0	66	0	66	0	12,338	0	0	0	315	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		3,054	3,054	3,053	3,054	0	0	0	0	0	3,054	0	0	0	78	12/25/2049	1.A
..46651D-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A3 144A 3.500% 02/25/50	09/01/2026	Paydown		4,925	4,925	5,083	5,140	0	(215)	0	(215)	0	4,925	0	0	0	117	02/25/2050	1.A
..46651D-AM-8	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A11X144 1.585% 02/25/50	09/25/2026	Paydown		0	0	10,128	13,100	0	(13,100)	0	(13,100)	0	0	0	0	0	2,610	02/25/2050	1.A FE
..46651D-AR-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A15144A 3.500% 02/25/50	09/01/2026	Paydown		16,006	16,006	16,118	16,159	0	(153)	0	(153)	0	16,006	0	0	0	381	02/25/2050	1.A
..46651D-AU-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS AX1144A 0.159% 02/25/50	09/01/2026	Paydown		0	0	640	861	0	(861)	0	(861)	0	0	0	0	0	360	02/25/2050	1.A FE
..46651D-AX-4	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS AX4144A 1.050% 02/25/50	09/01/2026	Paydown		0	0	1,380	1,906	0	(1,906)	0	(1,906)	0	0	0	0	0	431	02/25/2050	1.A FE
..46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.209% 02/25/50	09/01/2026	Paydown		55,721	55,721	51,749	52,602	0	3,119	0	3,119	0	55,721	0	0	0	1,203	02/25/2050	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
..46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A3 144A 3.473% 02/25/50	09/01/2026	Paydown		8,498	8,498	8,866	8,939	0	(442)	0	(442)	0	8,498	0	0	0	189	02/25/2050	1.A
..46651G-AM-1	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A11X 144A 1.585% 02/25/50	09/25/2026	Paydown		0	0	2,903	4,629	0	(4,629)	0	(4,629)	0	0	0	0	0	639	02/25/2050	1.A FE
..46651G-AX-7	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS AX4 144A 0.496% 02/25/50	09/01/2026	Paydown		0	0	108	143	0	(143)	0	(143)	0	0	0	0	0	72	02/25/2050	1.A FE
..46651H-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B1 144A 4.349% 03/25/50	09/01/2026	Paydown		102,692	102,692	110,332	109,991	0	(7,299)	0	(7,299)	0	102,692	0	0	0	2,984	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	56,913	56,839	0	(3,242)	0	(3,242)	0	53,597	0	0	0	1,558	03/25/2050	1.A
..46651X-AE-2	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A3X 144A 0.500% 06/25/50	09/01/2026	Paydown		0	0	2,281	2,397	0	(2,397)	0	(2,397)	0	0	0	0	0	400	06/25/2050	1.A FE
..46651X-AJ-1	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 3.500% 06/25/50	09/01/2026	Paydown		54,503	54,503	56,999	57,626	0	(3,123)	0	(3,123)	0	54,503	0	0	0	1,272	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		19,390	19,390	19,593	19,518	0	(128)	0	(128)	0	19,390	0	0	0	493	06/25/2050	1.A
..46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A3 144A 3.500% 05/25/50	09/01/2026	Paydown		6,158	6,158	5,790	5,640	0	518	0	518	0	6,158	0	0	0	138	05/25/2050	1.A
..46651Y-AE-0	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A3X 144A 0.500% 05/25/50	09/01/2026	Paydown		0	0	1,602	2,398	0	(2,398)	0	(2,398)	0	0	0	0	0	691	05/25/2050	1.A FE
..46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50	09/01/2026	Paydown		98,533	98,533	100,595	101,325	0	(2,792)	0	(2,792)	0	98,533	0	0	0	2,210	05/25/2050	1.A
..46651Y-BC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A11X 144A 1.585% 05/25/50	09/25/2026	Paydown		0	0	14,319	25,373	0	(25,373)	0	(25,373)	0	0	0	0	0	2,865	05/25/2050	1.A FE
..46651Y-BN-9	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS AX4 144A 0.200% 05/25/50	09/01/2026	Paydown		0	0	748	1,120	0	(1,120)	0	(1,120)	0	0	0	0	0	323	05/25/2050	1.A FE
..46652K-BS-7	JP MORGAN MORTGAGE TRUST SERIES 2020-INV2 CLASS AX3 144 3.500% 10/25/50	09/01/2026	Paydown		0	0	28,061	35,846	0	(35,846)	0	(35,846)	0	0	0	0	0	8,180	10/25/2050	1.A FE
..46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51	09/01/2026	Paydown		26,188	26,188	27,439	27,566	0	(1,378)	0	(1,378)	0	26,188	0	0	0	494	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		9,821	9,821	10,163	10,199	0	(379)	0	(379)	0	9,821	0	0	0	185	03/25/2051	1.A
..46652V-BE-4	JP MORGAN MORTGAGE TRUST SERIES 2021-4 CLASS A11X 144A 0.660% 08/25/51	09/25/2026	Paydown		0	0	94,104	145,558	0	(145,558)	0	(145,558)	0	0	0	0	0	6,440	08/25/2051	1.A FE
..46652V-BP-9	JP MORGAN MORTGAGE TRUST SERIES 2021-4 CLASS AX1 144A 0.135% 08/25/51	09/01/2026	Paydown		0	0	19,396	20,288	0	(20,288)	0	(20,288)	0	0	0	0	0	3,079	08/25/2051	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		19,630	19,630	20,933	21,149	0	(1,520)	0	(1,520)	0	19,630	0	0	0	363	12/25/2050	1.A
..46653P-BS-5	JP MORGAN MORTGAGE TRUST SERIES 2021-6 CLASS AX4 144A 0.200% 10/25/51	09/01/2026	Paydown		0	0	12,759	13,081	0	(13,081)	0	(13,081)	0	0	0	0	0	1,614	10/25/2051	1.A FE
..46654K-BU-0	JP MORGAN MORTGAGE TRUST SERIES 2021-11 CLASS AX1 144A 0.226% 01/25/52	09/01/2026	Paydown		0	0	104,456	109,345	0	(109,345)	0	(109,345)	0	0	0	0	0	13,463	01/25/2052	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		318,770	318,770	267,020	266,444	0	52,325	0	52,325	0	318,770	0	0	0	5,360	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		34,863	34,863	32,309	32,198	0	2,665	0	2,665	0	34,863	0	0	0	601	08/25/2052	1.A
..46654U-AW-5	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A11X 144A 0.710% 08/25/52	09/25/2026	Paydown		0	0	42,073	42,073	0	(42,073)	0	(42,073)	0	0	0	0	0	3,452	08/25/2052	1.A FE
..46654V-AB-9	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS A2 144A 2.774% 05/25/52	09/01/2026	Paydown		27,606	27,606	27,604	27,616	0	(11)	0	(11)	0	27,606	0	0	0	537	05/25/2052	1.C
..46654W-BY-6	JP MORGAN MORTGAGE TRUST SERIES 2022-1 CLASS AX1 144A 0.132% 07/25/52	09/01/2026	Paydown		0	0	92,966	96,912	0	(96,912)	0	(96,912)	0	0	0	0	0	16,200	07/25/2052	1.A FE

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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
46655K-CR-5	JP MORGAN MORTGAGE TRUST SERIES 2022-6 CLASS A17A 144A 3.000% 11/25/52	09/01/2026	Paydown		34,308	34,308	30,566	30,553	0	3,754	0	3,754	0	34,308	0	0	0	682	11/25/2052	1.A
46655L-AS-3	JP MORGAN MORTGAGE TRUST SERIES 22-LTV2 CLASS AX1 144A 0.164% 09/25/52	09/01/2026	Paydown		0	0	69,582	72,120	0	(72,120)	0	(72,120)	0	0	0	0	0	7,617	09/25/2052	1.A FE
46655N-DH-0	JP MORGAN MORTGAGE TRUST SERIES 2022-7 CLASS B1 144A 3.699% 12/25/52	09/01/2026	Paydown		41,583	41,583	34,572	34,821	0	6,762	0	6,762	0	41,583	0	0	0	1,023	12/25/2052	1.A
46656D-AF-8	JP MORGAN MORTGAGE TRUST SERIES 2023-2 CLASS A2 144A 5.500% 07/25/53	09/01/2026	Paydown		201,793	201,793	199,019	198,625	0	3,168	0	3,168	0	201,793	0	0	0	7,511	07/25/2053	1.A
46656Q-BK-7	JP MORGAN MORTGAGE TRUST SERIES 2023-4 CLASS 1AX1 144A 0.652% 11/25/53	09/01/2026	Paydown		0	0	80,755	70,376	0	(70,376)	0	(70,376)	0	0	0	0	0	21,544	11/25/2053	1.A FE
46656R-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2023-3 CLASS A4B 144A 5.500% 10/25/53	09/01/2026	Paydown		68,928	68,928	68,281	68,012	0	915	0	915	0	68,928	0	0	0	2,451	10/25/2053	1.A
46658G-AB-8	JP MORGON MORTGAGE TRUST SERIES 2024-8 CLASS A3 144A 5.500% 01/25/55	09/01/2026	Paydown		32,030	32,030	31,970	31,785	0	244	0	244	0	32,030	0	0	0	1,204	01/25/2055	1.A
46658L-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS A9A 144A 5.500% 03/25/55	09/01/2026	Paydown		92,146	92,146	91,268	91,198	0	949	0	949	0	92,146	0	0	0	3,376	03/25/2055	1.A
46658N-AW-7	JP MORGAN MORTGAGE TRUST SERIES 2024 COM1 CLASS A9A 144 5.500% 04/25/55	09/01/2026	Paydown		84,764	84,764	82,724	82,336	0	2,428	0	2,428	0	84,764	0	0	0	3,130	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		32,268	32,268	32,127	31,957	0	312	0	312	0	32,268	0	0	0	1,290	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		107,561	107,561	107,002	106,650	0	911	0	911	0	107,561	0	0	0	4,300	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		80,670	80,670	80,670	80,833	0	(163)	0	(163)	0	80,670	0	0	0	2,648	11/25/2054	1.A
46658U-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2025-1 CLASS A9A 144A 6.000% 06/25/55	09/01/2026	Paydown		70,111	70,111	70,056	70,190	0	(79)	0	(79)	0	70,111	0	0	0	2,698	06/25/2055	1.A
46661B-BS-6	JP MORGAN MORTGAGE TRUST SERIES 2026 3 CLASS A9B 144A 5.000% 10/25/56	09/01/2026	Paydown		95,512	95,512	91,692	0	0	3,820	0	3,820	0	95,512	0	0	0	1,137	10/25/2056	1.A FE
46661N-BR-2	JP MORGAN MORTGAGE TRUST SERIES 2026-7 CLASS A9A 144A 5.500% 02/25/57	09/01/2026	Paydown		109,939	109,939	107,620	0	0	2,319	0	2,319	0	109,939	0	0	0	504	02/25/2057	1.A FE
52520N-AG-6	LEHMAN MORTGAGE TRUST SERIES 2006-6 CLASS 2A2 3.135% 10/25/36	09/25/2026	Paydown		0	0	1	1	0	(1)	0	(1)	0	0	0	0	0	0	10/25/2036	5.B GI
52520N-AH-4	LEHMAN MORTGAGE TRUST SERIES 2006-6 CLASS 2A3 3.135% 10/25/36	08/25/2026	Paydown		0	0	135	136	0	(136)	0	(136)	0	0	0	0	0	9	10/25/2036	5.B GI
52520R-AF-9	LEHMAN MORTGAGE TRUST SERIES 2006-4 CLASS 2A2 3.085% 08/25/36	09/25/2026	Paydown		0	0	4	6	0	(6)	0	(6)	0	0	0	0	0	1	08/25/2036	6. FE
52521F-AG-2	LEHMAN MORTGAGE TRUST SERIES 2007-1 CLASS 2A4 2.615% 02/25/37	09/25/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	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	1	1	0	(1)	0	(1)	0	0	0	0	0	0	06/25/2037	1.C Z
55265K-3T-4	MASTR ASSET SECURITIZATION TRU SERIES 2003-12 CLASS 3A7 5.250% 12/25/33	09/01/2026	Paydown		1,937	1,937	2,006	1,976	0	(39)	0	(39)	0	1,937	0	0	0	68	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		143,051	143,051	139,941	143,810	0	(759)	0	(759)	0	143,051	0	0	0	3,945	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		1,711	1,711	1,733	1,728	0	(17)	0	(17)	0	1,711	0	0	0	69	02/25/2035	1.A FM
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.347% 10/25/48	09/01/2026	Paydown		231,405	231,405	233,388	232,479	0	(1,075)	0	(1,075)	0	231,405	0	0	0	7,369	10/25/2048	1.A
59020U-NZ-4	MERRILL LYNCH MTGE INVESTORS SERIES 2004-G CLASS A1 4.575% 01/25/30	09/25/2026	Paydown		156	156	156	153	0	4	0	4	0	156	0	0	0	5	01/25/2030	1.A FM
61772C-AQ-4	MORGAN STANLEY RESIDENTIAL MO SERIES 2021-3 CLASS A6IO 144A 0.660% 06/25/51	09/25/2026	Paydown		0	0	15,882	26,689	0	(26,689)	0	(26,689)	0	0	0	0	0	1,285	06/25/2051	1.A 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
..61772Q-AB-6	MORGAN STANLEY RESIDENTIAL SERIES 2021-6 CLASS A1I0 144A 0.326% 09/25/51	09/01/2026	Paydown		0	0	53,252	59,550	0	(59,550)	0	(59,550)	0	0	0	0	0	9,103	09/25/2051	1.A FE
..61775L-AD-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2023-INV1 CLASS A2I0 14 0.500% 08/25/53	09/01/2026	Paydown		0	0	41,348	75,683	0	(75,683)	0	(75,683)	0	0	0	0	0	14,629	08/25/2053	1.A FE
..61775L-AP-3	MORGAN STANLEY RESIDENTIAL MO SERIES 2023-INV1 CLASS A8I0 14 0.500% 08/25/53	09/01/2026	Paydown		0	0	4,085	3,379	0	(3,379)	0	(3,379)	0	0	0	0	0	521	08/25/2053	1.A FE
..61775L-AS-7	MORGAN STANLEY RESIDENTIAL MO SERIES 2023-INV1 CLASS A10I 14 0.500% 08/25/53	09/01/2026	Paydown		0	0	1,301	1,087	0	(1,087)	0	(1,087)	0	0	0	0	0	168	08/25/2053	1.A FE
..61776Q-AM-8	MORGAN STANLEY RESIDENTIAL MO SERIES 2024-3 CLASS A7 144A 6.000% 07/25/54	09/01/2026	Paydown		172,595	172,595	172,164	171,803	0	792	0	792	0	172,595	0	0	0	6,878	07/25/2054	1.A
..61777W-AC-6	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1I0 14 0.206% 03/25/52	09/01/2026	Paydown		0	0	49,685	49,908	0	(49,908)	0	(49,908)	0	0	0	0	0	5,710	03/25/2052	1.A FE
. 61777W-BG-6	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS AX 144A 0.110% 03/25/52	09/25/2026	Paydown		0	0	10,187	12,805	0	(12,805)	0	(12,805)	0	0	0	0	0	334	03/25/2052	1.A FE
..617944-AV-5	MORGAN STANLEY RESIDENTIAL MO SERIES 2025-1 CLASS A13 144A 6.000% 03/25/55	09/01/2026	Paydown		138,429	138,429	137,694	136,072	0	2,357	0	2,357	0	138,429	0	0	0	5,661	03/25/2055	1.A
..617956-AG-2	MORGAN STANLEY RESIDENTIAL MO SERIES 2026-1 CLASS A7 144A 5.500% 04/25/56	09/01/2026	Paydown		90,960	90,960	90,221	0	0	739	0	739	0	90,960	0	0	0	2,050	04/25/2056	1.B FE
..61913P-AP-7	MORTGAGEIT TRUST SERIES 05-1 CLASS 1A1 4.655% 02/25/35	09/25/2026	Paydown		777	777	777	768	0	9	0	9	0	777	0	0	0	24	02/25/2035	1.A FM
..61915R-BC-9	MORTGAGEIT TRUST SERIES 2005-AR1 CLASS 1A2 4.755% 11/25/35	09/25/2026	Paydown		473	473	150	216	0	257	0	257	0	473	0	0	0	14	11/25/2035	1.A FM
..643528-AC-6	NEW CENTURY ALTERNATIVE MORTGA SERIES 2006-ALT1 CLASS AF3 6.173% 07/25/36	09/01/2026	Paydown		29,430	29,430	8,643	6,071	0	23,358	0	23,358	0	29,430	0	0	0	203	07/25/2036	1.A FM
..64828G-AH-3	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2019-6A CLASS A1IB 144A 0.500% 09/25/59	09/01/2026	Paydown		0	0	21,752	19,592	0	(19,592)	0	(19,592)	0	0	0	0	0	6,421	09/25/2059	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		54,628	54,628	52,589	53,479	0	1,149	0	1,149	0	54,628	0	0	0	1,446	08/27/2057	1.A
..64830E-AF-8	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2019-3A CLASS A1IA 144A 1.379% 11/25/58	09/01/2026	Paydown		0	0	77,975	100,594	0	(100,594)	0	(100,594)	0	0	0	0	0	25,860	11/25/2058	1.A FE
..64830E-AM-3	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2019-3A CLASS B1I0 144A 1.129% 11/25/58	09/01/2026	Paydown		0	0	8,612	7,560	0	(7,560)	0	(7,560)	0	0	0	0	0	2,771	11/25/2058	1.A FE
..64830E-AW-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2019-3A CLASS B2I0 144A 0.879% 11/25/58	09/01/2026	Paydown		0	0	3,085	3,073	0	(3,073)	0	(3,073)	0	0	0	0	0	1,405	11/25/2058	1.A FE
..64830E-BF-7	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2019-3A CLASS B3I0 144A 0.629% 11/25/58	09/01/2026	Paydown		0	0	484	843	0	(843)	0	(843)	0	0	0	0	0	715	11/25/2058	1.C FE
..64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 4.900% 04/25/62	09/01/2026	Paydown		161,949	161,949	159,714	160,832	0	1,117	0	1,117	0	161,949	0	0	0	4,408	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		13,253	13,253	13,789	14,264	0	(1,011)	0	(1,011)	0	13,253	0	0	0	365	11/25/2048	1.A
..67112F-AM-2	ONSLOW BAY FINANCIAL LLC SERIES 2018-1 CLASS B1A 144A 5.368% 06/25/57	09/01/2026	Paydown		98,519	98,519	89,467	94,179	0	4,340	0	4,340	0	98,519	0	0	0	3,707	06/25/2057	1.A
..67112V-AM-7	ONSLOW BAY FINANCIAL LLC SERIES 2019-INV2 CLASS A11X 14 1.535% 05/27/49	09/25/2026	Paydown		0	0	7,413	12,534	0	(12,534)	0	(12,534)	0	0	0	0	0	1,520	05/27/2049	1.A FE
..67112V-BB-0	ONSLOW BAY FINANCIAL LLC SERIES 2019-INV2 CLASS A25144A 4.000% 05/27/49	09/01/2026	Paydown		12,430	12,430	13,384	13,792	0	(1,362)	0	(1,362)	0	12,430	0	0	0	313	05/27/2049	1.A
..67113A-AQ-3	ONSLOW BAY FINANCIAL LLC SERIES 2019- EXP3 CLASS IA9 14 3.500% 10/25/59	09/01/2026	Paydown		1,484	1,484	1,487	1,489	0	(6)	0	(6)	0	1,484	0	0	0	35	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		33,138	33,138	30,792	32,450	0	688	0	688	0	33,138	0	0	0	1,371	10/25/2059	1.A
..67113A-BL-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B21A 14 6.458% 10/25/59	09/01/2026	Paydown		77,553	77,553	72,008	75,623	0	1,930	0	1,930	0	77,553	0	0	0	3,209	10/25/2059	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
..67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49	09/01/2026	Paydown		31,878	31,878	33,546	33,978	0	(2,100)	0	(2,100)	0	31,878	0	0	0	731	12/25/2049	1.A
..67113C-AM-8	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS 11I 144 1.027% 12/25/49	09/25/2026	Paydown		0	0	15,873	26,634	0	(26,634)	0	(26,634)	0	0	0	0	0	4,117	12/25/2049	1.A FE
..67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59	09/01/2026	Paydown		23,138	23,138	23,640	23,970	0	(831)	0	(831)	0	23,138	0	0	0	615	06/25/2059	1.A
..67114W-AN-1	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV2 CLASS A13 144 3.000% 01/25/52	09/01/2026	Paydown		142,885	142,885	122,524	122,693	0	20,192	0	20,192	0	142,885	0	0	0	2,807	01/25/2052	1.A
..67115F-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-NQM5 CLASS A1 144A 5.310% 05/25/62	09/01/2026	Paydown		15,095	15,095	15,045	15,422	0	(328)	0	(328)	0	15,095	0	0	0	432	05/25/2062	1.A
..67116M-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2023-J1 CLASS A3 144A 4.500% 01/25/53	09/01/2026	Paydown		159,553	159,553	153,270	153,417	0	6,136	0	6,136	0	159,553	0	0	0	4,726	01/25/2053	1.A
..67116M-AS-0	ONSLOW BAY FINANCIAL LLC SERIES 2023-J1 CLASS AX1 144A 0.332% 01/25/53	09/01/2026	Paydown		0	0	41,462	41,362	0	(41,362)	0	(41,362)	0	0	0	0	0	6,874	01/25/2053	1.A FE
..67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52	09/01/2026	Paydown		49,439	49,439	42,008	42,338	0	7,101	0	7,101	0	49,439	0	0	0	802	02/25/2052	1.A
..67125H-AU-5	ONSLOW BAY FINANCIAL LLC SERIES 2026 AH26 CLASS AF1 144 5.490% 09/25/56	09/25/2026	Paydown		53,779	53,779	53,763	0	0	16	0	16	0	53,779	0	0	0	244	09/25/2056	1.A FE
..67389M-AU-5	OAKS MORTGAGE TRUST SERIES 2015-1 CLASS B1 144A 3.787% 04/25/46	09/01/2026	Paydown		157,878	157,878	150,102	150,321	0	7,557	0	7,557	0	157,878	0	0	0	3,997	04/25/2046	1.A
..67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52	09/01/2026	Paydown		107,137	107,137	96,423	96,935	0	10,202	0	10,202	0	107,137	0	0	0	2,903	10/25/2052	1.A
..67449D-AA-7	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM15 CLASS A1 144 5.316% 10/25/64	09/01/2026	Paydown		47,951	47,951	47,951	48,408	0	(457)	0	(457)	0	47,951	0	0	0	1,643	10/25/2064	1.A
..67647A-AA-3	OCEANVIEW MORTGAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52	09/01/2026	Paydown		142,267	142,267	130,441	130,374	0	11,893	0	11,893	0	142,267	0	0	0	4,348	11/25/2052	1.A
..69291F-BK-4	PMT LOAN TRUST SERIES 2026-INV8 CLASS A35 144 5.640% 08/25/57	09/25/2026	Paydown		10,255	10,255	10,255	0	0	0	0	0	0	10,255	0	0	0	48	08/25/2057	1.A FE
..693652-AP-4	PSMC 2018 1 TRUST SERIES 2020-2 CLASS A14 144A 3.000% 05/25/50	09/01/2026	Paydown		34,643	34,643	35,415	35,705	0	(1,062)	0	(1,062)	0	34,643	0	0	0	671	05/25/2050	1.A
..693675-AA-8	PSMC 2018 1 TRUST SERIES 2020-3 CLASS A1 144A 3.000% 11/25/50	09/01/2026	Paydown		10,680	10,680	11,068	11,154	0	(473)	0	(473)	0	10,680	0	0	0	225	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		50,554	50,554	52,605	54,243	0	(3,689)	0	(3,689)	0	50,554	0	0	0	1,212	01/25/2050	1.A
..69371V-AW-7	PSMC TRUST SERIES 2018-1 CLASS AX-1 144A 0.185% 02/25/48	09/01/2026	Paydown		0	0	2,418	2,784	0	(2,784)	0	(2,784)	0	0	0	0	0	497	02/25/2048	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		46,790	46,790	47,070	46,836	0	(46)	0	(46)	0	46,790	0	0	0	967	11/25/2049	1.A
..69376D-BC-5	PSMC TRUST SERIES 2021-3 CLASS AX1 144A 0.162% 08/25/51	09/01/2026	Paydown		0	0	20,439	20,789	0	(20,789)	0	(20,789)	0	0	0	0	0	2,703	08/25/2051	1.A FE
..69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 6.335% 08/25/57	09/01/2026	Paydown		59,941	59,941	59,940	61,028	0	(1,087)	0	(1,087)	0	59,941	0	0	0	2,107	08/25/2057	1.A
..69383L-BD-6	PMT LOAN TRUST SERIES 2025-J4 CLASS A28 144A 6.000% 12/01/56	09/01/2026	Paydown		50,289	50,289	50,635	50,638	0	(349)	0	(349)	0	50,289	0	0	0	1,929	12/01/2056	1.A
..69383U-AB-1	PMT LOAN TRUST SERIES 2026-INV4 CLASS A2 144A 5.500% 03/25/57	09/01/2026	Paydown		14,232	14,232	14,125	0	0	107	0	107	0	14,232	0	0	0	255	03/25/2057	1.A FE
..69383U-AH-8	PMT LOAN TRUST SERIES 2026-INV4 CLASS A8 144A 5.500% 03/25/57	09/01/2026	Paydown		37,951	37,951	37,839	0	0	113	0	113	0	37,951	0	0	0	680	03/25/2057	1.A FE
..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
..693840-BL-6	PMT LOAN TRUST SERIES 2026 INV7 CLASS A35 144 5.440% 07/25/57	09/25/2026	Paydown		52,012	52,012	52,009	0	0	2	0	2	0	52,012	0	0	0	413	07/25/2057	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
..69393T-AB-2	PMT LOAN TRUST SERIES 2026 CNF7 CLASS A2 144A 5.000% 08/25/57	09/01/2026	Paydown		11,669	11,669	11,287	0	0	383	0	383	0	11,669	0	0	0	49	08/25/2057	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
..729912-AU-9	PMT LOAN TRUST SERIES 2026-CNF4 CLASS A19 144 5.500% 05/25/57	09/01/2026	Paydown		24,464	24,464	24,422	0	0	42	0	42	0	24,464	0	0	0	434	05/25/2057	1.B FE
..729918-BM-3	PMT LOAN TRUST SERIES 2026-J5 CLASS A35 144A 5.590% 09/25/57	09/25/2026	Paydown		47,695	47,695	47,694	0	0	1	0	1	0	47,695	0	0	0	220	09/25/2057	1.A FE
..729921-AU-0	PMT LOAN TRUST SERIES 2026-J2 CLASS A19 144A 5.500% 03/25/57	09/01/2026	Paydown		68,810	68,810	68,949	0	0	(140)	0	(140)	0	68,810	0	0	0	1,979	03/25/2057	1.A FE
..74160M-EV-0	PRIME MORTGAGE TRUST SERIES 2004-1 CLASS 1A7 4.513% 08/25/34	07/25/2026	Paydown		30	833	612	730	0	(700)	0	(700)	0	30	0	0	0	21	08/25/2034	3.A FM
..74160M-EV-0	PRIME MORTGAGE TRUST SERIES 2004-1 CLASS 1A7 4.513% 08/25/34	08/25/2026	Paydown		89	619	454	542	0	(453)	0	(453)	0	89	0	0	0	18	08/25/2034	3.C FM
..74160M-EV-0	PRIME MORTGAGE TRUST SERIES 2004-1 CLASS 1A7 4.513% 08/25/34	09/25/2026	Paydown		93	522	384	458	0	(365)	0	(365)	0	93	0	0	0	17	08/25/2034	4.A FM
..74160M-GP-1	PRIME MORTGAGE TRUST SERIES 2005-1 CLASS 1A6 4.415% 03/25/35	09/25/2026	Paydown		1,544	1,544	1,279	470	0	1,074	0	1,074	0	1,544	0	0	0	40	03/25/2035	1.A FM
..743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50	09/01/2026	Paydown		15,798	15,798	16,498	16,575	0	(777)	0	(777)	0	15,798	0	0	0	323	02/25/2050	1.A
..74922G-AK-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A10 4.765% 11/25/36	09/25/2026	Paydown		1,387	2,098	1,516	1,716	0	(330)	0	(330)	0	1,387	0	0	0	65	11/25/2036	5.C FM
..74922R-AH-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS18 CLASS 2A1 4.465% 12/25/36	09/25/2026	Paydown		2,633	3,413	2,457	2,416	0	217	0	217	0	2,633	0	0	0	95	12/25/2036	5.C FM
..74927U-AV-0	RBSGC MORTGAGE PASS THROUGH SERIES 2005-A CLASS 1A 5.500% 04/25/35	09/01/2026	Paydown		108	108	80	55	0	53	0	53	0	108	0	0	0	4	04/25/2035	1.A FM
..749357-AA-7	RCKT MORTGAGE TRUST SERIES 2019-1 CLASS A1 144A 3.500% 09/25/49	09/01/2026	Paydown		23,109	23,109	24,218	24,715	0	(1,606)	0	(1,606)	0	23,109	0	0	0	482	09/25/2049	1.A
..749357-AS-8	RCKT MORTGAGE TRUST SERIES 2019-1 CLASS AX1 144A 0.410% 09/25/49	09/01/2026	Paydown		0	0	15,527	18,365	0	(18,365)	0	(18,365)	0	0	0	0	0	2,817	09/25/2049	1.A FE
..74936R-BA-1	RCKT MORTGAGE TRUST SERIES 2021-2 CLASS AX1 144A 0.062% 06/25/51	09/01/2026	Paydown		0	0	11,256	11,722	0	(11,722)	0	(11,722)	0	0	0	0	0	2,112	06/25/2051	1.A FE
..749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50	09/01/2026	Paydown		42,460	42,460	43,418	43,822	0	(1,363)	0	(1,363)	0	42,460	0	0	0	858	02/25/2050	1.A
..749389-AS-1	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS AX1 144A 0.466% 02/25/50	09/01/2026	Paydown		0	0	25,863	30,386	0	(30,386)	0	(30,386)	0	0	0	0	0	4,222	02/25/2050	1.A FE
..74938V-AZ-6	RCKT MORTGAGE TRUST SERIES 2021-4 CLASS AX1 144A 0.508% 09/25/51	09/01/2026	Paydown		0	0	110,884	114,369	0	(114,369)	0	(114,369)	0	0	0	0	0	13,956	09/25/2051	1.A FE
..75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007-QS6 CLASS A1 4.345% 04/25/37	09/25/2026	Paydown		3,807	4,429	3,363	3,336	0	471	0	471	0	3,807	0	0	0	127	04/25/2037	1.A FM
..75409Q-BN-0	RATE MORTGAGE TRUST SERIES 2021-J2 CLASS AX1 144A 0.265% 08/25/51	09/01/2026	Paydown		0	0	47,265	49,734	0	(49,734)	0	(49,734)	0	0	0	0	0	8,657	08/25/2051	1.A FE
..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-JH-2	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS14 CLASS 2A1 6.000% 09/25/35	09/01/2026	Paydown		15,727	15,173	5,526	3,611	0	12,116	0	12,116	0	15,727	0	0	0	854	09/25/2035	1.A FM
..761118-NP-9	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q04 CLASS 2A2 4.715% 12/25/45	09/25/2026	Paydown		0	(7,238)	(401)	(823)	0	823	0	823	0	0	0	0	0	199	12/25/2045	1.A FM
..761118-NP-9	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q04 CLASS 2A2 4.715% 12/25/45	09/25/2026	Paydown		0	(19)	(1)	(2)	0	2	0	2	0	0	0	0	0	0	12/25/2045	6. FM
..78438N-AC-1	SG CAPITAL PARTNERS SERIES 2026-2 CLASS A1 144A 5.251% 04/25/66	09/01/2026	Paydown		69,937	69,937	69,937	0	0	1	0	1	0	69,937	0	0	0	1,488	04/25/2066	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
..816935-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLASS A19 144A 6.000% 03/25/55	09/01/2026	Paydown		107,967	107,967	107,934	107,927	0	40	0	40	0	107,967	0	0	0	4,319	03/25/2055	1.A
..817370-AV-1	SEQUOIA MORTGAGE TRUST SERIES 2025-3 CLASS A20 144A 5.500% 04/25/55	09/01/2026	Paydown		146,814	146,814	144,681	144,363	0	2,452	0	2,452	0	146,814	0	0	0	5,479	04/25/2055	1.A
..81743A-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A7 144A 3.500% 12/25/49	09/01/2026	Paydown		403,249	403,249	412,119	412,577	0	(9,328)	0	(9,328)	0	403,249	0	0	0	8,751	12/25/2049	1.A
..81743A-AU-3	SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A19 144A 3.500% 12/25/49	09/01/2026	Paydown		25,203	25,203	25,753	25,841	0	(638)	0	(638)	0	25,203	0	0	0	547	12/25/2049	1.A
..81743E-AU-5	SEQUOIA MORTGAGE TRUST SERIES 2025 1 CLASS A19 144A 6.000% 01/25/55	09/01/2026	Paydown		12,757	12,757	12,629	12,613	0	143	0	143	0	12,757	0	0	0	499	01/25/2055	1.A
..81743P-AA-4	SEQUOIA MORTGAGE TRUST SERIES 2003-1 CLASS 1A 4.761% 04/20/33	09/20/2026	Paydown		3,758	3,758	3,770	3,717	0	42	0	42	0	3,758	0	0	0	111	04/20/2033	1.A FM
..81743P-BH-8	SEQUOIA MORTGAGE TRUST SERIES 2003-4 CLASS 1A1 4.625% 07/20/33	09/20/2026	Paydown		3,412	3,412	3,328	3,005	0	407	0	407	0	3,412	0	0	0	87	07/20/2033	1.A FM
..81744F-DV-6	SEQUOIA MORTGAGE TRUST SERIES 2004-9 CLASS A1 4.680% 10/20/34	09/20/2026	Paydown		206	206	210	204	0	2	0	2	0	206	0	0	0	6	10/20/2034	1.A FM
..81744F-EV-5	SEQUOIA MORTGAGE TRUST SERIES 2004-10 CLASS A2 4.645% 11/20/34	09/20/2026	Paydown		2,427	2,427	2,427	2,373	0	55	0	55	0	2,427	0	0	0	68	11/20/2034	1.A FM
..81745C-AD-5	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLASS A102 0.506% 06/25/43	09/01/2026	Paydown		0	0	8,964	9,916	0	(9,916)	0	(9,916)	0	0	0	0	0	1,532	06/25/2043	1.A FE
..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
..81745M-AC-5	SEQUOIA MORTGAGE TRUST SERIES 13-2 CLASS A102 1.122% 02/25/43	09/01/2026	Paydown		0	0	24,567	26,260	0	(26,260)	0	(26,260)	0	0	0	0	0	5,145	02/25/2043	1.A FE
..81745Q-BB-7	SEQUOIA MORTGAGE TRUST SERIES 2015-1 CLASS A101 144A 0.411% 01/25/45	09/01/2026	Paydown		0	0	1,427	1,378	0	(1,378)	0	(1,378)	0	0	0	0	0	361	01/25/2045	1.A FE
..81745R-AE-0	SEQUOIA MORTGAGE TRUST SERIES 2013-3 CLASS A102 1.009% 03/25/43	09/01/2026	Paydown		0	0	32,339	30,788	0	(30,788)	0	(30,788)	0	0	0	0	0	5,688	03/25/2043	1.A FE
..81745U-AA-1	SEQUOIA MORTGAGE TRUST SERIES 2013-4 CLASS A101 144A 0.842% 04/25/43	09/01/2026	Paydown		0	0	993	1,080	0	(1,080)	0	(1,080)	0	0	0	0	0	568	04/25/2043	1.A FE
..81745V-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2013-8 CLASS A102 144A 0.482% 06/25/43	09/01/2026	Paydown		0	0	23,273	21,319	0	(21,319)	0	(21,319)	0	0	0	0	0	4,090	06/25/2043	1.A FE
..81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47	09/01/2026	Paydown		47,516	47,516	47,628	47,656	0	(141)	0	(141)	0	47,516	0	0	0	1,056	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		3,473	3,473	3,431	3,423	0	50	0	50	0	3,473	0	0	0	77	07/25/2047	1.A
..81746D-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2017-5 CLASS A19 144A 3.500% 08/25/47	09/01/2026	Paydown		4,140	4,140	3,877	3,850	0	290	0	290	0	4,140	0	0	0	95	08/25/2047	1.A
..81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47	09/01/2026	Paydown		498	498	531	652	0	(154)	0	(154)	0	498	0	0	0	13	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		1,694	1,694	1,733	1,873	0	(179)	0	(179)	0	1,694	0	0	0	45	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		24,914	24,914	25,286	25,624	0	(710)	0	(710)	0	24,914	0	0	0	716	12/25/2047	1.A
..81746P-BA-0	SEQUOIA MORTGAGE TRUST SERIES 2016-1 CLASS A101 144A 0.269% 06/25/46	09/01/2026	Paydown		0	0	7,308	7,372	0	(7,372)	0	(7,372)	0	0	0	0	0	1,139	06/25/2046	1.A FE
..81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48	09/01/2026	Paydown		17,295	17,295	17,254	17,260	0	36	0	36	0	17,295	0	0	0	403	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		3,337	3,337	3,363	3,483	0	(146)	0	(146)	0	3,337	0	0	0	100	08/25/2048	1.A
..81746Y-AA-2	SEQUOIA MORTGAGE TRUST SERIES 2019 2 CLASS A1 4.000% 06/25/49	09/01/2026	Paydown		36,920	36,920	40,625	41,838	0	(4,918)	0	(4,918)	0	36,920	0	0	0	936	06/25/2049	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
..81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48	09/01/2026	Paydown		12,190	12,190	12,250	12,304	0	(114)	0	(114)	0	12,190	0	0	0	322	03/25/2048	1.A
..81747D-BC-2	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A103144A 0.500% 03/25/48	09/01/2026	Paydown		0	0	369	725	0	(725)	0	(725)	0	0	0	0	0	139	03/25/2048	1.A FE
..81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48	09/01/2026	Paydown		2,473	2,473	2,465	2,460	0	13	0	13	0	2,473	0	0	0	66	06/25/2048	1.A
..81747E-CC-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A127 144 0.556% 06/25/48	09/01/2026	Paydown		0	0	2,023	2,372	0	(2,372)	0	(2,372)	0	0	0	0	0	505	06/25/2048	1.A FE
..81747M-CD-9	SEQUOIA MORTGAGE TRUST SERIES 2019 CH1 CLASS B1B 4.896% 03/25/49	09/01/2026	Paydown		118,535	118,535	123,596	122,574	0	(4,039)	0	(4,039)	0	118,535	0	0	0	3,873	03/25/2049	1.A
..81748B-AB-8	SEQUOIA MORTGAGE TRUST SERIES 2019-3 CLASS A2 144A 3.500% 09/25/49	09/01/2026	Paydown		19,922	19,922	20,685	20,839	0	(917)	0	(917)	0	19,922	0	0	0	426	09/25/2049	1.A
..81748C-BB-5	SEQUOIA MORTGAGE TRUST SERIES 2021-9 CLASS A101 144A 0.352% 01/25/52	09/01/2026	Paydown		0	0	131,498	140,265	0	(140,265)	0	(140,265)	0	0	0	0	0	22,246	01/25/2052	1.A FE
..81748G-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A1 144A 4.000% 09/25/49	09/01/2026	Paydown		64,315	64,315	66,810	68,270	0	(3,956)	0	(3,956)	0	64,315	0	0	0	1,752	09/25/2049	1.A
..81748G-BA-8	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A13 144A 4.000% 09/25/49	09/01/2026	Paydown		71,461	71,461	72,926	73,769	0	(2,309)	0	(2,309)	0	71,461	0	0	0	1,947	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		17,865	17,865	17,429	17,184	0	681	0	681	0	17,865	0	0	0	487	09/25/2049	1.A
..81748G-CA-7	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A101 144 0.518% 09/25/49	09/01/2026	Paydown		0	0	9,110	13,146	0	(13,146)	0	(13,146)	0	0	0	0	0	7,896	09/25/2049	1.A FE
..81748G-EJ-6	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS B1B 144A 4.518% 09/25/49	09/01/2026	Paydown		123,378	123,378	130,606	128,663	0	(5,285)	0	(5,285)	0	123,378	0	0	0	3,776	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		7,755	7,755	8,081	8,123	0	(368)	0	(368)	0	7,755	0	0	0	180	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		18,983	18,983	19,780	19,948	0	(966)	0	(966)	0	18,983	0	0	0	463	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		128,303	128,303	130,859	130,902	0	(2,600)	0	(2,600)	0	128,303	0	0	0	2,919	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		26,230	26,230	26,921	26,905	0	(675)	0	(675)	0	26,230	0	0	0	437	11/25/2050	1.A
..81748T-BB-8	SEQUOIA MORTGAGE TRUST SERIES 2021-7 CLASS A101 144A 0.360% 11/25/51	09/01/2026	Paydown		0	0	108,650	118,140	0	(118,140)	0	(118,140)	0	0	0	0	0	17,974	11/25/2051	1.A FE
..81748V-BB-3	SEQUOIA MORTGAGE TRUST SERIES 21-3 CLASSA101 0.149% 05/25/51	09/01/2026	Paydown		0	0	18,535	19,580	0	(19,580)	0	(19,580)	0	0	0	0	0	2,877	05/25/2051	1.A FE
..81748Y-BB-7	SEQUOIA MORTGAGE TRUST SERIES 2021-6 CLASS A101 144A 0.433% 10/25/51	09/01/2026	Paydown		0	0	151,187	160,404	0	(160,404)	0	(160,404)	0	0	0	0	0	27,007	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		128,399	128,399	127,035	126,525	0	1,874	0	1,874	0	128,399	0	0	0	4,447	01/25/2053	1.A
..81749C-BB-4	SEQUOIA MORTGAGE TRUST SERIES 2022-1 CLASS A101 144A 0.442% 02/25/52	09/01/2026	Paydown		0	0	51,346	51,646	0	(51,646)	0	(51,646)	0	0	0	0	0	6,168	02/25/2052	1.A FE
..81749G-CE-8	SEQUOIA MORTGAGE TRUST SERIES 2024-1 CLASS B2 144A 5.367% 01/25/54	09/01/2026	Paydown		11,339	11,339	11,066	0	0	273	0	273	0	11,339	0	0	0	205	01/25/2054	1.C
..81749H-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2024-2 CLASS A4 144A 5.875% 03/25/54	09/01/2026	Paydown		66,111	66,111	66,028	65,762	0	350	0	350	0	66,111	0	0	0	2,698	03/25/2054	1.A
..81749Q-AC-2	SEQUOIA MORTGAGE TRUST SERIES 2024-10 CLASS A3 144A 5.000% 11/25/54	09/01/2026	Paydown		115,397	115,397	113,612	113,247	0	2,150	0	2,150	0	115,397	0	0	0	3,567	11/25/2054	1.A
..81749Q-AV-0	SEQUOIA MORTGAGE TRUST SERIES 2024-10 CLASS A20 144A 5.500% 11/25/54	09/01/2026	Paydown		115,397	115,397	114,243	114,008	0	1,389	0	1,389	0	115,397	0	0	0	3,924	11/25/2054	1.A
..81749W-CK-9	SEQUOIA MORTGAGE TRUST SERIES 2025-8 CLASS B3 144A 6.224% 09/25/55	09/01/2026	Paydown		11,440	11,440	11,106	11,063	0	377	0	377	0	11,440	0	0	0	476	09/25/2055	1.E

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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
..81749W-CU-7	SEQUOIA MORTGAGE TRUST SERIES 2025-8 CLASS A28 144A 6.000% 09/25/55	09/01/2026	Paydown		123,881	123,881	124,693	124,166	0	(286)	0	(286)	0	123,881	0	0	0	5,055	09/25/2055	1.A
..81749X-AU-7	SEQUOIA MORTGAGE TRUST SERIES 2025-12 CLASS A19 144A 5.500% 12/25/55	09/01/2026	Paydown		108,959	108,959	108,567	108,566	0	393	0	393	0	108,959	0	0	0	3,944	12/25/2055	1.A
..81749Y-AU-5	SEQUOIA MORTGAGE TRUST SERIES 2025-6 CLASS A19 144A 6.000% 07/25/55	09/01/2026	Paydown		159,127	159,127	158,232	158,232	0	895	0	895	0	159,127	0	0	0	6,530	07/25/2055	1.A
..81750D-AU-7	SEQUOIA MORTAGE TRUST SERIES 2025 13 CLASS A19 144A 5.500% 01/25/56	09/01/2026	Paydown		104,441	104,441	104,147	104,148	0	293	0	293	0	104,441	0	0	0	3,686	01/25/2056	1.A
..81750G-AE-6	SEQUOIA MORTGAGE TRUST SERIES 2026-HYB1 CLASS A1B 144 4.663% 04/25/56	09/01/2026	Paydown		200,762	200,762	197,050	0	0	3,712	0	3,712	0	200,762	0	0	0	3,877	04/25/2056	1.A FE
..81750T-AW-8	SEQUOIA MORTGAGE TRUST SERIES 2026-5 CLASS A19 144A 5.500% 05/25/56	09/01/2026	Paydown		62,188	62,188	61,770	0	0	418	0	418	0	62,188	0	0	0	1,120	05/25/2056	1.A FE
..81750V-AW-3	SEQUOIA MORTGAGE TRUST SERIES 2026-6 CLASS A19 144A 5.500% 06/25/56	09/01/2026	Paydown		128,459	128,459	127,616	0	0	843	0	843	0	128,459	0	0	0	1,858	06/25/2056	1.A FE
..81750W-AU-5	SEQUOIA MORTGAGE TRUST SERIES 2026-INV3 CLASS A19 144 5.500% 05/25/56	09/01/2026	Paydown		74,974	74,974	74,341	0	0	633	0	633	0	74,974	0	0	0	1,016	05/25/2056	1.B FE
..81751F-AE-7	SEQUOIA MORTGAGE TRUST SERIES 2026-MED2 CLASS A1B 144 5.712% 08/25/56	09/01/2026	Paydown		32,385	32,385	32,193	0	0	191	0	191	0	32,385	0	0	0	281	08/25/2056	1.A FE
..81751P-AW-5	SEQUOIA MORTGAGE TRUST SERIES 2026 10 CLASS A19 144A 5.500% 08/25/56	09/01/2026	Paydown		48,069	48,069	47,033	0	0	1,036	0	1,036	0	48,069	0	0	0	220	08/25/2056	1.A FE
..81751P-BD-6	SEQUOIA MORTGAGE TRUST SERIES 2026 10 CLASS A26F 144A 5.490% 08/25/56	09/25/2026	Paydown		60,087	60,087	60,085	0	0	2	0	2	0	60,087	0	0	0	272	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		145,867	145,867	145,867	145,867	0	0	0	0	0	145,867	0	0	0	4,847	12/25/2065	1.A FE
..82281F-BA-1	SHELLPOINT CO ORIGINATOR TRUST SERIES 2017 2 CLASS AX1 0.114% 10/25/47	09/01/2026	Paydown		0	0	278	338	0	(338)	0	(338)	0	0	0	0	0	314	10/25/2047	1.A FE
..83444E-AA-7	SOLVE FUNDING TRUST SERIES 2025-HEC1 CLASS A 144A 6.500% 07/25/55	08/25/2026	Paydown		147,034	147,034	142,431	141,004	0	6,030	0	6,030	0	147,034	0	0	0	6,263	07/25/2055	2.B FE
..84863C-AA-1	SPLITERO TRUST 2025 1 SERIES 2026-1 CLASS A1 144A 5.750% 06/25/56	09/01/2026	Paydown		67,327	67,327	66,589	0	0	738	0	738	0	67,327	0	0	0	1,308	06/25/2056	1.G FE
..848948-AA-3	SPLITERO TRUST 2025 1 SERIES 2025-1 CLASS A1 144A 5.750% 12/25/55	09/01/2026	Paydown		108,399	108,399	107,059	107,064	0	1,335	0	1,335	0	108,399	0	0	0	3,979	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		123,373	123,373	106,718	106,708	0	16,665	0	16,665	0	123,373	0	0	0	1,610	11/25/2066	1.A FE
..86358H-RV-3	STRUCTURED ASSET MORTGAGE INVE SERIES 2003- CLASS A1 4.745% 10/19/33	09/19/2026	Paydown		416	416	408	410	0	6	0	6	0	416	0	0	0	13	10/19/2033	1.A FM
..86358R-ND-5	AMORTIZING RESIDENTIAL COLLATE SERIES 2001- BC6W CLASS A 5.365% 10/25/31	09/25/2026	Paydown		66	66	66	65	0	1	0	1	0	66	0	0	0	2	10/25/2031	1.A FM
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INV SERIES 2004-AR2 CLASS 1A 4.586% 05/19/34	09/19/2026	Paydown		679	679	679	658	0	21	0	21	0	679	0	0	0	20	05/19/2034	1.A FM
..87265X-AA-2	TOORAK MORTGAGE CORP SERIES 2022-INV2 CLASS A1 144A 5.350% 06/25/57	09/01/2026	Paydown		38,335	38,335	38,009	38,864	0	(529)	0	(529)	0	38,335	0	0	0	1,138	06/25/2057	1.A
..88632A-CC-0	TIAA BANK MORTGAGE LOAN TRUST SERIES 2018-3 CLASS B2 144A 4.068% 11/25/48	09/01/2026	Paydown		19,947	19,947	19,214	19,315	0	632	0	632	0	19,947	0	0	0	538	11/25/2048	1.A
..89171Y-BD-2	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 2B2 144a 4.750% 11/25/57	09/01/2026	Paydown		289,397	289,397	299,391	292,803	0	(3,406)	0	(3,406)	0	289,397	0	0	0	9,308	11/25/2057	1.A
..90354T-BB-4	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV2 CLASS AX4 144 0.560% 09/25/51	09/01/2026	Paydown		0	0	8,659	8,705	0	(8,705)	0	(8,705)	0	0	0	0	0	1,509	09/25/2051	1.A FE
..90354X-AY-6	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV1 CLASS AX1 144 0.144% 08/25/51	09/01/2026	Paydown		0	0	19,420	16,334	0	(16,334)	0	(16,334)	0	0	0	0	0	3,215	08/25/2051	1.A FE
..90354X-BB-5	UNITED WHOLSALE MORTGAGE LLC SERIES 2021-INV1 CLASS AX4 144 0.500% 08/25/51	09/01/2026	Paydown		0	0	5,018	4,958	0	(4,958)	0	(4,958)	0	0	0	0	0	948	08/25/2051	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
..90355R-AN-2	UNITED WHOLESALE MORTGAGE LLC SERIES 2021-INV3 CLASS A9X 144 0.352% 11/25/51	09/25/2026	Paydown		0	0	3,702	5,235	0	(5,235)	0	(5,235)	0	0	0	0	0	205	11/25/2051	1.A FE
..924921-AA-7	VERUS SECURITIZATION TRUST SERIES 2022-5 CLASS A1 144A 4.800% 04/25/67	09/01/2026	Paydown		53,646	53,646	52,497	53,722	0	(76)	0	(76)	0	53,646	0	0	0	1,339	04/25/2067	1.A FE
..92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 2.829% 10/25/66	09/01/2026	Paydown		174,570	174,570	157,331	162,067	0	12,503	0	12,503	0	174,570	0	0	0	3,383	10/25/2066	1.A
..929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2003-S5 CLASS 1A4 5.500% 06/25/33	09/01/2026	Paydown		1,011	1,011	1,060	1,055	0	(44)	0	(44)	0	1,011	0	0	0	37	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		1,878	1,878	0	0	0	1,878	0	1,878	0	1,878	0	0	0	59	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		27,447	27,447	27,709	27,835	0	(388)	0	(388)	0	27,447	0	0	0	723	10/25/2045	1.A FM
..92922F-7T-9	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR17 CLASS A1B3 4.715% 12/25/45	09/25/2026	Paydown		3,233	3,233	3,026	3,071	0	162	0	162	0	3,233	0	0	0	98	12/25/2045	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		1,957	1,957	1,957	1,955	0	2	0	2	0	1,957	0	0	0	55	07/25/2045	1.E FM
..92922F-TB-4	WAMU MORTGAGE PASS THROUGH SERIES 2004-AR7 CLASS A6 5.028% 07/25/34	07/16/2026	BANK OF AMERICA		0	0	0	0	0	97	0	97	0	97	0	(97)	(97)	14,233	07/25/2034	5.B FM
..92922F-WE-4	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR9 CLASS A1 4.946% 08/25/34	09/01/2026	Paydown		5,203	5,203	5,161	5,165	0	38	0	38	0	5,203	0	0	0	181	08/25/2034	1.A FM
..93362Y-AA-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2006-AR5 CLASS A1A 3.723% 06/25/46	09/01/2026	Paydown		2,829	2,829	2,573	2,578	0	251	0	251	0	2,829	0	0	0	73	06/25/2046	1.A FM
..93363B-AC-2	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 1A1B 4.435% 01/25/47	09/01/2026	Paydown		3,397	3,195	143	0	0	3,397	0	3,397	0	3,397	0	0	0	112	01/25/2047	1.A FM
..93363B-AE-8	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 2A1B 4.967% 01/25/47	09/01/2026	Paydown		3,503	3,525	2,108	2,634	0	869	0	869	0	3,503	0	0	0	87	01/25/2047	1.A FM
..93363C-AD-1	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR7 CLASS 3A1B 4.765% 07/25/46	09/01/2026	Paydown		1,749	1,749	1,360	1,339	0	410	0	410	0	1,749	0	0	0	53	07/25/2046	1.A FM
..93363R-AC-0	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR13 CLASS 2A1B 5.217% 10/25/46	09/01/2026	Paydown		3,091	3,654	1,594	2,076	0	1,015	0	1,015	0	3,091	0	0	0	105	10/25/2046	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	3,623	3,774	0	423	0	423	0	4,196	0	0	0	84	06/25/2047	1.A FM
..939336-2W-2	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-1 CLASS CX 5.500% 03/25/35	09/01/2026	Paydown		0	0	2,003	1,673	0	(1,673)	0	(1,673)	0	0	0	0	0	383	03/25/2035	5.B GI
..93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 4.415% 07/25/35	09/25/2026	Paydown		665	806	664	672	0	(7)	0	(7)	0	665	0	0	0	22	07/25/2035	1.A FM
..93934F-BU-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-7 CLASS 4CB 7.000% 08/25/35	09/01/2026	Paydown		0	3,109	1,777	1,937	0	(1,937)	0	(1,937)	0	0	0	0	0	155	08/25/2035	1.A FM
..93934F-PT-3	WASHINGTON MUTUAL MORTGAGE PA SERIES 2006-AR4 CLASS 2A1A 4.765% 05/25/46	09/01/2026	Paydown		448	448	392	375	0	72	0	72	0	448	0	0	0	15	05/25/2046	4.B FM
..93934N-AA-3	WASHINGTON MUTUAL MORTGAGE SERIES 2006-5 CLASS 1A1 4.614% 07/25/36	09/25/2026	Paydown		617	2,683	1,505	1,651	0	(1,034)	0	(1,034)	0	617	0	0	0	113	07/25/2036	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	12,695	12,903	0	3,966	0	3,966	0	16,870	0	0	0	80	04/25/2047	1.A FM
..93935A-AF-9	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR5 CLASS SA 4.695% 06/25/46	09/01/2026	Paydown		16,472	5,909	4,742	4,706	0	11,766	0	11,766	0	16,472	0	0	0	448	06/25/2046	1.A FM
..93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 3.387% 08/25/46	09/01/2026	Paydown		6,588	14,072	8,801	8,240	0	(1,652)	0	(1,652)	0	6,588	0	0	0	327	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		11,382	11,382	6,718	5,987	0	5,394	0	5,394	0	11,382	0	0	0	166	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

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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
..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		11,606	11,606	11,372	11,680	0	(75)	0	(75)	0	11,606	0	0	0	406	05/25/2035	1.A FM
..94982X-AD-4	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-7 CLASS 2A1 6.000% 06/25/36	07/01/2026	Paydown		4,953	7,083	5,847	6,068	0	(1,116)	0	(1,116)	0	4,953	0	0	0	264	06/25/2036	4.A FM
..94982X-AD-4	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-7 CLASS 2A1 6.000% 06/25/36	09/01/2026	Paydown		10,384	14,273	11,783	12,228	0	(1,844)	0	(1,844)	0	10,384	0	0	0	639	06/25/2036	4.B FM
..949831-AA-9	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A1 144A 3.500% 07/25/49	09/01/2026	Paydown		1,951	1,951	2,030	2,066	0	(115)	0	(115)	0	1,951	0	0	0	46	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		1,463	1,463	1,470	1,473	0	(9)	0	(9)	0	1,463	0	0	0	34	07/25/2049	1.A
..949831-AW-1	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS AIO1 144A 0.219% 07/25/49	09/01/2026	Paydown		0	0	327	456	0	(456)	0	(456)	0	0	0	0	0	298	07/25/2049	1.A FE
..949831-AX-9	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS AIO2 144A 0.500% 07/25/49	09/01/2026	Paydown		0	0	209	321	0	(321)	0	(321)	0	0	0	0	0	164	07/25/2049	1.A FE
..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		4,663	7,065	1,784	2,372	0	2,292	0	2,292	0	4,663	0	0	0	0	06/25/2037	1.A FM
..949930-AD-3	WELLS FARGO MORTGAGE BACKED S SERIES 2022-2 CLASS A4 144A 2.500% 12/25/51	09/01/2026	Paydown		80,829	80,829	74,451	75,383	0	5,446	0	5,446	0	80,829	0	0	0	1,325	12/25/2051	1.A
..95001T-AA-3	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS A1 144A 3.914% 11/25/48	09/01/2026	Paydown		757	757	760	763	0	(6)	0	(6)	0	757	0	0	0	20	11/25/2048	1.A
..95001T-AW-5	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS AIO1 144A 0.000% 11/25/48	09/01/2026	Paydown		0	0	3	26	0	(26)	0	(26)	0	0	0	0	0	0	11/25/2048	1.A FE
..95002F-AE-4	WELLS FARGO MORTGAGE BACKED SERIES 2019-4 CLASS A5 144A 3.496% 09/25/49	09/01/2026	Paydown		169,410	169,410	172,325	173,158	0	(3,747)	0	(3,747)	0	169,410	0	0	0	4,117	09/25/2049	1.A
..95002F-AX-2	WELLS FARGO MORTGAGE BACKED SERIES 2019-4 CLASS A1O2 144A 0.496% 09/25/49	09/01/2026	Paydown		0	0	1,407	2,013	0	(2,013)	0	(2,013)	0	0	0	0	0	733	09/25/2049	1.A FE
..95002J-AA-4	WELLS FARGO MORTGAGE BACKED SERIES 2019-2 CLASS A1 144A 4.000% 04/25/49	09/01/2026	Paydown		11,069	11,069	11,483	11,505	0	(436)	0	(436)	0	11,069	0	0	0	265	04/25/2049	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		36,170	36,170	37,143	37,307	0	(1,137)	0	(1,137)	0	36,170	0	0	0	692	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		14,150	14,150	14,749	14,820	0	(670)	0	(670)	0	14,150	0	0	0	277	06/25/2050	1.A
..95002V-AA-7	WELLS FARGO MORTGAGE BACKED S SERIES 2020-4 CLASS A1 144A 3.000% 07/25/50	09/01/2026	Paydown		16,841	16,841	18,268	18,400	0	(1,559)	0	(1,559)	0	16,841	0	0	0	336	07/25/2050	1.A
..95002V-AS-8	WELLS FARGO MORTGAGE BACKED S SERIES 2020-4 CLASS A17 144A 3.000% 07/25/50	09/01/2026	Paydown		75,783	75,783	80,584	80,799	0	(5,015)	0	(5,015)	0	75,783	0	0	0	1,513	07/25/2050	1.A
..95003B-AS-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-5 CLASS A17 2.500% 09/25/50	09/01/2026	Paydown		47,061	47,061	48,100	48,125	0	(1,064)	0	(1,064)	0	47,061	0	0	0	792	09/25/2050	1.A
..95003F-AW-3	WELLS FARGO MORTGAGE BACKED S SERIES 2021-INV2 CLASS AIO2 14 0.500% 09/25/51	09/01/2026	Paydown		0	0	105,421	108,216	0	(108,216)	0	(108,216)	0	0	0	0	0	13,621	09/25/2051	1.A FE
..97652P-AJ-0	WINWATER MORTGAGE LOAN TRUST SERIES 2014-1 CLASS A9 144A 3.500% 06/20/44	09/01/2026	Paydown		7,280	7,280	6,991	7,021	0	259	0	259	0	7,280	0	0	0	170	06/20/2044	1.A
..97652P-AU-5	WINWATER MORTGAGE LOAN TRUST SERIES 2014-1 CLASS B1 144A 3.931% 06/20/44	09/01/2026	Paydown		9,130	9,130	8,707	8,715	0	415	0	415	0	9,130	0	0	0	239	06/20/2044	1.A
..97652R-AM-9	WINWATER MORTGAGE LOAN TRUST 2 SERIES 14-3 CLASS A12 144A 3.500% 11/20/44	09/01/2026	Paydown		7,069	7,069	6,438	6,469	0	600	0	600	0	7,069	0	0	0	164	11/20/2044	1.A
..97652T-BB-8	WINWATER MORTGAGE LOAN TRUST SERIES 2015-1 CLASS B1 144A 3.864% 01/20/45	09/01/2026	Paydown		134,635	134,635	120,808	121,513	0	13,121	0	13,121	0	134,635	0	0	0	3,467	01/20/2045	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
..97652T-BC-6	WINWATER MORTGAGE LOAN TRUST 2 SERIES 2015-1 CLASS B2 144A 3.864% 01/20/45	09/01/2026	Paydown		38,084	38,084	34,017	34,220	0	3,864	0	3,864	0	38,084	0	0	0	981	01/20/2045	1.A
..97652U-AR-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015 CLASS AX1 144A 0.440% 02/20/45	09/01/2026	Paydown		0	0	9,467	8,745	0	(8,745)	0	(8,745)	0	0	0	0	0	1,649	02/20/2045	1.A FE
..97653B-BZ-3	WINWATER MORTGAGE LOAN TRUST SERIES 2015-A CLASS B1 144A 3.844% 06/20/45	09/01/2026	Paydown		16,370	16,370	15,772	15,729	0	641	0	641	0	16,370	0	0	0	420	06/20/2045	1.A
..97655J-BN-1	WINWATER MORTGAGE LOAN TRUST SERIES 2016-1 CLASS 1X18 144A 0.283% 01/20/46	09/01/2026	Paydown		0	0	3,254	3,426	0	(3,426)	0	(3,426)	0	0	0	0	0	557	01/20/2046	1.A FE
..442935-AA-0	HOWL SECURITIES TRUST 2026 HIO SERIES 2026-HIO1 CLASS A1 144A 1.000% 07/25/56	09/25/2026	Paydown		80,025	80,025	76,423	0	0	3,601	0	3,601	0	80,025	0	0	0	43	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		17,398	17,398	16,363	0	0	1,035	0	1,035	0	17,398	0	0	0	9	07/25/2056	2.B Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					19,163,065	19,176,541	22,980,057	21,282,013	3,765	(4,259,398)	1,441	(4,257,074)	0	19,163,162	0	(97)	(97)	1,242,571	XXX	XXX
..00249H-AA-1	AXMF SERIES 25 SBRR1 CLASS A 144A 5.980% 04/27/58	09/27/2026	Paydown		155,504	155,504	153,967	155,518	0	(14)	0	(14)	0	155,504	0	0	0	6,211	04/27/2058	1.G FE
..04965J-AE-3	ATRIUM HOTEL PORTFOLIO TRUST SERIES 2017-ATRM CLASS C 144A 5.764% 12/15/36	09/15/2026	Paydown		3,000,000	3,000,000	2,891,250	2,928,082	0	71,918	0	71,918	0	3,000,000	0	0	0	128,147	12/15/2036	1.A
..05609R-AL-8	BX TRUST SERIES 2021-BXMF CLASS D 144A 5.761% 10/15/26	08/15/2026	Paydown		1,074,339	1,074,339	1,067,650	1,178,526	0	(104,187)	0	(104,187)	0	1,074,339	0	0	0	40,584	10/15/2026	1.A
..06541U-CB-0	BANK SERIES 2020-BN30 CLASS XA 1.340% 12/15/53	09/01/2026	Paydown		0	0	7,623	4,279	0	(4,279)	0	(4,279)	0	0	0	0	0	753	12/15/2053	1.A FE
..06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.838% 11/15/50	09/01/2026	Paydown		0	0	2,120	765	0	(765)	0	(765)	0	0	0	0	0	366	11/15/2050	1.A FE
..08162R-AF-4	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS XA 1.351% 02/15/54	09/01/2026	Paydown		0	0	3,097	1,540	0	(1,540)	0	(1,540)	0	0	0	0	0	74	02/15/2054	1.A FE
..08162X-BJ-2	BENCHMARK MORTGAGE TRUST SERIES 2020-B20 CLASS XA 1.613% 10/15/53	09/01/2026	Paydown		0	0	123,297	68,214	0	(68,214)	0	(68,214)	0	0	0	0	0	11,399	10/15/2053	1.A FE
..08163B-BF-7	BENCHMARK MORTGAGE TRUST SERIES 2020-B22 CLASS XA 1.601% 01/15/54	09/01/2026	Paydown		0	0	3,136	1,758	0	(1,758)	0	(1,758)	0	0	0	0	0	285	01/15/2054	1.A FE
..08163C-BE-8	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS XA 1.190% 03/15/54	09/01/2026	Paydown		0	0	3,259	1,644	0	(1,644)	0	(1,644)	0	0	0	0	0	309	03/15/2054	1.A FE
..08163L-AL-3	BENCHMARK MORTGAGE TRUST SERIES 2020-B21 CLASS XA 1.508% 12/17/53	09/01/2026	Paydown		0	0	3,795	2,104	0	(2,104)	0	(2,104)	0	0	0	0	0	360	12/17/2053	1.A FE
..12434D-AL-6	BX TRUST SERIES 2021-LGCY CLASS D 144A 5.233% 10/15/36	07/15/2026	Paydown		2,450,000	2,450,000	2,357,742	2,356,134	0	93,866	0	93,866	0	2,450,000	0	0	0	73,343	10/15/2036	1.A
..12593Q-BH-2	COMM MORTGAGE TRUST SERIES 2015-CR26 CLASS B 4.837% 10/10/48	09/01/2026	Paydown		21,593	21,593	20,579	21,551	0	42	0	42	0	21,593	0	0	0	717	10/10/2048	1.A
..12593Y-BL-6	COMM MORTGAGE TRUST SERIES 2016-CR28 CLASS B 4.794% 02/10/49	09/01/2026	Paydown		1,797,800	1,797,800	1,835,657	1,800,831	0	(3,031)	0	(3,031)	0	1,797,800	0	0	0	55,254	02/10/2049	1.A
..17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS XA 1.261% 04/14/50	09/01/2026	Paydown		0	0	205,497	49,547	0	(49,547)	0	(49,547)	0	0	0	0	0	44,527	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	3,414	1,101	0	(1,101)	0	(1,101)	0	0	0	0	0	586	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	6,906	1,916	0	(1,916)	0	(1,916)	0	0	0	0	0	1,065	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	37,853	12,712	0	(12,712)	0	(12,712)	0	0	0	0	0	6,781	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		1,701,120	1,701,120	1,658,089	1,690,880	0	10,240	0	10,240	0	1,701,120	0	0	0	44,001	06/10/2034	1.A
..29429E-AF-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-P4 CLASS XA 1.489% 07/10/49	07/01/2026	Paydown		0	0	171	19,996	0	(7,327)	12,669	(19,996)	0	0	0	0	0	35,023	07/10/2049	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
..29429E-AJ-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-P4 CLASS B 3.377% 07/10/49	09/01/2026	Paydown		2,797,326	2,797,326	2,483,136	2,723,189	0	74,137	0	74,137	0	2,797,326	0	0	0	57,497	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	9,955	9,955	0	(9,955)	0	(9,955)	0	0	0	0	0	31,405	10/10/2049	1.A FE
..40442A-AE-9	HOSPITALITY INVESTORS TRUST SERIES 2022-HI32 CLASS B 144A 7.554% 07/15/39	07/15/2026	Paydown		3,912,172	3,912,172	3,892,576	4,103,334	0	(191,162)	0	(191,162)	0	3,912,172	0	0	0	170,606	07/15/2039	1.A
..46640J-AC-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS D 144A 4.115% 01/15/46	09/01/2026	Paydown		111,278	111,278	109,043	111,252	0	26	0	26	0	111,278	0	0	0	2,987	01/15/2046	1.A
..46645W-BE-2	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018-WPT CKASS DFX 144A 5.350% 07/05/33	08/14/2026	Various		4,238,893	9,446,000	4,166,468	9,358,391	0	925	5,192,847	(5,191,922)	0	4,166,468	0	72,424	72,424	275,156	07/05/2033	1.A
..46645W-BE-2	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018-WPT CKASS DFX 144A 5.350% 07/05/33	08/07/2026	Various		84,232	0	84,232	84,232	0	0	0	0	0	84,232	0	0	0	0	07/05/2033	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	29,398	16,371	0	(16,371)	0	(16,371)	0	0	0	0	0	3,146	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		2,812	2,812	2,726	2,793	0	18	0	18	0	2,812	0	0	0	97	03/10/2049	1.A
..55293B-AK-1	MERIT SERIES 2021-STOR CLASS E 144A 5.681% 07/15/38	07/15/2026	Paydown		2,000,000	2,000,000	2,000,000	1,968,797	0	31,203	0	31,203	0	2,000,000	0	0	0	65,148	07/15/2038	1.A
..75575M-AJ-7	READYCAP COMMERCIAL MORTGAGE T SERIES 2019-5 CLASS C 144A 5.054% 02/25/52	09/25/2026	Paydown		132,272	132,272	132,075	132,100	0	172	0	172	0	132,272	0	0	0	4,458	02/25/2052	1.A
..90291J-AX-5	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018-C9 CLASS XA 1.030% 03/15/51	09/01/2026	Paydown		0	0	64,109	21,795	0	(21,795)	0	(21,795)	0	0	0	0	0	10,562	03/15/2051	1.A FE
..92937U-AJ-7	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C13 CLASS D 144A 4.088% 05/15/45	09/01/2026	Paydown		134,551	134,551	129,058	134,466	0	85	0	85	0	134,551	0	0	0	3,587	05/15/2045	1.A
..92939G-AJ-6	WFLD MORTGAGE TRUST SERIES 2014-MONT CLASS C 144A 3.880% 08/10/31	08/01/2026	Paydown		6,000,000	6,000,000	6,007,997	5,996,960	0	3,040	0	3,040	0	6,000,000	0	0	0	152,071	08/10/2031	4.C
..92939V-AG-9	WP GLIMCHER MALL TRUST SERIES 2015-WPG CLASS C 144A 3.633% 06/05/35	09/08/2026	Capital Distribution		17,406	0	17,406	17,406	0	0	0	0	0	17,406	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		120,586	120,586	115,325	118,046	0	2,541	0	2,541	0	120,586	0	0	0	4,187	09/15/2058	1.A
..95002E-BF-3	WELLS FARGO COMMERCIAL MORTG SERIES 2020-C55 CLASS XA 1.396% 02/15/53	07/01/2026	Paydown		0	0	2,365	1,180	0	(1,180)	0	(1,180)	0	0	0	0	0	223	02/15/2053	1.A FE
..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		604,233	604,233	575,564	599,899	0	4,334	0	4,334	0	604,233	0	0	0	23,620	02/15/2038	1.A FE
..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	1,995,783	0	4,217	0	4,217	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		5,000,000	5,000,000	5,000,000	4,973,107	0	26,893	0	26,893	0	5,000,000	0	0	0	240,899	10/16/2036	2.A FE
..55284A-AL-2	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL7 CLASS E 144A 6.731% 10/16/36	09/16/2026	Paydown		3,000,000	3,000,000	3,000,000	2,976,923	0	23,077	0	23,077	0	3,000,000	0	0	0	150,248	10/16/2036	2.B FE
..78485K-AG-0	STARWOOD COMMERCIAL MORTGAGE S SERIES 2022-FL3 CLASS B 144A 5.599% 11/15/38	07/15/2026	Paydown		2,500,000	2,500,000	2,500,000	2,493,261	0	6,739	0	6,739	0	2,500,000	0	0	0	83,195	11/15/2038	1.D FE
..78485K-AJ-4	STARWOOD COMMERCIAL MORTGAGE S SERIES 2022-FL3 CLASS C 144A 5.849% 11/15/38	07/15/2026	Paydown		3,000,000	3,000,000	3,000,000	2,987,081	0	12,919	0	12,919	0	3,000,000	0	0	0	104,258	11/15/2038	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					52,856,117	57,961,586	52,706,535	58,116,738	0	(127,529)	5,205,516	(5,333,045)	0	52,783,692	0	72,424	72,424	2,243,201	XXX	XXX

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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
..056162-AS-9	BABSON CLO LTD SERIES 2015-1A CLASS CR 144A 5.741% 01/20/31	07/20/2026	Paydown		3,673,826	3,673,826	3,673,826	3,630,080	0	43,746	0	43,746	0	3,673,826	0	0	0	160,329	01/20/2031	1.A FE
..09628J-AN-1	BLUEMOUNTAIN CLO LTD SERIES 2015-3A CLASS A2R 144A 5.491% 04/20/31	07/20/2026	Paydown		714,404	714,404	708,507	702,546	0	11,858	0	11,858	0	714,404	0	0	0	29,823	04/20/2031	1.A FE
..50188G-AV-5	LCM LTD PARTNERSHIP SERIES 18A CLASS CR 144A 5.841% 04/20/31	07/20/2026	Paydown		1,663,305	1,663,305	1,663,305	1,652,764	0	10,541	0	10,541	0	1,663,305	0	0	0	73,849	04/20/2031	1.A FE
..50200W-AD-4	LCM LTD PARTNERSHIP SERIES 28A CLASS C 144A 6.141% 10/20/30	07/20/2026	Paydown		1,648,142	1,648,142	1,648,142	1,634,968	0	13,174	0	13,174	0	1,648,142	0	0	0	76,926	10/20/2030	1.C FE
..87232B-AH-5	TCI SYMPHONY CLO SERIES 2017-1A CLASS BR 144A 5.565% 07/15/30	07/15/2026	Paydown		1,652,607	1,652,607	1,654,821	1,652,730	0	(123)	0	(123)	0	1,652,607	0	0	0	45,572	07/15/2030	1.A FE
..87232B-AK-8	TCI SYMPHONY CLO SERIES 2017 1A CLASS CR 144A 5.815% 07/15/30	09/03/2026	Call 100.0000		1,468,701	1,468,701	1,469,097	1,468,867	0	(230)	0	(230)	0	1,468,637	0	64	64	54,204	07/15/2030	1.A FE
..87232B-AK-8	TCI SYMPHONY CLO SERIES 2017 1A CLASS CR 144A 5.815% 07/15/30	07/15/2026	Paydown		531,299	531,299	531,443	531,360	0	(60)	0	(60)	0	531,299	0	0	0	15,318	07/15/2030	1.A FE
..915328-AY-4	UPLAND CLO LTD SERIES 2016-1A CLASS BR 144A 5.841% 04/20/31	07/20/2026	Paydown		1,354,161	1,354,161	1,354,161	1,338,481	0	15,680	0	15,680	0	1,354,161	0	0	0	60,128	04/20/2031	1.A FE
..00889E-AU-9	AIMCO SERIES 2022-18A CLASS CR 144A 5.629% 07/20/37	08/12/2026	Call 100.0000		5,000,000	5,000,000	5,000,000	4,956,779	0	3,436	0	3,436	0	4,960,215	0	39,785	39,785	231,955	07/20/2037	1.F FE
..00901F-AQ-9	AIMCO SERIES 2021-16A CLASS CR 144A 5.700% 07/17/37	07/10/2026	Call 100.0000		1,250,000	1,250,000	1,250,000	1,239,211	0	421	0	421	0	1,239,632	0	10,368	10,368	52,628	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		3,250,000	3,250,000	3,250,000	3,221,386	0	445	0	445	0	3,221,831	0	28,169	28,169	159,646	07/17/2037	2.C FE
..036011-AU-8	ANNISA CLO LTD SERIES 2016-2A CLASS CRR 144A 5.570% 07/20/31	07/20/2026	Paydown		2,200,000	2,200,000	2,200,000	2,187,229	0	12,771	0	12,771	0	2,200,000	0	0	0	61,073	07/20/2031	1.A FE
..03770W-AG-6	APIDOS CLO LTD SERIES 2024-48A CLASS C 144A 5.860% 07/25/37	08/06/2026	Call 100.0000		4,300,000	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	195,504	07/25/2037	1.F FE
..06760J-AW-5	BABSON CLO LTD SERIES 2018-2A CLASS CR 144A 5.853% 07/15/36	07/15/2026	Paydown		10,000,000	10,000,000	10,000,000	9,925,493	0	74,507	0	74,507	0	10,000,000	0	0	0	468,072	07/15/2036	1.F FE
..06760J-BE-4	BABSON CLO LTD SERIES 2018-2A CLASS B2R 144A 5.503% 07/15/36	07/15/2026	Paydown		5,000,000	5,000,000	5,000,000	4,962,639	0	37,361	0	37,361	0	5,000,000	0	0	0	220,036	07/15/2036	1.C FE
..07403C-AN-1	BEAR MOUNTAIN PARK CLO LTD SERIES 2022-1A CLASS CR 144A 5.753% 07/15/37	08/18/2026	Various		7,000,000	7,000,000	7,000,000	6,927,962	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		1,500,000	1,500,000	1,500,000	1,483,790	0	16,210	0	16,210	0	1,500,000	0	0	0	68,748	07/15/2037	1.E FE
..09629E-AC-5	BLUEMOUNTAIN CLO LTD SERIES 2017-2A CLASS A1B 144A 5.341% 10/20/30	07/20/2026	Paydown		2,478,124	2,478,124	2,490,861	2,478,139	0	(16)	0	(16)	0	2,478,124	0	0	0	65,824	10/20/2030	1.A FE
..11124T-AL-8	BROAD RIVER BSL FUNDING CLO L SERIES 2021-1A CLASS BR 144A 5.691% 07/20/34	07/08/2026	Paydown		2,000,000	2,000,000	2,000,000	1,967,299	0	32,701	0	32,701	0	2,000,000	0	0	0	82,771	07/20/2034	1.C FE
..12570L-AE-8	CIFC FUNDING LTD SERIES 2022-1A CLASS C 144A 5.850% 04/17/35	07/08/2026	Call 100.0000		1,500,000	1,500,000	1,500,000	1,470,361	0	3,352	0	3,352	0	1,473,713	0	26,287	26,287	64,335	04/17/2035	1.F 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	Call 100.0000		8,250,000	8,250,000	8,250,000	8,182,430	0	8,873	0	8,873	0	8,191,303	0	58,697	58,697	235,132	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		915,940	915,940	915,940	903,291	0	12,649	0	12,649	0	915,940	0	0	0	38,933	07/18/2030	1.A FE
..29003M-AS-6	ELMWOOD CLO 18 LTD SERIES 2022-5A CLASS CRR 144A 5.750% 07/17/37	07/17/2026	Paydown		4,000,000	4,000,000	4,000,000	3,961,608	0	38,392	0	38,392	0	4,000,000	0	0	0	174,306	07/17/2037	1.F FE
..29244P-AG-4	EMPOWER CLO LTD SERIES 2024-2A CLASS C 144A 5.853% 07/15/37	09/02/2026	Call 100.0000		1,500,000	1,500,000	1,500,000	1,488,254	0	2,785	0	2,785	0	1,491,038	0	8,962	8,962	78,502	07/15/2037	1.F FE
..34963Q-AC-0	FORTRESS CREDIT BSL LIMITED SERIES 2021 3A CLASS B1 144A 5.791% 07/20/34	09/03/2026	Call 100.0000		10,000,000	10,000,000	10,062,400	9,977,954	0	(1,062)	0	(1,062)	0	9,976,892	0	23,108	23,108	512,585	07/20/2034	1.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
..55819D-BE-5	MADISON PARK FUNDING LTD SERIES 2018-31A CLASS CR 144A 6.060% 07/23/37	09/04/2026	Call 100.0000		2,350,000	2,350,000	2,350,000	2,329,178	0	3,618	0	3,618	0	2,332,795	0	17,205	17,205	123,467	07/23/2037	1.E FE
..56577G-AA-7	MARANON LOAN FUNDING LTD SERIES 2020 1A CLASS A 144A 5.965% 01/15/34	07/15/2026	Paydown		199,580	199,580	200,706	199,565	0	15	0	15	0	199,580	0	0	0	5,905	01/15/2034	1.A FE
..67097Q-AW-5	OCP CLO LTD SERIES 2017-14A CLASS CR 144A 5.729% 07/20/37	08/25/2026	Call 100.0000		14,000,000	14,000,000	14,000,000	13,918,657	0	7,567	0	7,567	0	13,926,224	0	73,776	73,776	689,948	07/20/2037	1.F FE
. 671078-BA-0	OCP CLO LTD SERIES 2020-18A CLASS B1 144A 5.429% 07/20/37	07/20/2026	Paydown		4,180,000	4,180,000	4,180,000	4,140,834	0	39,166	0	39,166	0	4,180,000	0	0	0	172,541	07/20/2037	1.B FE
..67118Y-AU-7	OCP CLO LTD SERIES 2022-24A CLASS CR 144A 5.679% 10/20/37	09/10/2026	Call 100.0000		2,500,000	2,500,000	2,500,000	2,476,314	0	3,169	0	3,169	0	2,479,483	0	20,517	20,517	128,519	10/20/2037	1.F FE
..67402C-BJ-4	OAKTREE CLO LTD SERIES 2019-4A CLASS CRR 144A 5.999% 07/20/37	07/20/2026	Paydown		14,415,000	14,415,000	14,415,000	14,260,488	0	154,512	0	154,512	0	14,415,000	0	0	0	657,328	07/20/2037	1.F FE
..67515D-AN-8	OCEAN TRAILS CLO SERIES 2022 12A CLASS B2 144A 4.642% 07/20/35	09/15/2026	Call 100.0000		10,100,000	10,100,000	9,512,584	9,593,288	0	60,388	0	60,388	0	9,653,676	0	446,324	446,324	423,260	07/20/2035	1.C FE
..67515D-AY-4	OCEAN TRAILS CLO SERIES 2022-12A CLASS CR 144A 5.929% 07/20/35	09/15/2026	Various		2,500,000	2,500,000	2,500,000	2,481,017	0	3,506	0	3,506	0	2,484,523	0	15,477	15,477	136,143	07/20/2035	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		4,500,000	4,500,000	4,500,000	4,500,468	0	(47)	0	(47)	0	4,500,422	0	(422)	(422)	59,525	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		4,500,000	4,500,000	4,500,000	4,444,835	0	10,263	0	10,263	0	4,455,098	0	44,902	44,902	206,750	04/20/2037	1.F FE
..69915N-AN-8	PARALLEL LTD SERIES 2023-1A CLASS BR 144A 5.779% 07/20/36	07/29/2026	Various		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
..83610K-AN-3	SOUND POINT CLO LTD SERIES 2017-2A CLASS CR 144A 6.272% 07/25/30	07/27/2026	Paydown		2,566,416	2,566,416	2,566,416	2,533,238	0	33,178	0	33,178	0	2,566,416	0	0	0	120,520	07/25/2030	1.A FE
..89790C-AA-8	TRUPS FINANCIALS NOTE SECURITI SERIES 2025-3A CLASS A1 144A 5.653% 07/15/41	07/15/2026	Paydown		903,955	903,955	903,955	903,937	0	18	0	18	0	903,955	0	0	0	30,210	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		56,034	56,034	56,034	0	0	0	0	0	0	56,034	0	0	0	1,165	01/15/2038	1.A FE
..92338B-BA-2	VERDE CLO LTD SERIES 2019-1A CLASS CRR 144A 5.753% 04/15/32	09/15/2026	Call 100.0000		4,000,000	4,000,000	4,000,000	3,967,596	0	9,489	0	9,489	0	3,977,086	0	22,914	22,914	153,714	04/15/2032	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		13,500,000	13,500,000	13,500,000	13,362,759	0	30,308	0	30,308	0	13,393,067	0	106,933	106,933	466,720	07/20/2037	1.F FE
..97314H-AW-9	WIND RIVER CLO LTD SERIES 2021-1A CLASS CR 144A 5.979% 07/20/37	08/14/2026	Call 100.0000		1,250,000	1,250,000	1,250,000	1,239,918	0	1,789	0	1,789	0	1,241,707	0	8,293	8,293	62,001	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		1,500,000	1,500,000	1,500,000	1,496,963	0	331	0	331	0	1,497,294	0	2,706	2,706	81,828	04/15/2035	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					172,871,494	172,871,494	172,357,198	171,063,631	0	704,783	0	704,783	0	171,824,447	0	1,047,047	1,047,047	7,409,305	XXX	XXX
..92915C-AS-3	VOYA CLO LTD SERIES 2016-1A CLASS A2R 144A 5.291% 01/20/31	07/20/2026	Paydown		889,964	889,964	889,964	879,972	0	9,992	0	9,992	0	889,964	0	0	0	35,806	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		803,851	803,851	808,451	796,013	0	1,030	0	1,030	0	797,043	0	6,808	6,808	54,733	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		369,273	369,273	370,430	364,285	0	347	0	347	0	364,633	0	4,640	4,640	34,632	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		528,844	528,844	528,844	522,360	0	6,484	0	6,484	0	528,844	0	0	0	21,629	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		528,844	528,844	528,844	522,360	0	6,484	0	6,484	0	528,844	0	0	0	21,629	04/25/2031	1.A FE

SCHEDULE D - PART 4

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									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
..92917C-AJ-1	VOYA CLO LTD SERIES 2013-1A CLASS A2R 144A 5.565% 10/15/30	07/15/2026	Paydown		3,554,677	3,554,677	3,540,022	3,542,152	0	12,525	0	12,525	0	3,554,677	0	0	0	149,952	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		139,404	139,404	139,912	138,971	0	433	0	433	0	139,404	0	0	0	6,251	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		2,829	2,829	153	153	0	2,676	0	2,676	0	2,829	0	0	0	0	04/17/2030	5.C FE
..92917W-BS-6	VOYA CLO LTD SERIES 2018-4A CLASS CRR 144A 5.753% 10/15/37	09/10/2026	Various		5,000,000	5,000,000	5,000,000	4,962,846	0	4,148	0	4,148	0	4,966,993	0	33,007	33,007	263,595	10/15/2037	1.F FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					15,317,686	15,317,686	15,306,620	15,193,857	0	51,695	0	51,695	0	15,245,553	0	72,133	72,133	773,033	XXX	XXX
..00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 4.235% 01/25/37	09/25/2026	Paydown		34,596	34,596	21,043	19,266	0	15,330	0	15,330	0	34,596	0	0	0	461	01/25/2037	1.A FM
..03072S-LU-7	AMERIQUEST MORTGAGE SECURITIES SERIES 2003 11 CLASS AF6 5.579% 11/25/33	09/01/2026	Paydown		67	67	1,271	8,407	0	(8,340)	0	(8,340)	0	67	0	0	0	2	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		79,659	79,659	76,300	78,812	0	846	0	846	0	79,659	0	0	0	2,127	11/25/2034	1.A FM
..04542B-AQ-5	ASSET BACKED FUNDING CERTIFICA SERIES 2002-SB1 CLASS AII1 4.875% 12/25/30	09/25/2026	Paydown		54,367	54,367	54,367	54,501	0	(134)	0	(134)	0	54,367	0	0	0	1,893	12/25/2030	1.A FM
..08891@-AA-1	BID IV NOTE ISSUER LP BIDIV 5.000% 12/31/46	07/10/2026	Redemption 100.0000		37,719	37,719	37,719	31,891	0	0	0	0	0	37,719	0	0	0	980	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		190,908	190,908	183,495	179,427	0	11,481	0	11,481	0	190,908	0	0	0	5,758	05/25/2065	1.A FE
..1248MB-AH-8	CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B 3.412% 02/25/37	09/01/2026	Paydown		4,944	4,944	3,294	2,980	0	1,964	0	1,964	0	4,944	0	0	0	72	02/25/2037	1.A FM
..12579C-AA-7	CMHAT 2025-P2 TRUST CMHAT_25-P2 4.400% 02/28/57	09/26/2026	Paydown		118,799	118,799	141,216	141,103	0	(22,304)	0	(22,304)	0	118,799	0	0	0	3,985	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		12,384	12,384	9,311	9,328	0	3,056	0	3,056	0	12,384	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		8,911	8,911	2,063	2,089	0	6,822	0	6,822	0	8,911	0	0	0	0	02/28/2057	1.G PL
..12667F-S7-1	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2004-J12 CLASS X 0.076% 01/25/35	09/01/2026	Paydown		0	0	307	188	0	(188)	0	(188)	0	0	0	0	0	39	01/25/2035	5.B GI
..12668B-XG-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-12CB CLASS A11 12.538% 05/25/36	09/25/2026	Paydown		3,895	3,894	2,433	2,676	0	1,218	0	1,218	0	3,895	0	0	0	306	05/25/2036	1.A FM
..12669G-U4-1	COUNTRYWIDE HOME LOANS SERIES 2005-J2 CLASS 2A3 6.461% 08/25/35	09/25/2026	Paydown		2,510	2,510	1,919	2,148	0	362	0	362	0	2,510	0	0	0	118	08/25/2035	1.A FM
..14855W-AA-4	CASTLELAKE SECURED AVIATION AS SERIES 2023-1 CLASS A 6.500% 07/31/36	09/15/2026	Paydown		267,545	267,545	260,751	265,462	0	2,083	0	2,083	0	267,545	0	0	0	12,512	07/31/2036	1.F PL
..16160C-BR-5	CHASE MORTGAGE FINANCE CORPO SERIES 2025-12 CLASS A9B 144A 5.500% 09/25/56	09/01/2026	Paydown		292,783	292,783	292,325	291,129	0	1,654	0	1,654	0	292,783	0	0	0	10,366	09/25/2056	1.A
..16160E-BR-1	CHASE MORTGAGE FINANCE CORPO SERIES 2026-2 CLASS A9B 144A 5.000% 12/25/56	09/01/2026	Paydown		18,348	18,348	18,236	0	0	112	0	112	0	18,348	0	0	0	461	12/25/2056	1.A FE
..16162Q-AU-6	CHASE MORTGAGE FINANCE CORPO SERIES 2025-11 CLASS A9 144A 6.000% 02/25/56	09/01/2026	Paydown		78,380	78,380	78,621	78,253	0	126	0	126	0	78,380	0	0	0	3,025	02/25/2056	1.A
..161938-BS-3	CHASE MORTGAGE FINANCE CORPO SERIES 2026-3 CLASS A9B 144A 5.000% 01/25/57	09/01/2026	Paydown		33,118	33,118	32,699	0	0	419	0	419	0	33,118	0	0	0	642	01/25/2057	1.A FE
..22540A-7C-6	CREDIT SUISSE FIRST BOSTON MOR SERIES 2001-HE17 CLASS AIO 3.985% 01/25/32	09/25/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	23	01/25/2032	1.C FE
..30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 4.495% 10/25/36	09/25/2026	Paydown		61,392	61,392	43,575	42,280	0	19,112	0	19,112	0	61,392	0	0	0	1,158	10/25/2036	1.A FM
..32051G-KH-7	FIRST HORIZON ALTERNATIVE MORT SERIES 2005-FA3 CLASS 1APO 0.000% 05/25/35	07/01/2026	Paydown		87	87	46	27	16	44	0	60	0	87	0	0	0	0	05/25/2035	1.A FM

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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
..32051G-KH-7	FIRST HORIZON ALTERNATIVE MORT SERIES 2005-FA3 CLASS 1APO 0.000% 05/25/35	09/01/2026	Paydown		100	100	53	31	18	51	0	69	0	100	0	0	0	0	05/25/2035	5.C FM
..362351-AB-4	GSAA HOME EQUITY TRUST SERIES 06-20 CLASS 1A2 4.375% 12/25/46	09/25/2026	Paydown		7,151	7,151	2,757	2,122	0	5,030	0	5,030	0	7,151	0	0	0	59	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		19,549	19,549	18,089	18,730	0	820	0	820	0	19,549	0	0	0	139	03/25/2035	1.A FM
..36298X-AA-0	GSMPS MORTGAGE LOAN TRUST SERIES 2006-RP2 CLASS 1AF1 144 4.415% 04/25/36	09/25/2026	Paydown		40,136	40,136	34,717	35,819	0	4,318	0	4,318	0	40,136	0	0	0	236	04/25/2036	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		45,711	45,711	46,290	46,161	0	(450)	0	(450)	0	45,711	0	0	0	641	05/20/2048	1.D FE
..39962*-AA-2	CASTLELAKE AVIATION WAREHOUSE CASTLE 4.750% 05/31/39	09/16/2026	PRIVATE DIRECT		2,565,485	2,565,485	2,555,360	2,557,719	0	(12,355)	0	(12,355)	0	2,545,363	0	20,122	20,122	89,318	05/31/2039	1.G PL
..39962*-AA-2	CASTLELAKE AVIATION WAREHOUSE CASTLE 4.750% 05/31/39	07/20/2026	Paydown		401,708	401,708	400,542	354,386	0	1,076	0	1,076	0	401,708	0	0	0	8,611	05/31/2039	1.G PL
..39962*-AB-0	CASTLELAKE AVIATION WAREHOUSE CASTLE 5.750% 05/31/39	09/16/2026	PRIVATE DIRECT		340,613	340,613	339,360	339,364	0	3,274	0	3,274	0	342,638	0	(2,025)	(2,025)	14,500	05/31/2039	2.C PL
..39962*-AC-8	CASTLELAKE AVIATION WAREHOUSE CASTLE 7.500% 05/31/39	09/16/2026	PRIVATE DIRECT		221,399	221,399	220,319	220,339	0	3,046	0	3,046	0	223,385	0	(1,987)	(1,987)	12,037	05/31/2039	3.C PL
..39962*-AD-6	CASTLELAKE AVIATION WAREHOUSE CASTLE 11.000% 05/31/39	09/16/2026	PRIVATE DIRECT		153,276	153,276	152,145	152,198	0	3,434	0	3,434	0	155,632	0	(2,356)	(2,356)	12,222	05/31/2039	4.C PL
..40462#-AA-1	HA FEDERAL FUNDING II TRUST 3.430% 08/01/35	08/03/2026	Redemption 100.0000		453,399	453,399	453,399	453,399	0	0	0	0	0	453,399	0	0	0	15,552	08/01/2035	1.D
..41161P-LG-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2005-1 CLASS X 0.000% 03/19/35	09/01/2026	Paydown		0	0	1,917	3,099	0	(3,099)	0	(3,099)	0	0	0	0	0	0	03/19/2035	5.B GI
..46593M-AV-9	JP MORGAN MORTGAGE TRUST SERIES 2025-CCM1 CLASS A9 144A 5.500% 06/25/55	09/01/2026	Paydown		53,433	53,433	51,346	51,292	0	2,141	0	2,141	0	53,433	0	0	0	1,859	06/25/2055	1.A
..46658L-BL-4	JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS B1 144A 6.945% 03/25/55	09/01/2026	Paydown		44,075	44,075	46,548	46,332	0	(2,256)	0	(2,256)	0	44,075	0	0	0	2,043	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		59,030	59,030	59,030	59,028	0	2	0	2	0	59,030	0	0	0	1,832	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		87,792	87,792	87,792	87,831	0	(39)	0	(39)	0	87,792	0	0	0	9,603	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		54,107	54,107	54,054	54,060	0	47	0	47	0	54,107	0	0	0	985	07/20/2047	1.D FE
..53948N-AA-1	LOANPAL SOLAR LOAN 2020 3 LTD SERIES 2020-3GS CLASS A 144A 2.470% 12/20/47	09/20/2026	Paydown		34,817	34,817	35,233	35,181	0	(364)	0	(364)	0	34,817	0	0	0	574	12/20/2047	1.D FE
..53948P-AA-6	LOANPAL SOLAR LOAN LTD SERIES 2021-1GS CLASS A 144A 2.290% 01/20/48	09/20/2026	Paydown		43,841	43,841	44,281	44,216	0	(374)	0	(374)	0	43,841	0	0	0	671	01/20/2048	1.D FE
..589929-K5-6	MLCC MORTGAGE INVESTORS INC SERIES 03-B CLASS A1 4.693% 04/25/28	08/25/2026	Paydown		692	739	739	737	0	(45)	0	(45)	0	692	0	0	0	20	04/25/2028	3.C FM
..589929-K5-6	MLCC MORTGAGE INVESTORS INC SERIES 03-B CLASS A1 4.693% 04/25/28	09/25/2026	Paydown		259	270	270	269	0	(10)	0	(10)	0	259	0	0	0	9	04/25/2028	4.A FM
..59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43	09/20/2026	Paydown		29,947	29,947	30,049	30,029	0	(82)	0	(82)	0	29,947	0	0	0	744	07/20/2043	1.D FE
..61744C-NC-6	MORGAN STANLEY HOME EQUITY LOA SERIES 2005-HE2 CLASS M2 4.675% 01/25/35	09/25/2026	Paydown		103,429	103,429	102,802	103,367	0	62	0	62	0	103,429	0	0	0	2,509	01/25/2035	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		24,111	24,111	24,119	24,117	0	(5)	0	(5)	0	24,111	0	0	0	460	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		75,269	75,269	75,321	75,307	0	(38)	0	(38)	0	75,269	0	0	0	2,185	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		39,179	39,179	39,127	39,138	0	40	0	40	0	39,179	0	0	0	1,041	06/22/2043	1.D 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
..61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46	09/20/2026	Paydown		21,731	21,731	21,524	21,543	0	188	0	188	0	21,731	0	0	0	447	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		25,809	25,809	25,960	25,939	0	(129)	0	(129)	0	25,809	0	0	0	360	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		34,101	34,101	34,616	34,569	0	(468)	0	(468)	0	34,101	0	0	0	464	12/20/2046	1.E FE
. 670861-BA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-J2 CLASS AX1 144A 0.116% 07/25/51	09/01/2026	Paydown		0	0	56,377	57,069	0	(57,069)	0	(57,069)	0	0	0	0	0	7,031	07/25/2051	1.A FE
..73072D-AA-9	POINT SECURITIZATION TRUST SERIES 2025-1 CLASS A1 144A 6.250% 06/25/55	08/25/2026	Paydown		35,086	35,086	34,676	34,743	0	343	0	343	0	35,086	0	0	0	1,359	06/25/2055	1.G FE
..759950-FG-8	RENAISSANCE HOME EQUITY LOAN SERIES 2005-4 CLASS M1 5.470% 05/25/35	09/01/2026	Paydown		1,767	1,767	1,800	1,815	0	(48)	0	(48)	0	1,767	0	0	0	61	05/25/2035	1.A FM
..759950-GB-8	RENAISSANCE HOME EQUITY LOAN SERIES 2005-4 CLASS M1 6.434% 02/25/36	09/01/2026	Paydown		0	(3,021)	0	(40)	0	40	0	40	0	0	0	0	0	58	02/25/2036	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
..78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.250% 11/16/54	09/15/2026	Paydown		21,643	21,643	21,379	21,367	0	275	0	275	0	21,643	0	0	0	468	11/16/2054	1.B FE
..78517M-AA-1	SABAL ISSUER 2025-1 LLC SERIES 2025-2A CLASS A 144A 5.980% 04/30/61	07/30/2026	Paydown		34,988	34,988	34,786	34,793	0	195	0	195	0	34,988	0	0	0	1,651	04/30/2061	1.G FE
..78517Q-AA-2	SABAL ISSUER 2025-1 LLC SERIES 2025-1A CLASS A 144A 6.280% 11/01/60	07/31/2026	Paydown		42,276	42,276	42,357	42,482	0	(206)	0	(206)	0	42,276	0	0	0	1,460	11/01/2060	1.G FE
..78518C-AA-2	SABAL ISSUER 2025 1 LLC SERIES 2026-1A CLASS A1 144A 6.000% 05/02/61	07/30/2026	Paydown		5,346	5,346	5,345	0	0	1	0	1	0	5,346	0	0	0	139	05/02/2061	1.G FE
..81745Q-AU-6	SEQUOIA MORTGAGE TRUST SERIES 2015-1 CLASS A19 3.500% 01/25/45	09/01/2026	Paydown		6,053	6,053	5,421	5,460	0	593	0	593	0	6,053	0	0	0	142	01/25/2045	1.A
..83401A-AC-2	SOCIAL PROFESSIONAL LOAN PROG. SERIES 2018-D CLASS BFX 144A 4.140% 02/25/48	09/25/2026	Paydown		4,000,000	4,000,000	3,994,459	3,998,162	0	1,838	0	1,838	0	4,000,000	0	0	0	124,200	02/25/2048	1.B FE
..83611M-BV-9	SOUNDVIEW HOME LOAN TRUST SERIES 2004-WMC1 CLASS M1 4.765% 01/25/35	09/25/2026	Paydown		6,625	6,625	6,618	6,695	0	(70)	0	(70)	0	6,625	0	0	0	120	01/25/2035	1.A FM
..85913*-AA-5	STEPSTONE BRONZE 2ND OPP FUND 6.140% 09/30/45	08/28/2026	Redemption 100.0000		587,632	587,632	587,632	524,814	0	0	0	0	0	587,632	0	0	0	32,175	09/30/2045	1.G PL
..86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48	08/20/2026	Paydown		20,567	20,567	20,530	21,660	0	(1,093)	0	(1,093)	0	20,567	0	0	0	258	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		10,877	10,877	10,857	11,455	0	(578)	0	(578)	0	10,877	0	0	0	164	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
..86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49	08/20/2026	Paydown		22,645	22,645	22,139	23,430	0	(785)	0	(785)	0	22,645	0	0	0	441	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		12,494	12,494	12,215	12,927	0	(433)	0	(433)	0	12,494	0	0	0	293	02/22/2049	3.B FE
..914917-AA-7	UNLOCK HEA TRUST SERIES 2025-2 CLASS A 144A 6.000% 11/25/41	08/01/2026	Paydown		11,717	11,717	11,679	11,680	0	37	0	37	0	11,717	0	0	0	469	11/25/2041	1.G FE
..91528A-AA-7	UNLOCK HEA TRUST SERIES 2024-2 CLASS A 144A 6.500% 10/25/39	08/01/2026	Paydown		100,770	100,770	100,320	100,309	0	462	0	462	0	100,770	0	0	0	4,076	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		88,980	88,980	88,315	87,866	0	1,114	0	1,114	0	88,980	0	0	0	3,783	07/25/2041	2.B FE
..91530V-AA-7	UNLOCK HEA TRUST SERIES 2026-1 CLASS A 144A 5.750% 06/25/42	09/01/2026	Paydown		162,508	162,508	159,020	0	0	3,489	0	3,489	0	162,508	0	0	0	2,854	06/25/2042	1.G FE
..92908@-AD-0	VOYA BAM PC 2025 1 CL D 8.319% 07/25/38	07/23/2026	Redemption 100.0000		200,164	200,164	200,164	199,218	0	946	0	946	0	200,164	0	0	0	11,527	07/25/2038	2.B 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
..93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 3.578% 07/25/47	09/25/2026	Paydown		83,870	83,870	54,274	51,244	0	32,626	0	32,626	0	83,870	0	0	0	1,192	07/25/2047	1.A FM
..G9012T-AA-4	RENEW II FINANCIAL PACE RNWFCP 5.250% 12/30/61	09/20/2026	Paydown		307,553	307,553	307,553	154,755	0	4	0	4	0	307,553	0	0	0	4,312	12/30/2061	1.A PL
..G9012T-AB-2	RENEW II FINANCIAL PACE RNWFCP 6.700% 12/30/61	09/20/2026	Paydown		9,521	9,521	9,521	4,790	0	0	0	0	0	9,521	0	0	0	170	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		9,000,000	9,000,000	9,000,000	7,560,976	0	0	0	0	0	9,000,000	0	0	0	258,790	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	12,646	12,643	0	(9)	0	(9)	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		13,000,000	13,000,000	13,000,000	10,921,409	0	0	0	0	0	13,000,000	0	0	0	373,808	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)					34,071,970	34,069,006	34,024,489	30,033,826	40	19,022	0	19,062	0	34,058,215	0	13,754	13,754	1,054,604	XXX	XXX
..92909@-AA-5	VOYA EMMC REVOLV PROM NOTES CL 8.393% 11/30/34	08/29/2026	Various		352,418	352,418	352,418	298,308	0	0	0	0	0	352,418	0	0	0	6,862	11/30/2034	2.C PL
..92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 8.603% 10/01/30	09/01/2026	Various		33,220	33,220	33,220	27,190	0	0	0	0	0	33,220	0	0	0	574	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		127,109	127,109	127,109	127,109	0	0	0	0	0	127,109	0	0	0	211	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		57,777	57,777	57,777	57,777	0	0	0	0	0	57,777	0	0	0	96	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)					570,524	570,524	570,524	510,384	0	0	0	0	0	570,524	0	0	0	7,743	XXX	XXX
..05377R-ES-9	AVIS BUDGET RENTAL CAR FUNDIN SERIES 2021 2A CLASS B 144A 1.900% 02/20/28	09/20/2026	Paydown		500,000	500,000	466,440	482,976	0	17,024	0	17,024	0	500,000	0	0	0	7,125	02/20/2028	1.F FE
..42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A 1.680% 12/27/27	09/25/2026	Paydown		2,500,000	2,500,000	2,346,975	2,429,604	0	70,396	0	70,396	0	2,500,000	0	0	0	28,000	12/27/2027	1.A FE
..88315L-AL-2	TEXTAINER MARINE CONTAINERS L SERIES 2021 1A CLASS A 144A 1.680% 02/20/46	09/20/2026	Paydown		106,500	106,500	96,091	98,337	0	8,163	0	8,163	0	106,500	0	0	0	1,193	02/20/2046	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					3,106,500	3,106,500	2,909,506	3,010,917	0	95,583	0	95,583	0	3,106,500	0	0	0	36,318	XXX	XXX
..46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018-2A CLASS A 144A 3.960% 10/15/75	09/15/2026	Paydown		174,396	174,396	177,697	177,324	0	(2,927)	0	(2,927)	0	174,396	0	0	0	4,708	10/15/2075	1.A FE
..46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018-2A CLASS B 144A 4.700% 10/15/77	09/15/2026	Paydown		25,885	25,885	26,036	26,010	0	(125)	0	(125)	0	25,885	0	0	0	829	10/15/2077	2.A FE
..46617J-AA-4	321 HENDERSON RECEIVABLES LLC SERIES 2013-2A CLASS A 144A 4.210% 03/15/62	09/15/2026	Paydown		28,193	28,193	25,957	26,138	0	2,055	0	2,055	0	28,193	0	0	0	411	03/15/2062	1.A FE
..46617L-AA-9	321 HENDERSON RECEIVABLES LLC SERIES 2013-3A CLASS A 144A 4.080% 01/17/73	09/15/2026	Paydown		42,484	42,484	39,643	39,726	0	2,758	0	2,758	0	42,484	0	0	0	1,132	01/17/2073	1.A FE
..46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72	09/15/2026	Paydown		120,511	120,511	121,546	121,444	0	(933)	0	(933)	0	120,511	0	0	0	2,915	09/15/2072	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		212,982	212,982	221,581	220,462	0	(7,480)	0	(7,480)	0	212,982	0	0	0	5,254	10/17/2072	1.A FE
..46655B-AA-4	HENDERSON RECEIVABLES LLC SERIES 2021-A1 CLASS A 144A 3.210% 02/15/79	09/15/2026	Paydown		110,781	110,781	110,781	110,753	0	28	0	28	0	110,781	0	0	0	2,366	02/15/2079	1.F FE
..46655X-AA-6	J G WENTWORTH XX LLC SERIES 2021-A2 CLASS A 144A 4.550% 02/15/70	09/15/2026	Paydown		396,092	396,092	396,092	396,090	0	2	0	2	0	396,092	0	0	0	11,925	02/15/2070	1.F FE
..47747D-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 2023-E CLASS A 144A 6.710% 12/31/77	09/15/2026	Paydown		154,352	154,352	154,352	154,350	0	2	0	2	0	154,352	0	0	0	6,963	12/31/2077	1.F FE
..86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A 144A 4.870% 07/20/48	07/20/2026	Paydown		108,425	108,425	106,451	106,965	0	1,460	0	1,460	0	108,425	0	0	0	5,280	07/20/2048	1.F 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
..86772D-AA-4	SUNRUN ATHENA ISSUER SERIES 2018-1 CLASS A 144A 5.310% 04/30/49	07/30/2026	Paydown		101,905	101,905	99,235	100,421	0	1,485	0	1,485	0	101,905	0	0	0	4,058	04/30/2049	1.E FE
..86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55	07/30/2026	Paydown		25,594	25,594	25,582	25,582	0	12	0	12	0	25,594	0	0	0	1,204	02/01/2055	1.F FE
..86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019-1A CLASS A 144A 3.980% 06/30/54	09/30/2026	Paydown		51,419	51,419	50,986	51,132	0	287	0	287	0	51,419	0	0	0	1,535	06/30/2054	1.D FE
..89255#-AA-9	VANDERBILT TRADEMARK ROYA 4.920% 07/01/48	09/01/2026	Various		59,412	59,412	59,412	59,412	0	0	0	0	0	59,412	0	0	0	1,970	07/01/2048	1.F PL
..05551C-AA-3	BIB CENTRAL AMERICAN CARD REC 3.500% 01/07/30	07/07/2026	Various		824,233	824,233	824,233	824,233	0	0	0	0	0	824,233	0	0	0	21,636	01/07/2030	1.G FE
. 08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.180% 04/07/28	07/07/2026	Various		544,056	544,056	544,056	544,056	0	0	0	0	0	544,056	0	0	0	17,056	04/07/2028	1.G FE
..470170-AE-1	JAMAICA MERCHANT VOUCHER RECE 6.120% 10/07/32	07/05/2026	Redemption 100.0000		435,270	435,270	435,270	435,270	0	0	0	0	0	435,270	0	0	0	19,979	10/07/2032	2.C FE
..G6764#-AA-0	OMEGA LEASING NO 9 LTD 2.400% 10/12/26	07/13/2026	Redemption 100.0000		210,526	210,526	204,236	207,644	0	2,882	0	2,882	0	210,526	0	0	0	3,789	10/12/2026	2.A
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					3,626,516	3,626,516	3,623,146	3,627,012	0	(494)	0	(494)	0	3,626,516	0	0	0	113,010	XXX	XXX
..86771P-AB-6	SUNRUN ISSUER SERIES 2025-1A CLASS A2A 144A 6.410% 04/30/60	09/09/2026	Various		2,901,969	2,936,844	2,936,268	2,955,468	0	(1,527)	0	(1,527)	0	2,953,941	0	(51,972)	(51,972)	162,106	04/30/2060	1.F FE
..86771P-AB-6	SUNRUN ISSUER SERIES 2025-1A CLASS A2A 144A 6.410% 04/30/60	07/30/2026	Paydown		12,191	12,191	12,189	12,268	0	(77)	0	(77)	0	12,191	0	0	0	586	04/30/2060	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,914,160	2,949,035	2,948,457	2,967,736	0	(1,604)	0	(1,604)	0	2,966,132	0	(51,972)	(51,972)	162,692	XXX	XXX
..233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51	08/20/2026	Paydown		17,500	17,500	17,500	17,501	0	(1)	0	(1)	0	17,500	0	0	0	366	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		53,806	53,806	53,806	53,806	0	0	0	0	0	53,806	0	0	0	2,547	05/31/2044	1.F FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51	07/20/2026	Paydown		12,500	12,500	12,500	12,504	0	(4)	0	(4)	0	12,500	0	0	0	303	01/20/2051	2.C FE
..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		890,625	890,625	890,625	890,625	0	0	0	0	0	890,625	0	0	0	30,727	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		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	526	08/16/2055	2.B FE
..72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49	09/05/2026	Paydown		2,388	2,388	2,210	2,231	0	157	0	157	0	2,388	0	0	0	69	12/05/2049	2.B FE
..72703P-AH-6	PLANET FITNESS MASTER ISSUER L SERIES 2025-1A CLASS A2I 144A 5.274% 12/06/55	09/05/2026	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	143	12/06/2055	2.B FE
..72703P-AJ-2	PLANET FITNESS MASTER ISSUER L SERIES 2025-1A CLASS A2II 144A 5.649% 12/06/55	09/05/2026	Paydown		4,375	4,375	4,375	4,375	0	0	0	0	0	4,375	0	0	0	179	12/06/2055	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		5,375	5,375	5,375	5,392	0	(17)	0	(17)	0	5,375	0	0	0	249	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		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	578	10/25/2055	2.C FE
..83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50	08/14/2026	Call 100.0000		9,878,750	9,878,750	9,430,914	9,633,874	0	141,418	0	141,418	0	9,775,291	0	103,459	103,459	246,895	01/20/2050	2.B FE
..83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50	07/20/2026	Paydown		8,750	8,750	8,353	8,533	0	217	0	217	0	8,750	0	0	0	196	01/20/2050	2.B FE
..86745N-AA-6	SUNNOVA SOL ISSUER LLC SERIES 2020-1A CLASS A 144A 3.350% 02/01/55	07/30/2026	Paydown		31,642	31,642	31,496	31,554	0	87	0	87	0	31,642	0	0	0	795	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		37,083	37,083	37,030	37,045	0	38	0	38	0	37,083	0	0	0	718	04/28/2056	1.D 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
	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A																			
..86772R-AA-3	CLASS A 144A 4.750% 07/30/57	07/30/2026	Paydown		29,112	29,112	28,876	28,971	0	142	0	142	0	29,112	0	0	0	1,037	07/30/2057	1.G FE
	SUNRUN CALLISTO ISSUER LLC SERIES 2023-1A																			
..86772Y-AA-8	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
	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II																			
..95058X-AE-8	144A 3.884% 03/15/48	09/15/2026	Paydown		6,777	6,777	6,777	6,777	0	0	0	0	0	6,777	0	0	0	197	03/15/2048	2.B FE
	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II																			
..95058X-AL-2	144A 2.775% 06/15/51	09/15/2026	Paydown		15,630	15,630	15,630	15,631	0	0	0	0	0	15,630	0	0	0	325	06/15/2051	2.B FE
	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II																			
..95058X-AP-3	144A 4.535% 03/15/52	09/15/2026	Paydown		10,099	10,099	10,099	10,092	0	7	0	7	0	10,099	0	0	0	344	03/15/2052	2.B FE
	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2																			
..98920M-AA-0	144A 3.238% 07/30/51	07/30/2026	Paydown		12,500	12,500	11,778	11,827	0	673	0	673	0	12,500	0	0	0	304	07/30/2051	2.B FE
..401536-AA-5	BANCO GUAYAQUIL DPR 2024 9.950% 10/07/30	07/07/2026	Redemption 100.0000		345,834	345,834	345,834	345,834	0	0	0	0	0	345,834	0	0	0	25,808	10/07/2030	3.B FE
	ALTERA INFRAST VOYAGER HOLDING ALINVH																			
..G0226*-AA-9	6.820% 12/19/39	08/31/2026	Redemption 100.0000		117,039	117,039	117,039	117,039	0	0	0	0	0	117,039	0	0	0	7,983	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)					11,525,126	11,525,126	11,075,432	11,278,865	0	142,804	0	142,804	0	11,421,667	0	103,459	103,459	320,959	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					349,673,862	354,666,145	376,390,216	365,827,593	3,805	(28,279,895)	5,502,770	(33,778,860)	0	348,561,810	0	1,112,049	1,112,049	18,970,893	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					15,888,210	15,888,210	15,877,144	15,704,241	0	51,695	0	51,695	0	15,816,077	0	72,133	72,133	780,776	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					365,562,072	370,554,355	392,267,360	381,531,834	3,805	(28,228,200)	5,502,770	(33,727,165)	0	364,377,887	0	1,184,182	1,184,182	19,751,669	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					365,562,072	370,554,355	392,267,360	381,531,834	3,805	(28,228,200)	5,502,770	(33,727,165)	0	364,377,887	0	1,184,182	1,184,182	19,751,669	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,655,080,655	1,740,123,927	1,700,320,847	1,141,536,463	3,805	(27,758,267)	5,495,057	(33,249,519)	(556,500)	1,671,552,032	236,380	(16,707,759)	(16,471,379)	53,973,317	XXX	XXX
	AMERICAN EXPRESS CO SERIES E HYB 6.450%																			
..025816-EV-7	Perpet.	09/09/2026	Various	2,000,000.000	2,010,085	0	2,000,000	0	0	0	0	0	0	2,000,000	0	10,085	10,085	7,077		2.C FE
..46138E-51-1	INVESCO PREFERRED ETF ETF	08/14/2026	GOLDMAN SACHS & CO.	50,000.000	533,989	0	539,000	0	0	0	0	0	0	539,000	0	(5,011)	(5,011)	0		1.G Z
..464288-68-7	ISHARES PREFFERRED & INCOME S ETF	08/05/2026	JP MORGAN SECURITIES LTD	24,000.000	737,505	0	730,800	0	0	0	0	0	0	730,800	0	6,705	6,705	6,817		4.A
	STATE STREET CORP SERIES L HYB 6.350%																			
..857477-DJ-9	Perpet.	08/10/2026	MORGAN STANLEY & CO. INC.	1,500,000.000	1,497,750	0	1,500,000	0	0	0	0	0	0	1,500,000	0	(2,250)	(2,250)	0		2.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					4,779,329	XXX	4,769,800	0	0	0	0	0	0	4,769,800	0	9,529	9,529	13,894	XXX	XXX
..023608-AT-9	AMEREN CORP SERIES HYB 6.450% 03/15/57	09/22/2026	WACHOVIA	1,000,000.000	999,950	0	1,000,000	0	0	0	0	0	0	1,000,000	0	(50)	(50)	896		2.B FE
..025816-CH-0	AMERICAN EXPRESS CO 6.874% Perpet.	09/15/2026	Call 100.0000	4,000,000.000	4,000,000	0	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	108,078		2.C FE
..04014F-2*-2	ARES DYNAMIC CREDIT ALLOCATION PFD	07/15/2026	DIRECT	108,000.000	2,700,000	0	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	54,950		1.F PL
	BW REAL ESTATE INC SERIES 144A HYB 9.500%																			
..05614H-AA-7	Perpet.	09/10/2026	MORGAN STANLEY & CO. INC.	250,000.000	250,600	0	263,125	0	0	0	0	0	0	263,125	0	(12,525)	(12,525)	16,559		3.B FE
..06055H-AK-9	BANK OF AMERICA CORP 6.250% Perpet.	08/12/2026	Various	1,500,000.000	1,505,573	0	1,522,500	0	0	0	0	0	0	1,522,500	0	(16,928)	(16,928)	48,307		2.B FE
	BANK OF NEW YORK MELLON SERIES H HYB 7.166%																			
..064058-AJ-9	Perpet.	07/18/2026	Call 0.0000	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	187,246		2.A FE
..17260G-38-0	CION ARES DIVERSIFIED CREDIT F PFD	09/30/2026	DIRECT	180,000.000	4,500,000	0	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	110,215		1.F PL
..19075Q-AH-5	COBANK ACB SERIES N HYB 6.750% Perpet.	08/21/2026	Various	1,526,000.000	1,535,915	0	1,529,288	0	0	0	0	0	0	1,529,288	0	6,628	6,628	19,716		2.B FE
	COREBRIDGE FINANCIAL INC HYB 6.875% Perpet.																			
..21871X-AU-3		07/16/2026	BNP PARIBAS SECURITIES CORP	1,250,000.000	1,294,750	0	1,270,313	0	0	0	0	0	0	1,270,313	0	24,438	24,438	57,053		2.C FE
	DEPOSITORY TRUST & CLEAR SERIES D HYB 144A																			
..249670-AB-6	6.621% Perpet.	07/22/2026	Call 0.0000	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	58,406		1.G FE
..29273V-BG-4	ENERGY TRANSFER LP HYB 6.500% 02/15/56	08/27/2026	JEFFERIES & COMPANY INC	625,000.000	627,569	0	624,313	0	0	517	0	517	0	624,829	0	2,740	2,740	40,964		3.A FE
..29364G-AT-0	ENTERGY CORP HYB 6.500% 12/15/56	09/09/2026	Various	1,500,000.000	1,495,275	0	1,500,000	0	0	0	0	0	0	1,500,000	0	(4,725)	(4,725)	7,628		2.C FE
..302491-AZ-8	FMC CORP HYB 8.450% 11/01/55	07/21/2026	JP MORGAN SECURITIES LTD	400,000.000	315,000	0	274,500	0	0	79	0	79	0	274,579	0	40,421	40,421	23,848		3.C FE
..31959X-40-0	FIRST CITIZENS BANCSHARE SERIES E	09/08/2026	UBS	20,000.000	496,300	0	499,533	0	0	0	0	0	0	499,533	0	(3,233)	(3,233)	16,102		3.B 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
..320517-84-0	FIRST HORIZON CORP SERIES H	09/11/2026	UBS	25,000.000	590,000	0	625,000	0	0	0	0	0	0	625,000	0	(35,000)	(35,000)	13,828		3.B FE
..38141G-C2-8	GOLDMAN SACHS GROUP INC SERIES HYB 6.850% Perpet.	07/21/2026	JANE STREET CAPITAL	750,000.000	766,395	0	773,775	0	0	0	0	0	0	773,775	0	(7,380)	(7,380)	23,119		3.A FE
..38141G-F6-6	GOLDMAN SACHS GROUP INC SERIES AA HYB 6.500% Perpet.	09/10/2026	Various	1,000,000.000	988,373	0	1,000,000	0	0	0	0	0	0	1,000,000	0	(11,627)	(11,627)	7,764		3.A FE
..444859-CE-0	HUMANA INC HYB 6.625% 09/15/56	09/09/2026	Various	2,511,000.000	2,494,042	0	2,473,828	0	0	(24,116)	0	(24,116)	0	2,449,712	0	44,330	44,330	81,241		3.A FE
..48128B-AR-2	JPMORGAN CHASE & CO SERIES HYB PP 6.100% Perpet.	08/05/2026	Various	1,500,000.000	1,498,253	0	1,500,000	0	0	0	0	0	0	1,500,000	0	(1,748)	(1,748)	20,630		2.A FE
..55261F-AN-4	M&T BANK CORPORATION 6.699% Perpet.	09/28/2026	Various	2,500,000.000	2,507,500	0	2,449,875	0	0	0	0	0	0	2,449,875	0	57,625	57,625	74,911		2.C FE
..59156R-87-6	METLIFE INC SERIES E	08/14/2026	UBS	39,000.000	844,333	0	925,550	0	0	0	0	0	0	925,550	0	(81,217)	(81,217)	22,500		2.B FE
..637870-20-5	NATIONAL STORAGE AFFILIATES SERIES A	07/22/2026	Tax Free Exchange	80,000.000	1,804,050	0	1,804,050	0	0	0	0	0	0	1,804,050	0	0	0	37,500		2.C FE
..65339K-EH-9	NEXTERA ENERGY CAPITAL SERIES CC HYB 6.625% 10/01/66	07/16/2026	DAIWA SECURITIES	500,000.000	502,700	0	500,000	0	0	0	0	0	0	500,000	0	2,700	2,700	2,300		2.B FE
..65473P-BC-8	NISOURCE INC HYB 6.250% 04/15/57	09/01/2026	BMO CAPITAL MARKETS	1,250,000.000	1,246,438	0	1,250,000	0	0	0	0	0	0	1,250,000	0	(3,563)	(3,563)	2,691		3.A FE
..693475-BF-1	PNC FINANCIAL SERVICES SERIES V 6.200% Perpet.	08/06/2026	UBS	5,000,000.000	5,040,000	0	5,012,500	5,012,500	0	0	0	0	0	5,012,500	0	27,500	27,500	199,778		2.B FE
..695114-DG-0	PACIFICORP HYB 7.125% 08/15/56	09/10/2026	JANE STREET CAPITAL	250,000.000	244,930	0	250,000	0	0	0	0	0	0	250,000	0	(5,070)	(5,070)	10,688		3.B FE
..718547-BA-9	PHILLIPS 66 CO SERIES B HYB 6.200% 03/15/56	08/04/2026	JP MORGAN SECURITIES LTD	500,000.000	499,750	0	503,125	0	0	(5,440)	0	(5,440)	0	497,686	0	2,065	2,065	27,297		2.C FE
..726503-AG-0	PLAINS ALL AMERICAN PIPE SERIES B HYB 7.000% 12/15/56	09/30/2026	Various	1,000,000.000	993,000	0	1,000,000	0	0	0	0	0	0	1,000,000	0	(7,000)	(7,000)	3,014		3.A FE
..745310-AS-1	PUGET ENERGY INC HYB 7.000% 09/15/56	08/27/2026	SUNTRUST	1,800,000.000	1,806,750	0	1,813,351	0	0	(236)	0	(236)	0	1,813,115	0	(6,365)	(6,365)	52,850		3.B FE
..84857L-AE-1	SPIRE INC HYB 6.450% 06/01/56	09/01/2026	Various	1,000,000.000	995,145	0	1,011,250	0	0	(348)	0	(348)	0	1,010,902	0	(15,757)	(15,757)	48,733		2.C FE
..87183X-AH-6	SYSCO HOLD SYSC CORP HYB 7.100% 10/06/56	09/23/2026	MORGAN STANLEY & CO. INC.	500,000.000	503,600	0	500,000	0	0	0	0	0	0	500,000	0	3,600	3,600	0		3.A FE
..92343V-JM-7	VERIZON COMMUNICATIONS HYB 6.750% 02/15/57	09/10/2026	Various	750,000.000	746,425	0	750,000	0	0	0	0	0	0	750,000	0	(3,575)	(3,575)	3,844		2.B FE
..95002Y-AG-8	WELLS FARGO & COMPANY SERIES HH 6.550% Perpet.	09/10/2026	Various	1,000,000.000	996,648	0	1,000,000	0	0	0	0	0	0	1,000,000	0	(3,353)	(3,353)	3,866		2.B FE
..89352H-BL-2	TRANSCANADA PIPELINES HYB 6.375% 10/17/56	08/11/2026	Various	500,000.000	498,764	0	500,000	0	0	0	0	0	0	500,000	0	(1,236)	(1,236)	10,076		2.C FE
..47110P-AA-0	JAPAN POST INSURANCE SERIES 144A HYB 6.500% 09/16/56	09/11/2026	Various	1,500,000.000	1,497,500	0	1,500,000	0	0	0	0	0	0	1,500,000	0	(2,500)	(2,500)	0		1.G FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					46,785,528	XXX	46,825,876	16,212,500	0	(29,544)	0	(29,544)	0	46,796,332	0	(10,805)	(10,805)	1,396,598	XXX	XXX
4509999997. Total - preferred stocks - Part 4					51,564,857	XXX	51,595,676	16,212,500	0	(29,544)	0	(29,544)	0	51,566,132	0	(1,276)	(1,276)	1,410,492	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					51,564,857	XXX	51,595,676	16,212,500	0	(29,544)	0	(29,544)	0	51,566,132	0	(1,276)	(1,276)	1,410,492	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					51,564,857	XXX	51,595,676	16,212,500	0	(29,544)	0	(29,544)	0	51,566,132	0	(1,276)	(1,276)	1,410,492	XXX	XXX
6009999999 - Totals					1,706,645,512	XXX	1,751,916,523	1,157,748,963	3,805	(27,787,811)	5,495,057	(33,279,063)	(556,500)	1,723,118,164	236,380	(16,709,035)	(16,472,655)	55,383,809	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
CAP BOUGHT, 6.900000 3M 10Y CMS FWD CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	09/28/2026	09/30/2032	1	1,500,000,000	6.900000 3M 10Y CMS FWD CAP	0	19,875,000	0	23,095,591		23,095,591	3,238,709	0	(18,118)	0	0		0002
CAP BOUGHT, 7.000000 3M 10Y CMS FWD CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	09/29/2026	09/30/2032	1	1,500,000,000	7.000000 3M 10Y CMS FWD CAP	0	20,475,000	0	22,044,349		22,044,349	1,578,686	0	(9,337)	0	0		0002
CAP BOUGHT, 7.000000 3M 10Y CMS FWD CAP	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	09/30/2026	09/30/2032	1	1,500,000,000	7.000000 3M 10Y CMS FWD CAP	0	20,925,000	0	22,044,349		22,044,349	1,119,349	0	0	0	0		0002
0179999999. Subtotal - purchased options - hedging other - caps										0	61,275,000	0	67,184,289	XXX	67,184,289	5,936,744	0	(27,455)	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										0	61,275,000	0	67,184,289	XXX	67,184,289	5,936,744	0	(27,455)	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										0	0	0	0	XXX	0	0	0	0	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	61,275,000	0	67,184,289	XXX	67,184,289	5,936,744	0	(27,455)	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										0	61,275,000	0	67,184,289	XXX	67,184,289	5,936,744	0	(27,455)	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
0709999999. Subtotal - written options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2030	1	10,000,000	SWP: OIS 3.340500 13-APR-2030	0	0	(108,215)	0		(896,519)	0	0	0	0	94,034		(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	96,491,000	SWP: OIS 4.042940 25-DEC-2027 SOF	0	0	(269,595)	0		570,251	0	0	0	0	536,289		(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	128,509,000	SWP: OIS 4.047100 15-DEC-2027 SOF	0	0	(363,186)	0		718,256	0	0	0	0	706,279		(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	05/19/2026	05/25/2036	1	100,000,000	SWP: OIS 4.156760 25-MAY-2036 SOF	0	0	(186,486)	0		4,931,563	0	0	0	0	1,553,829		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2026	10/15/2036	1	55,000,000	FSWP: OIS 4.800200 15-OCT-2036 SOF	0	0	12	0		(197)	0	0	0	0	871,768		(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	03/25/2031	1	146,000,000	SWP: OIS 4.690000 25-MAR-2031 SOF	0	540,080	(59)	540,080		632,166	0	0	0	0	1,545,969		(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	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2026	04/25/2031	1	460,000,000	SWP: OIS 4.690500 25-APR-2031 SOF	0	1,735,999	(190)	1,735,999		2,033,766	0	0	0	0	4,916,765		(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	08/18/2032	1	164,000,000	SWP: OIS 4.702500 18-AUG-2032 SOF	0	851,445	(93)	851,445		985,642	0	0	0	0	1,989,691		(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	350,000,000	SWP: OIS 4.573000 25-FEB-2028 SOF	0	0	0	0		(55,464)	0	0	0	0	2,074,676		(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	145,000,000	SWP: OIS 4.678000 15-AUG-2029 SOF	0	0	1	0		26,466	0	0	0	0	1,229,663		(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	137,000,000	SWP: OIS 4.683500 25-JUL-2030 SOF	0	0	0	0		64,869	0	0	0	0	1,338,676		(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	182,000,000	SWP: OIS 4.719000 25-SEP-2033 SOF	0	0	(6)	0		137,236	0	0	0	0	2,406,220		(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	01/25/2034	1	41,500,000	SWP: OIS 4.738500 25-JAN-2034 SOF	0	0	2	0		31,177	0	0	0	0	561,633		(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	106,000,000	SWP: OIS 4.765000 25-MAY-2035 SOF	0	0	5	0		70,590	0	0	0	0	1,559,209		(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	05/25/2036	1	155,000,000	SWP: OIS 4.787500 25-MAY-2036 SOF	0	0	8	0		103,213	0	0	0	0	2,408,434		(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	1,220,000,000	SWP: OIS 4.610800 25-JUL-2028 SOF	0	0	0	0		(145,887)	0	0	0	0	8,227,492		(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	435,000,000	SWP: OIS 4.668000 25-JUL-2030 SOF	0	0	0	0		301,748	0	0	0	0	4,250,541		(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	07/25/2033	1	92,000,000	SWP: OIS 4.710000 25-JUL-2033 SOF	0	0	0	0		185,974	0	0	0	0	1,201,465		(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	10/25/2029	1	525,000,000	SWP: OIS 4.687700 25-OCT-2029 SOF	0	0	0	0		(42,045)	0	0	0	0	4,600,295		(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	10/25/2056	1	50,000,000	SWP: OIS 4.863500 25-OCT-2056 SOF	0	0	0	0		(20,655)	0	0	0	0	1,371,368		(100/100)
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate										0	3,127,524	(927,802)	3,127,524	XXX	9,632,150	0	0	0	0	43,444,296	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	7,081,200	CSWAP: EUR/USD 9/23/2028	12,915	0	98,864	(74,655)		(24,631)	0	243,180	0	0	49,865		(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	206	0	1,569	(1,185)		(391)	0	3,860	0	0	792		(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	11,426,400	CSWAP: GBP/USD 12/15/2026	13,340	0	60,661	(795,340)		(770,886)	0	152,720	0	0	26,070		(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)

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 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	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 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	48,860,000	CSWAP: GBP/USD 11/23/2028	(736,000)	0	178,358	(4,278,000)		(3,380,468)	0	664,000	0	0	358,271		(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	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 11/23/2028 ...	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 11/10/2026 ..	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	23,885,280	CSWAP: GBP/USD 11/10/2026	(332,710)	0	93,767	(1,886,650)		(1,861,956)	0	322,040	0	0	40,026		(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	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	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	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 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	7,338,000	CSWAP: GBP/USD 2/20/2027	(133,500)	0	23,285	(632,700)		(609,137)	0	99,600	0	0	22,965		(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	9,098,800	CSWAP: EUR/USD 12/8/2028	(27,090)	0	135,108	(669,510)		(537,570)	0	331,960	0	0	67,352		(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	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	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	13,735,440	CSWAP: GBP/USD 2/27/2029	269,460	0	97,950	(611,820)		(236,979)	0	179,280	0	0	106,697		(100/100)

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	112,220	CSWAP: EUR/USD 9/13/2027	(6,945)	0	1,696	(1,365)		(804)	0	3,860	0	0	548		(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	34,900,420	CSWAP: EUR/USD 9/13/2027	(2,159,895)	0	527,519	(424,515)		(249,965)	0	1,200,461	0	0	170,390		(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	448,880	CSWAP: EUR/USD 9/13/2027	(27,780)	0	6,785	(5,460)		(3,215)	0	15,440	0	0	2,192		(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	448,880	CSWAP: EUR/USD 9/13/2027	(27,780)	0	6,785	(5,460)		(3,215)	0	15,440	0	0	2,192		(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	302,080	CSWAP: AUD/USD 7/26/2027	(14,940)	0	(1,249)	23,800		22,918	0	(11,540)	0	0	1,367		(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	21,372,160	CSWAP: AUD/USD 7/26/2027	(1,057,005)	0	(88,393)	1,683,850		1,621,441	0	(816,455)	0	0	96,718		(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	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(625)	11,900		11,459	0	(5,770)	0	0	684		(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	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(625)	11,900		11,459	0	(5,770)	0	0	684		(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	393,750	CSWAP: GBP/USD 8/17/2027	7,110	0	3,444	(4,785)		(643)	0	4,980	0	0	1,846		(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	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	2,296	(3,190)		(428)	0	3,320	0	0	1,231		(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	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	2,296	(3,190)		(428)	0	3,320	0	0	1,231		(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	31,237,500	CSWAP: GBP/USD 8/17/2027	564,060	0	273,201	(379,610)		(50,984)	0	395,080	0	0	146,471		(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	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	265,600	CSWAP: GBP/USD 10/31/2027	10	0	2,175	(90)		2,883	0	3,320	0	0	1,383		(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	265,600	CSWAP: GBP/USD 10/31/2027	10	0	2,175	(90)		2,883	0	3,320	0	0	1,383		(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	29,747,200	CSWAP: GBP/USD 10/31/2027	1,120	0	243,579	(10,080)		322,881	0	371,840	0	0	154,923		(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	265,600	CSWAP: GBP/USD 10/31/2029	10	0	2,205	(90)		8,156	0	3,320	0	0	2,334		(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	398,400	CSWAP: GBP/USD 10/31/2029	15	0	3,307	(135)		12,235	0	4,980	0	0	3,500		(100/100)

SCHEDULE DB - PART A - SECTION 1

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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	398,400	CSWAP: GBP/USD 10/31/2029	15	0	3,307	(135)		12,235	0	4,980	0	0	3,500		(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	265,600	CSWAP: GBP/USD 10/31/2029	10	0	2,205	(90)		8,156	0	3,320	0	0	2,334		(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	30,544,000	CSWAP: GBP/USD 10/31/2029	1,150	0	253,572	(10,350)		937,995	0	381,800	0	0	268,356		(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	12,879,000	CSWAP: GBP/USD 14-MAR-2030	328,050	0	154,360	922,950		1,436,820	0	149,400	0	0	119,691		(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-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)
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	8,003,520	CSWAP: GBP/USD 14-MAR-2027	194,040	0	93,781	564,200		608,789	0	92,960	0	0	26,906		(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)
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 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	14,724,360	CSWAP: EUR/USD 29-JUN-2030	136,080	0	287,615	412,650		913,167	0	486,360	0	0	142,529		(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 27-MAR-2028 .	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	27,855,360	CSWAP: EUR/USD 27-MAR-2028	(49,600)	0	555,716	(313,720)		149,152	0	957,280	0	0	170,032		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028 .	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	336,960	CSWAP: EUR/USD 27-MAR-2028	(600)	0	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 .. O2RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	224,640	CSWAP: EUR/USD 27-MAR-2028	(400)	0	4,482	(2,530)		1,203	0	7,720	0	0	1,371		(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: 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	4,101,570	CSWAP: GBP/USD 17-SEP-2031	(17,985)	0	29,046	(282,315)		(53,697)	0	54,780	0	0	45,706		(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. G1MLHISON32I30QPILB75	03/08/2022	03/22/2032	1	13,063,200	CSWAP: EUR/USD 22-MAR-2032	(196,200)	0	132,577	(600,000)		(584,629)	0	463,200	0	0	152,893		(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. G1MLHISON32I30QPILB75	10/13/2022	10/30/2027	1	17,083,500	CSWAP: EUR/USD 30-OCT-2027	(501,375)	0	60,824	(2,793,872)		(2,882,568)	0	675,500	0	0	88,858		(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	(121,765)	0	92,173	(456,750)		(368,006)	0	270,200	0	0	81,081		(100/100)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	5,271,420	CSWAP: EUR/USD 05-JUN-2031	(59,755)	0	61,206	(294,245)		(255,102)	0	189,140	0	0	57,032		(100/100)
CURRENCY SWAP, CSWAP: CAD/USD 10-JUL-2034	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/06/2024	07/10/2034	1	5,114,716	CSWAP: CAD/USD 10-JUL-2034	(17,813)	0	31,219	184,270		14,546	0	176,248	0	0	71,335		(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	4,094,518	CSWAP: GBP/USD 10-OCT-2027	(59,149)	0	(17,694)	(162,980)		(189,860)	0	53,280	0	0	20,751		(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	3,883,319	CSWAP: GBP/USD 10-OCT-2027	(21,785)	0	249	2,477		(3,740)	0	48,523	0	0	19,681		(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	1,837,217	CSWAP: GBP/USD 10-OCT-2027	(7,054)	0	2,445	30,554		27,110	0	22,619	0	0	9,311		(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	6,487,478	CSWAP: GBP/USD 10-OCT-2027	(43,182)	0	1,277	95,423		84,570	0	79,890	0	0	32,879		(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	21,656,569	CSWAP: EUR/USD 31-MAY-2034	0	0	227,970	382,500		(182,700)	0	723,750	0	0	299,911		(100/100)
CURRENCY SWAP, CSWAP: CHF/USD 03-MAR-2036	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Mizuho Securities Usa Inc 5493004GRDTUI7EMIZ82	02/19/2026	03/03/2036	1	3,870,968	CSWAP: CHF/USD 03-MAR-2036	0	27,032	82,873	277,938		130,280	0	250,907	0	0	59,436		(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	24,539,500	CSWAP: EUR/USD 31-DEC-2037	0	(334,688)	127,856	402,688		(394,560)	0	737,375	0	0	411,728		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 24-JUN-2033	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Mizuho Securities Usa Inc 5493004GRDTUI7EMIZ82	05/28/2026	06/24/2033	1	1,279,410	CSWAP: EUR/USD 24-JUN-2033	0	31,900	5,218	29,975		22,483	0	(1,925)	0	0	16,604		(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	14,792,011	CSWAP: EUR/USD 11-AUG-2032	0	0	12,351	326,400		196,372	0	326,400	0	0	179,168		(100/100)
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										(4,092,257)	(275,756)	3,925,485	(9,475,012)	XXX	(6,127,403)	0	9,424,573	0	0	3,573,141	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										(4,092,257)	2,851,768	2,997,683	(6,347,488)	XXX	3,504,747	0	9,424,573	0	0	47,017,437	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	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2033	1	348,000,000	SWP: OIS 3.695000 16-SEP-2033	0	0	(455,345)	(29,020,503)		(29,020,503)	(23,318,183)	0	0	0	4,592,784		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/07/2034	1	46,000,000	SWP: OIS 3.511000 07-APR-2034	0	0	(102,893)	(4,649,550)		(4,649,550)	(3,128,194)	0	0	0	630,858		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/14/2034	1	46,000,000	SWP: OIS 3.381000 14-APR-2034	0	0	(135,777)	(5,027,815)		(5,027,815)	(3,078,122)	0	0	0	631,662		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/11/2035	1	27,000,000	SWP: OIS 2.620100 11-MAR-2035	0	0	(183,928)	(4,680,709)		(4,680,709)	(1,713,519)	0	0	0	392,414		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	02/14/2038	1	290,000,000	SWP: OIS 3.031500 14-FEB-2038	0	0	(1,129,571)	(54,716,381)		(54,716,381)	(21,617,803)	0	0	0	4,892,232		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/21/2030	1	65,913,000	SWP: OIS 0.610600 21-MAY-2030	0	0	1,357,870	9,378,736		9,378,736	1,538,969	0	0	0	628,865		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	08/17/2030	1	190,000,000	SWP: OIS 0.692500 17-AUG-2030	0	0	(4,009,361)	(29,179,282)		(29,179,282)	(4,676,060)	0	0	0	1,871,811		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	08/17/2030	1	190,000,000	SWP: OIS 0.691000 17-AUG-2030	0	0	(4,011,173)	(29,189,274)		(29,189,274)	(4,673,935)	0	0	0	1,871,811		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/07/2034	1	46,000,000	SWP: OIS 1.043100 07-APR-2034	0	0	734,215	11,742,498		11,742,498	2,144,102	0	0	0	630,858		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2033	1	100,000,000	SWP: OIS 1.019690 16-SEP-2033	0	0	1,649,915	23,993,534		23,993,534	4,441,998	0	0	0	1,319,765		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/11/2035	1	27,000,000	SWP: OIS 1.073400 11-MAR-2035	0	0	408,747	7,547,950		7,547,950	1,335,474	0	0	0	392,414		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2033	1	100,000,000	SWP: OIS 1.021900 16-SEP-2033	0	0	1,648,660	23,980,603		23,980,603	4,443,864	0	0	0	1,319,765		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/14/2034	1	46,000,000	SWP: OIS 1.043800 14-APR-2034	0	0	733,679	11,751,382		11,751,382	2,145,647	0	0	0	631,662		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2033	1	48,000,000	SWP: OIS 1.022350 16-SEP-2033	0	0	791,234	11,509,425		11,509,425	2,133,237	0	0	0	633,487		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Retirement- Low Rate Hedge	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2033	1	100,000,000	SWP: OIS 1.028700 16-SEP-2033	0	0	1,644,799	23,940,813		23,940,813	4,449,605	0	0	0	1,319,765		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	02/14/2038	1	90,000,000	SWP: OIS 1.800000 14-FEB-2038	0	0	889,824	26,569,571		26,569,571	5,559,475	0	0	0	1,518,279		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	02/14/2038	1	70,000,000	SWP: OIS 2.017100 14-FEB-2038	0	0	618,145	19,350,490		19,350,490	4,481,648	0	0	0	1,180,884		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	02/14/2038	1	67,000,000	SWP: OIS 2.016600 14-FEB-2038	0	0	591,816	18,524,081		18,524,081	4,289,230	0	0	0	1,130,274		0001
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Stable Value Products	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	02/14/2038	1	63,000,000	SWP: OIS 2.013300 14-FEB-2038	0	0	557,495	17,436,152		17,436,152	4,031,001	0	0	0	1,062,795		0001
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	28,071,066	SWP: OIS 1.510700 23-JUN-2032	0	0	407,235	4,989,480		4,989,480	1,203,435	0	0	0	336,099		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	11/03/2031	1	118,750,000	SWP: OIS 1.574000 03-NOV-2031	0	0	(1,751,164)	(18,641,836)		(18,641,836)	(4,701,855)	0	0	0	1,340,336		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	11/04/2031	1	11,875,000	SWP: OIS 1.572170 04-NOV-2031	0	0	(175,244)	(1,865,970)		(1,865,970)	(470,127)	0	0	0	134,070		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	48,981,000	SWP: OIS 1.632440 05-NOV-2031	0	0	(704,781)	(7,568,407)		(7,568,407)	(1,963,067)	0	0	0	553,148		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	11/08/2031	1	117,000,000	SWP: OIS 1.569300 08-NOV-2031	0	0	(1,728,025)	(18,451,573)		(18,451,573)	(4,640,336)	0	0	0	1,322,357		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	11/10/2031	1	115,400,000	SWP: OIS 1.512100 10-NOV-2031	0	0	(1,745,391)	(18,494,661)		(18,494,661)	(4,524,230)	0	0	0	1,304,973		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	11/17/2031	1	91,000,000	SWP: OIS 1.661800 17-NOV-2031	0	0	(1,291,914)	(14,020,804)		(14,020,804)	(3,685,036)	0	0	0	1,030,979		0002

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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)
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	11/15/2031	1	60,000,000	SWP: OIS 1.551920 15-NOV-2031	0	0	(891,582)	(9,541,082)		(9,541,082)	(2,378,598)	0	0	0	679,403		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	03/31/2022	06/23/2031	1	700,000,000	SWP: OIS 2.139300 23-JUN-2031	0	0	6,729,886	78,385,908		78,385,908	30,967,754	0	0	0	7,613,210		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	03/31/2022	05/21/2027	1	96,000,000	SWP: OIS 2.194100 21-MAY-2027	0	0	1,047,703	1,298,942		1,298,942	(223,060)	0	0	0	383,507		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	08/09/2022	05/21/2050	1	60,000,000	SWP: OIS 2.424000 21-MAY-2050	0	0	(103,079)	(21,151,014)		(21,151,014)	(5,214,329)	0	0	0	1,459,086		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	10/20/2022	10/24/2032	1	24,500,000	SWP: OIS 3.966500 24-OCT-2032	0	0	(40,554)	1,100,925		1,100,925	1,650,240	0	0	0	301,838		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	84,000,000	SWP: OIS 3.291900 14-APR-2028	0	0	243,229	1,731,762		1,731,762	1,677,833	0	0	0	521,160		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	84,000,000	SWP: OIS 3.297500 14-APR-2028	0	0	239,962	1,724,873		1,724,873	1,681,237	0	0	0	521,160		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	85,000,000	SWP: OIS 4.501300 11-OCT-2033 SOF	0	0	(400,950)	1,716,529		1,716,529	6,563,021	0	0	0	1,127,301		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	85,000,000	SWP: OIS 4.496700 11-OCT-2033 SOF	0	0	(398,740)	1,739,651		1,739,651	6,559,638	0	0	0	1,127,301		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	41,082,353	SWP: OIS 4.274990 11-OCT-2053 SOF	0	0	(170,552)	4,432,816		4,432,816	5,064,730	0	0	0	1,068,325		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/02/2023	08/15/2033	1	38,000,000	SWP: OIS 4.312776 15-AUG-2033 SOF	0	0	(138,912)	1,165,383		1,165,383	2,840,732	0	0	0	498,345		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	12/14/2023	12/18/2033	1	90,000,000	SWP: OIS 3.516900 18-DEC-2033 SOF	0	0	(57,640)	(7,242,807)		(7,242,807)	(6,280,617)	0	0	0	1,209,313		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/18/2023	12/15/2033	1	83,210,500	SWP: OIS 3.500500 15-DEC-2033 SOF	0	0	(40,706)	(6,364,203)		(6,364,203)	(5,729,316)	0	0	0	1,117,448		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	85,000,000	SWP: OIS 4.219100 02-MAY-2034 SOF	0	0	(308,915)	2,882,691		2,882,691	6,527,154	0	0	0	1,171,010		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	06/28/2024	05/25/2028	1	60,000,000	SWP: OIS 4.213800 25-MAY-2028 SOF	(277,012)	0	(237,559)	372,209		372,209	1,642,122	0	52,486	0	385,597		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	06/28/2024	07/25/2028	1	74,000,000	SWP: OIS 4.194500 25-JUL-2028 SOF	(356,640)	0	(281,405)	556,667		556,667	2,188,169	0	64,797	0	499,045		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	170,000,000	SWP: OIS 3.237500 23-SEP-2034 SOF	0	0	(311,595)	(17,310,683)		(17,310,683)	(11,870,048)	0	0	0	2,402,104		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	10/31/2026	1	350,000,000	SWP: OIS 3.855000 31-OCT-2026 SOF	0	0	(501,372)	(17,520)		(17,520)	1,185,230	0	0	0	510,003		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	11/18/2024	11/20/2029	1	50,000,000	SWP: OIS 3.855370 20-NOV-2029 SOF	0	0	(69,917)	1,231,485		1,231,485	2,183,587	0	0	0	443,175		0002

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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)
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	8,000,000	SWP: OIS 3.954340 25-NOV-2029 SOF	0	0	(13,135)	195,879		195,879	366,838	0	0	0	71,062		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	12/16/2024	12/18/2034	1	200,000,000	FSWP: OIS 3.853010 18-DEC-2034 SOF	0	0	(59,657)	8,027,306		8,027,306	6,443,218	0	0	0	2,867,389		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	12/16/2024	12/18/2034	1	200,000,000	FSWP: OIS 3.854900 18-DEC-2034 SOF	0	0	(59,247)	8,013,043		8,013,043	6,443,871	0	0	0	2,867,389		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	01/23/2025	11/26/2029	1	48,500,000	SWP: OIS 4.134000 26-NOV-2029 SOF	1,973	0	136,819	(934,683)		(934,683)	(2,242,708)	0	(302)	0	431,003		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	01/23/2025	11/08/2032	1	53,200,000	SWP: OIS 4.152500 08-NOV-2032 SOF	(11,645)	0	(148,954)	1,888,210		1,888,210	3,679,858	0	1,105	0	657,635		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	01/23/2025	12/08/2032	1	45,800,000	SWP: OIS 4.153600 08-DEC-2032 SOF	(9,153)	0	(132,660)	1,648,780		1,648,780	3,196,821	0	860	0	569,953		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	01/23/2025	10/31/2034	1	159,600,000	SWP: OIS 4.182500 31-OCT-2034 SOF	34,026	0	(479,898)	7,204,818		7,204,818	12,672,255	0	(2,576)	0	2,269,803		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	01/23/2025	06/23/2032	1	29,750,000	SWP: OIS 4.146200 23-JUN-2032 SOF	1,593	0	(81,538)	1,001,577		1,001,577	1,987,115	0	(159)	0	356,201		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	02/04/2025	02/06/2030	1	18,000,000	SWP: OIS 4.026300 06-FEB-2030 SOF	0	0	(39,267)	428,936		428,936	855,016	0	0	0	164,879		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	110,000,000	SWP: OIS 3.286250 08-APR-2032 SOF	0	0	(223,642)	(7,712,387)		(7,712,387)	(6,384,011)	0	0	0	1,292,913		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	165,000,000	SWP: OIS 3.768100 15-APR-2032 SOF	0	0	(149,438)	7,685,186		7,685,186	10,227,522	0	0	0	1,942,731		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	06/30/2025	06/28/2035	1	100,000,000	FSWP: OIS 4.065010 28-JUN-2035 SOF	0	0	(12,938)	3,233,899		3,233,899	2,964,165	0	0	0	1,478,846		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	07/21/2025	07/23/2030	1	3,000,000	SWP: OIS 3.539000 23-JUL-2030 SOF	0	0	3,312	130,899		130,899	143,619	0	0	0	29,293		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	07/30/2025	08/01/2030	1	20,000,000	SWP: OIS 3.538910 01-AUG-2030 SOF	0	0	13,178	820,825		820,825	955,383	0	0	0	195,917		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	08/04/2025	08/06/2028	1	35,000,000	SWP: OIS 3.310250 06-AUG-2028 SOF	0	0	82,923	826,738		826,738	858,626	0	0	0	238,158		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	09/03/2025	09/05/2030	1	20,000,000	SWP: OIS 3.279650 05-SEP-2030 SOF	0	0	46,537	1,028,184		1,028,184	932,639	0	0	0	198,349		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	09/03/2025	09/05/2030	1	25,600,000	SWP: OIS 3.321390 05-SEP-2030 SOF	0	0	64,478	1,345,577		1,345,577	1,208,287	0	0	0	253,887		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/11/2025	09/15/2035	1	400,000,000	FSWP: OIS 3.824600 15-SEP-2035 SOF	0	0	(162,479)	16,486,900		16,486,900	11,608,610	0	0	0	5,988,116		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	09/16/2025	09/18/2030	1	135,000,000	SWP: OIS 3.219030 18-SEP-2030 SOF	0	0	(426,699)	(7,649,025)		(7,649,025)	(6,308,144)	0	0	0	1,344,905		0002

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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)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2025	10/01/2035	1	150,000,000	FSWP: OIS 3.971680 01-OCT-2035 SOF	0	0	(38,354)	5,379,118		5,379,118	4,223,470	0	0	0	2,251,027		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/30/2025	01/02/2041	1	300,000,000	FSWP: OIS 4.662400 02-JAN-2041 SOF	0	0	8,753	4,521,465		4,521,465	4,479,179	0	0	0	5,666,049		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	03/24/2026	03/25/2041	1	500,000,000	FSWP: OIS 4.365000 25-MAR-2041 SOF	0	0	(93,971)	24,007,478		24,007,478	24,007,478	0	0	0	9,517,468		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	05/19/2026	05/21/2036	1	22,000,000	SWP: OIS 4.243930 21-MAY-2036 SOF	0	0	(46,166)	1,099,239		1,099,239	1,099,239	0	0	0	341,648		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	06/30/2026	07/02/2041	1	500,000,000	FSWP: OIS 4.367000 02-JUL-2041 SOF	0	0	(95,228)	24,063,606		24,063,606	24,063,606	0	0	0	9,606,119		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	100,000,000	SWP: OIS 4.402010 02-SEP-2036 SOF	0	0	(56,575)	3,914,236		3,914,236	3,914,236	0	0	0	1,575,715		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	150,000,000	SWP: OIS 4.466680 17-SEP-2031 SOF	0	0	(35,300)	1,601,527		1,601,527	1,601,527	0	0	0	1,671,528		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	09/16/2026	09/18/2036	1	62,100,000	SWP: OIS 4.616920 18-SEP-2036 SOF	0	0	(17,065)	1,395,359		1,395,359	1,395,359	0	0	0	980,676		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/28/2026	03/25/2041	1	475,000,000	FSWP: OIS 5.050500 25-MAR-2041 SOF	0	0	117	(2,333,978)		(2,333,978)	(2,333,978)	0	0	0	9,041,594		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/28/2026	01/02/2041	1	280,000,000	FSWP: OIS 5.123670 02-JAN-2041 SOF	0	0	51	(562,687)		(562,687)	(562,687)	0	0	0	5,288,312		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/28/2026	07/02/2041	1	465,000,000	FSWP: OIS 5.092000 02-JUL-2041 SOF	0	0	162	(1,475,244)		(1,475,244)	(1,475,244)	0	0	0	8,933,685		0002
1119999999. Subtotal - swaps - hedging other - interest rate										(616,858)	0	(3,099,512)	117,201,263	XXX	117,201,263	109,063,862	0	116,211	0	133,804,928	XXX	XXX
1169999999. Subtotal - swaps - hedging other										(616,858)	0	(3,099,512)	117,201,263	XXX	117,201,263	109,063,862	0	116,211	0	133,804,928	XXX	XXX
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNJM2BPBD07JBLYG310	02/17/2021	10/17/2057	1	10,459,200	CDS: (CMBX.NA.8.AA)	(100,000)	0	164,326	0		(116,533)	0	0	0	0	10,459,200	1	0003
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNJM2BPBD07JBLYG310	03/16/2021	10/17/2057	1	2,614,800	CDS: (CMBX.NA.8.AA)	17,297	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	19,942,800	CDS: (CMBX.NA.15.AAA)	(169,624)	0	75,704	0		21,455	0	0	0	0	19,942,800	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	19,942,800	CDS: (CMBX.NA.15.AAA)	(169,624)	0	75,704	0		21,455	0	0	0	0	19,942,800	1	0003
CDS SELL, SCDS: (MSFT),	SCDS: (MSFT),	DB-C	CREDIT RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	07/01/2026	06/20/2031	1	37,500,000	SCDS: (MSFT)	0	1,026,928	94,792	977,056		808,795	0	0	(49,872)	0	37,500,000	1	0003
CDS SELL, SCDS: (AMZN),	SCDS: (AMZN),	DB-C	CREDIT RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	07/01/2026	06/20/2031	1	37,500,000	SCDS: (AMZN)	0	786,803	94,792	748,592		474,733	0	0	(38,210)	0	37,500,000	1	0003
CDS SELL, SCDS: (GOOGL),	SCDS: (GOOGL),	DB-C	CREDIT RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	07/01/2026	06/20/2031	1	37,500,000	SCDS: (GOOGL)	0	803,866	94,792	764,826		492,041	0	0	(39,039)	0	37,500,000	1	0003
CDS SELL, SCDS: (NVDA),	SCDS: (NVDA),	DB-C	CREDIT RISK	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	07/01/2026	06/20/2031	1	37,500,000	SCDS: (NVDA)	0	949,452	94,792	903,343		283,314	0	0	(46,109)	0	37,500,000	1	0003
1189999999. Subtotal - swaps - replication - credit default										(421,951)	3,567,049	735,984	3,393,817	XXX	1,956,126	0	0	(173,230)	0	202,959,600	XXX	XXX
1229999999. Subtotal - swaps - replication										(421,951)	3,567,049	735,984	3,393,817	XXX	1,956,126	0	0	(173,230)	0	202,959,600	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

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)
1359999999. Total swaps - interest rate										(616,858)	3,127,524	(4,027,314)	120,328,787	XXX	126,833,413	109,063,862	0	116,211	0	177,249,224	XXX	XXX
1369999999. Total swaps - credit default										(421,951)	3,567,049	735,984	3,393,817	XXX	1,956,126	0	0	(173,230)	0	202,959,600	XXX	XXX
1379999999. Total swaps - foreign exchange										(4,092,257)	(275,756)	3,925,485	(9,475,012)	XXX	(6,127,403)	0	9,424,573	0	0	3,573,141	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										(5,131,066)	6,418,817	634,155	114,247,592	XXX	122,662,136	109,063,862	9,424,573	(57,019)	0	383,781,965	XXX	XXX
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	07/23/2026	10/27/2026	1	17,296,060	EUR/USD	0	0	0	86,707		86,707	(6,175)	92,882	0	0	23,521		0004
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	945,028	GBP/USD	0	0	0	15,708		15,708	595	15,113	0	0	2,084		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	145,000,000	UMBS 30YR TBA(REG A)	0	0	0	(2,088,855)		(2,088,855)	(2,088,855)	0	0	0	248,843		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Bank Of America N.A. B4TYDEB6GKMZO031MB27	09/23/2026	11/12/2026	1	157,000,000	UMBS 30YR TBA(REG A)	0	0	0	(1,974,147)		(1,974,147)	(1,974,147)	0	0	0	269,437		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Securities VYVVCKR63DVZZN70PB21	09/17/2026	10/13/2026	1	16,500,000	UMBS 30YR TBA(REG A)	0	0	0	(298,006)		(298,006)	(298,006)	0	0	0	15,570		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	09/21/2026	10/13/2026	1	90,000,000	UMBS 30YR TBA(REG A)	0	0	0	(1,629,004)		(1,629,004)	(1,629,004)	0	0	0	84,925		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank Na 57ODZWZ7FF32TWEFA76	09/24/2026	11/12/2026	1	85,000,000	UMBS 30YR TBA(REG A)	0	0	0	(897,684)		(897,684)	(897,684)	0	0	0	145,874		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank G5GSEF7VJP5I7OUK5573	09/25/2026	11/12/2026	1	85,000,000	UMBS 30YR TBA(REG A)	0	0	0	(280,106)		(280,106)	(280,106)	0	0	0	145,874		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/28/2026	11/12/2026	1	150,000,000	UMBS 30YR TBA(REG A)	0	0	0	(612,056)		(612,056)	(612,056)	0	0	0	257,424		0002
FWD COMMIT, GNMA2 30YR TBA(REG C)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank G5GSEF7VJP5I7OUK5573	09/29/2026	10/20/2026	1	49,712,000	GNMA2 30YR TBA(REG C)	0	0	0	155,191		155,191	155,191	0	0	0	58,183		0002
FWD COMMIT, GNMA2 30YR TBA(REG C)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/30/2026	10/20/2026	1	23,100,000	GNMA2 30YR TBA(REG C)	0	0	0	(25,471)		(25,471)	(25,471)	0	0	0	27,037		0002
1439999999. Subtotal - forwards - hedging other										0	0	0	(7,547,723)	XXX	(7,547,723)	(7,655,718)	107,995	0	0	1,278,772	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	(7,547,723)	XXX	(7,547,723)	(7,655,718)	107,995	0	0	1,278,772	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										(4,092,257)	2,851,768	2,997,683	(6,347,488)	XXX	3,504,747	0	9,424,573	0	0	47,017,437	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										(616,858)	61,275,000	(3,099,512)	176,837,829	XXX	176,837,829	107,344,888	107,995	88,756	0	135,083,700	XXX	XXX
1719999999. Subtotal - replication										(421,951)	3,567,049	735,984	3,393,817	XXX	1,956,126	0	0	(173,230)	0	202,959,600	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										(5,131,066)	67,693,817	634,155	173,884,158	XXX	182,298,702	107,344,888	9,532,568	(84,474)	0	385,060,737	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
SFRU6	123	123,000,000	THREE-MONTH SOFR FUTURE SEP 26	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/15/2026	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	01/23/2025	95.9968	96.0325	5,381	0	0	0	0	10,981	10,981	68,880	0003	2,500
SFRZ6	123	123,000,000	THREE-MONTH SOFR FUTURE DEC 26	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/16/2027	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	01/23/2025	95.9750	95.7000	10,763	0	0	0	0	(84,562)	(84,562)	68,880	0003	2,500
SFRH7	123	123,000,000	THREE-MONTH SOFR FUTURE MAR 27	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2027	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	01/23/2025	95.9550	95.3900	9,225	0	0	0	0	(173,738)	(173,738)	68,880	0003	2,500
SFRM7	123	123,000,000	THREE-MONTH SOFR FUTURE JUN 27	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/14/2027	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	01/23/2025	95.9350	95.1950	4,612	0	0	0	0	(227,550)	(227,550)	68,880	0003	2,500
1539999999. Subtotal - long futures - hedging other												29,981	0	0	0	0	(474,869)	(474,869)	275,520	XXX	XXX
1579999999. Subtotal - long futures												29,981	0	0	0	0	(474,869)	(474,869)	275,520	XXX	XXX
1649999999. Subtotal - short futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other												29,981	0	0	0	0	(474,869)	(474,869)	275,520	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												29,981	0	0	0	0	(474,869)	(474,869)	275,520	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Economic hedge of bond portfolio

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
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	29,981	0	29,981	275,520	275,520
Bank Of America N.A.	B4TYDEB6GKMZO031MB27	Y	Y	0	0	0	(4,063,002)	0	0	(4,063,002)	0	518,280	0
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Y	Y	250,000	0	0	0	0	0	0	0	0	0
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	155,191	(670,881)	0	155,191	(332,589)	0	354,836	0
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	0	(2,195,420)	0	0	(1,660,500)	0	273,707	0
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	2,925,584	0	3,893,065	(3,979,374)	0	5,741,216	(3,689,388)	0	1,187,542	0
CITIGROUP GLOBAL MARKETS INC.	MBNUM2BPBDO7JBLYG310	Y	Y	0	0	0	0	0	0	(145,667)	0	13,074,000	13,074,000
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	95,423	(453,850)	0	84,570	(245,184)	0	100,721	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	0	0	382,500	0	382,500	0	(182,700)	0	299,911	299,911
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	0	45,139,940	(6,699,034)	38,440,906	45,139,940	(5,644,057)	39,495,883	521,072	521,072
JP MORGAN SECURITIES LLC	OK3MKCDYPD4NN6QDGK18	Y	Y	0	0	0	0	0	42,911	0	42,911	39,885,600	39,885,600
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	0	0	0	(612,055)	0	0	(612,056)	0	257,424	0
Mizuho Securities Usa Inc.	5493004GRDTUI7EMIZ82	Y	Y	0	0	1,037,001	0	1,037,001	349,135	(394,560)	0	666,936	666,936
MORGAN STANLEY BANK, N.A.	G1MLHISON32130PILB75	Y	Y	0	0	25,524,874	(3,393,875)	22,130,999	24,189,940	(3,467,196)	20,722,744	150,265,272	150,265,272
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	0	0	0	(25,471)	0	0	(25,471)	0	27,037	1,566
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	470,000	0	0	(320,045)	0	152,159	0	0	173,461	0
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	503,721	0	48,740	(10,350)	0	374,348	(3,740)	0	190,149	0
Wells Fargo Securities	VYVVCKR63DVZZN7OPB21	Y	Y	0	0	0	(298,006)	0	0	(298,006)	0	15,570	0
0299999999. Total NAIC 1 Designation				4,149,305	0	76,276,734	(22,721,363)	61,991,406	76,229,410	(20,764,116)	60,261,538	207,811,518	204,714,357
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				130,237,789	0	438,130,866	(317,802,079)	0	445,796,254	(318,962,846)	0	177,249,219	167,340,218
0999999999 - Gross totals				134,387,094	0	514,407,600	(340,523,442)	61,991,406	522,055,645	(339,726,962)	60,291,519	385,336,257	372,330,095
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						514,407,600	(340,523,442)						

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)
Barclays Bank, PLC G5GSEF7VJP5I70UK5573	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	1,354,398	2,120,000	1,753,273	02/15/2045	IV
Barclays Bank, PLC G5GSEF7VJP5I70UK5573	TREASURY BOND	912810-TK-4	Treasury Bond Coupon Rate: 3.375	992,406	1,291,000	1,281,913	08/15/2042	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,363,980	1,461,000	1,658,203	05/15/2038	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	TREASURY BOND	912810-TG-3	Treasury Bond Coupon Rate: 2.875	60,318	97,000	89,428	05/15/2052	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	TREASURY BOND	912810-UM-8	Treasury Bond Coupon Rate: 4.75	42,795	49,000	50,234	08/15/2055	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	5,156,238	5,523,000	6,268,483	05/15/2038	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	1,220,236	1,910,000	1,579,600	02/15/2045	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	TREASURY BOND	912810-TG-3	Treasury Bond Coupon Rate: 2.875	3,177,582	5,110,000	4,711,087	05/15/2052	IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	TREASURY BOND	912810-TK-4	Treasury Bond Coupon Rate: 3.375	311,328	405,000	402,149	08/15/2042	IV
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Cash	000000-00-0	CASH	460,000	460,000	460,000		IV
CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	51,348	55,000	62,424	05/15/2038	IV
CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	151,412	237,000	196,003	02/15/2045	IV
Goldman Sachs International W22LROWP2IHZNBB6K528	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	3,711,035	3,975,000	4,511,537	05/15/2038	IV
Goldman Sachs International W22LROWP2IHZNBB6K528	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	5,877,578	9,200,000	7,608,544	02/15/2045	IV
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	383,320	600,000	496,209	02/15/2045	IV
Mizuho Securities Usa Inc. 5493004GRDTUI7EMIZ82	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,871,734	3,076,000	3,491,192	05/15/2038	IV
Mizuho Securities Usa Inc. 5493004GRDTUI7EMIZ82	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	486,178	761,000	629,359	02/15/2045	IV
Mizuho Securities Usa Inc. 5493004GRDTUI7EMIZ82	TREASURY BOND	912810-SN-9	Treasury Bond Coupon Rate: 1.25	899,635	2,110,000	1,352,863	05/15/2050	IV
Mizuho Securities Usa Inc. 5493004GRDTUI7EMIZ82	TREASURY BOND	912810-TK-4	Treasury Bond Coupon Rate: 3.375	1,914,090	2,490,000	2,472,473	08/15/2042	IV
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZ0078	TREASURY BOND	539830-BD-0	Treasury Bond Coupon Rate: 3.8	2,908,371	4,000,000	4,655,450	03/01/2045	I
Wells Fargo Securities VYVVCKR63DVZZN70PB21	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,670,078	2,860,000	3,246,037	05/15/2038	IV
Wells Fargo Securities VYVVCKR63DVZZN70PB21	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	651,645	1,020,000	843,556	02/15/2045	IV
Wells Fargo Securities VYVVCKR63DVZZN70PB21	TREASURY BOND	912810-SN-9	Treasury Bond Coupon Rate: 1.25	1,181,037	2,770,000	1,776,034	05/15/2050	IV
Wells Fargo Securities VYVVCKR63DVZZN70PB21	TREASURY BOND	912810-TB-4	Treasury Bond Coupon Rate: 1.875	751,314	1,530,000	858,774	11/15/2051	IV
MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	TREASURY BOND	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,221,141	1,308,000	1,484,551	05/15/2038	IV
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	00287Y-AM-1	Treasury Bond Coupon Rate: 4.4	4,932,395	6,059,185	6,481,049	11/06/2042	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	00287Y-AM-1	Treasury Bond Coupon Rate: 4.4	11,755,344	14,440,815	15,446,243	11/06/2042	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	00287Y-AV-1	Treasury Bond Coupon Rate: 4.3	994,842	1,124,644	1,257,759	05/14/2036	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	00287Y-AV-1	Treasury Bond Coupon Rate: 4.3	2,371,001	2,680,356	2,997,610	05/14/2036	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	00287Y-AW-9	Treasury Bond Coupon Rate: 4.45	1,736,626	2,216,775	2,615,323	05/14/2046	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	00287Y-AW-9	Treasury Bond Coupon Rate: 4.45	4,138,889	5,283,225	6,233,081	05/14/2046	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	00287Y-CA-5	Treasury Bond Coupon Rate: 4.05	4,568,393	5,615,830	5,989,720	11/21/2039	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	00287Y-CA-5	Treasury Bond Coupon Rate: 4.05	10,887,822	13,384,170	14,275,260	11/21/2039	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	02079K-BA-4	Treasury Bond Coupon Rate: 5.45	1,249,174	1,477,850	1,467,849	11/15/2055	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	02079K-BA-4	Treasury Bond Coupon Rate: 5.45	2,977,147	3,522,150	3,498,315	11/15/2055	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	023135-CJ-3	Treasury Bond Coupon Rate: 3.95	4,112,313	6,133,077	6,108,614	04/13/2052	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	023135-CJ-3	Treasury Bond Coupon Rate: 3.95	9,800,849	14,616,923	14,558,621	04/13/2052	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	126408-GW-7	Treasury Bond Coupon Rate: 4.75	3,764,817	4,433,550	4,745,680	05/30/2042	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	126408-GW-7	Treasury Bond Coupon Rate: 4.75	8,972,663	10,566,450	11,310,348	05/30/2042	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	149123-BS-9	Treasury Bond Coupon Rate: 5.2	1,361,632	1,477,850	1,936,758	05/27/2041	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	149123-BS-9	Treasury Bond Coupon Rate: 5.2	3,245,170	3,522,150	4,615,862	05/27/2041	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	20030N-BU-4	Treasury Bond Coupon Rate: 3.4	710,545	1,182,280	842,935	07/15/2046	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	20030N-BU-4	Treasury Bond Coupon Rate: 3.4	1,693,438	2,817,720	2,008,962	07/15/2046	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	20826F-AV-8	Treasury Bond Coupon Rate: 3.8	1,040,572	1,551,742	1,542,071	03/15/2052	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	20826F-AV-8	Treasury Bond Coupon Rate: 3.8	2,479,988	3,698,258	3,675,209	03/15/2052	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	278062-AE-4	Treasury Bond Coupon Rate: 4.15	936,667	1,182,280	1,177,681	11/02/2042	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	278062-AE-4	Treasury Bond Coupon Rate: 4.15	2,232,351	2,817,720	2,806,759	11/02/2042	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	278062-AJ-3	Treasury Bond Coupon Rate: 4.7	1,892,531	2,364,560	2,352,628	08/23/2052	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	278062-AJ-3	Treasury Bond Coupon Rate: 4.7	4,510,457	5,635,440	5,607,004	08/23/2052	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	29379V-CB-7	Treasury Bond Coupon Rate: 3.3	1,251,968	2,068,990	2,053,487	02/15/2053	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	29379V-CB-7	Treasury Bond Coupon Rate: 3.3	2,983,808	4,931,010	4,894,063	02/15/2053	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	30303M-8J-4	Treasury Bond Coupon Rate: 4.45	1,515,229	2,216,775	2,105,961	08/15/2052	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	30303M-8J-4	Treasury Bond Coupon Rate: 4.45	3,611,236	5,283,225	5,019,122	08/15/2052	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	30303M-8X-3	Treasury Bond Coupon Rate: 5.5	2,466,696	2,955,700	2,935,691	11/15/2045	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	30303M-8X-3	Treasury Bond Coupon Rate: 5.5	5,878,861	7,044,300	6,996,614	11/15/2045	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	30303M-AE-2	Treasury Bond Coupon Rate: 5.625	1,180,600	1,477,850	1,474,801	11/15/2055	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	30303M-AE-2	Treasury Bond Coupon Rate: 5.625	2,813,717	3,522,150	3,514,884	11/15/2055	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	373334-JS-1	Treasury Bond Coupon Rate: 4.75	2,548,629	2,955,700	2,937,554	09/01/2040	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	373334-JS-1	Treasury Bond Coupon Rate: 4.75	6,074,130	7,044,300	7,001,053	09/01/2040	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	375558-AX-1	Treasury Bond Coupon Rate: 4.8	963,881	1,145,038	1,326,660	04/01/2044	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	375558-AX-1	Treasury Bond Coupon Rate: 4.8	2,297,211	2,728,962	3,161,820	04/01/2044	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	375558-BA-0	Treasury Bond Coupon Rate: 4.5	3,138,242	3,916,302	4,718,961	02/01/2045	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	375558-BA-0	Treasury Bond Coupon Rate: 4.5	7,479,352	9,333,698	11,246,669	02/01/2045	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	437076-BA-9	Treasury Bond Coupon Rate: 4.2	931,071	1,182,280	1,351,521	04/01/2043	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	437076-BA-9	Treasury Bond Coupon Rate: 4.2	2,219,015	2,817,720	3,221,072	04/01/2043	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	437076-CK-6	Treasury Bond Coupon Rate: 2.75	567,151	1,034,495	1,024,698	09/15/2051	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	437076-CK-6	Treasury Bond Coupon Rate: 2.75	1,351,688	2,465,505	2,442,157	09/15/2051	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	459200-JH-5	Treasury Bond Coupon Rate: 4.7	1,724,504	2,224,164	2,128,650	02/19/2046	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	459200-JH-5	Treasury Bond Coupon Rate: 4.7	4,109,998	5,300,836	5,073,197	02/19/2046	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	459200-KB-6	Treasury Bond Coupon Rate: 4.15	3,192,302	3,990,195	3,976,610	05/15/2039	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	459200-KB-6	Treasury Bond Coupon Rate: 4.15	7,608,191	9,509,805	9,477,430	05/15/2039	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	459200-KP-5	Treasury Bond Coupon Rate: 3.43	1,480,988	2,512,345	2,511,914	02/09/2052	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	459200-KP-5	Treasury Bond Coupon Rate: 3.43	3,529,630	5,987,655	5,986,627	02/09/2052	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	651639-AP-1	Treasury Bond Coupon Rate: 4.875	1,162,141	1,330,065	1,593,048	03/15/2042	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	651639-AP-1	Treasury Bond Coupon Rate: 4.875	2,769,723	3,169,935	3,796,700	03/15/2042	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	78409V-BL-7	Treasury Bond Coupon Rate: 3.7	987,319	1,477,850	1,453,721	03/01/2052	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	78409V-BL-7	Treasury Bond Coupon Rate: 3.7	2,353,072	3,522,150	3,464,645	03/01/2052	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	79466L-AK-0	Treasury Bond Coupon Rate: 2.7	1,859,504	2,955,700	2,951,297	07/15/2041	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	79466L-AK-0	Treasury Bond Coupon Rate: 2.7	4,431,743	7,044,300	7,033,807	07/15/2041	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	91324P-BU-5	Treasury Bond Coupon Rate: 4.625	3,690,342	4,433,550	4,396,436	11/15/2041	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	TREASURY BOND	91324P-BU-5	Treasury Bond Coupon Rate: 4.625	8,795,167	10,566,450	10,477,998	11/15/2041	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	95,358,335	95,358,335	95,358,335		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	227,266,894	227,266,894	227,266,894		V
0199999999 - Total				551,827,161	622,997,230	629,864,815	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. 57ODZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	3,352,476	3,352,476	XXX		IV
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash	000000-00-0	CASH	470,000	470,000	XXX		IV
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	SECURITIES	912810-TT-5	Treasury Bond Coupon Rate: 4.125	503,721	662,000	XXX	08/15/2053	IV
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Cash	000000-00-0	CASH	250,000	250,000	XXX		IV
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	196,035,465	196,035,465	XXX		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	256,827,554	256,827,554	XXX		V
0299999999 - Total				457,439,215	457,597,494	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)
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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
14290F-AC-0	CARMX_25-3 - USD		1.A FE	1,930,929	1,930,358	01/15/2027
14290F-AC-0	CARMX_25-3 - USD		1.A FE	4,435,917	4,436,089	01/15/2027
34535K-AC-2	FORD CREDIT AUTO OWNER TRUST FO - USD		1.A FE	308,154	308,113	12/15/2026
34535L-AC-0	FORDO_25-C - USD		1.A FE	3,122,702	3,122,032	07/15/2027
36275A-AC-3	GMALT_26-2 - USD		1.A FE	2,434,830	2,434,000	10/20/2027
44935C-AC-5	HART_25-A - USD		1.A FE	292,605	292,603	10/15/2026
44935K-AC-7	HART_26-B - USD		1.A FE	5,401,415	5,400,000	02/15/2028
58769M-AC-4	MBART_26-1 - USD		1.A FE	2,501,774	2,500,000	12/15/2027
92868M-AC-3	VALET_25-1 - USD		1.A FE	109,287	109,277	11/20/2026
92869Q-AC-3	VALET_25-2 - USD		1.A FE	2,112,282	2,111,898	06/21/2027
92892P-AC-6	VWALT_26-B - USD		1.A FE	2,654,000	2,654,000	04/20/2028
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)				25,303,894	25,298,370	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating				25,303,894	25,298,370	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating				0	0	XXX
345276-AC-3	FORDL_26-A - USD		1.A FE	2,200,267	2,199,980	08/16/2027
361886-DL-5	GFORT_24-3 - USD		1.A FE	7,900,760	7,901,161	11/16/2026
362011-AC-2	GMALT_26-3 - USD		1.A FE	2,000,189	2,000,000	02/22/2028
44935D-AC-3	HALST_25-B - USD		1.A FE	1,177,042	1,184,174	12/15/2026
44935G-AC-6	HALST_25-C - USD		1.A FE	6,640,761	6,643,271	04/15/2027
448970-AC-7	HALST_26-A - USD		1.A FE	1,870,850	1,870,588	10/15/2027
437921-AC-3	HAROT_25-2 - USD		1.A FE	846,641	849,224	12/15/2026
89240M-AC-8	TLOT_26-A - USD		1.A FE	2,355,296	2,355,299	07/20/2027
89240M-AC-8	TLOT_26-A - USD		1.A FE	3,368,894	3,368,898	07/20/2027
92868C-AC-5	VWALT_26-A - USD		1.A FE	3,885,012	3,880,590	10/20/2027
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)				32,245,712	32,253,186	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient				32,245,712	32,253,186	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)				57,549,607	57,551,556	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)				57,549,607	57,551,556	XXX
2009999999. Total - issuer credit obligations and asset-backed securities				57,549,607	57,551,556	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	4,559,362	4,562,146	12/15/2026
000000-00-0	ATLANTIC ASSET SECURITIZATION L - USD		1.D	5,800,441	5,800,000	03/01/2027
000000-00-0	ATLANTIC ASSET SECURITIZATION L - USD		1.D	2,752,926	2,750,000	03/18/2027
000000-00-0	ATLANTIC ASSET SECURITIZATION L - USD		1.D	4,973,574	4,975,403	11/16/2026
000000-00-0	CANADIAN IMPERIAL BANK OF COMME - USD		1.F	3,651,553	3,650,000	06/04/2027
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA - USD		1.C	3,782,096	3,783,153	11/12/2026
000000-00-0	HSBC BANK PLC - USD		1.E	4,357,299	4,349,868	05/20/2027
000000-00-0	LLOYDS BANK PLC - USD		1.E	5,458,308	5,450,000	06/02/2027
000000-00-0	LLOYDS BANK PLC - USD		1.E	5,651,083	5,649,756	08/12/2027
000000-00-0	SKANDINAVISKA ENSKILDA BANKEN A - USD		1.D	6,001,842	6,000,000	02/26/2027
000000-00-0	STARBIRD FUNDING CORP - USD		1.D	6,200,135	6,200,000	03/19/2027
000000-00-0	SUMITOMO MITSUI BANKING CORPORA - USD		1.E	5,810,788	5,800,000	04/06/2027
000000-00-0	TORONTO-DOMINION BANK/THE - USD		1.F	5,809,862	5,800,000	04/06/2027
000000-00-0	WESTPAC BANKING CORP - USD		1.C	5,301,061	5,297,918	02/23/2027
000000-00-0	CITIGROUP GLOBAL MARKETS INC. S - USD		1.E	20,800,000	20,800,000	01/04/2027
000000-00-0	WELLS FARGO SECURITIES, LLC SLR - USD		1.E	20,000,000	20,000,000	01/04/2027
9509999999. Subtotal - short-term invested assets (Schedule DA, Part 1 type)				110,910,328	110,868,244	XXX
06418N-JX-1	BANK OF NOVA SCOTIA (HOUSTON BR - USD		1.F	6,101,321	6,100,000	11/06/2026
06745G-KG-5	BARCLAYS BANK PLC (NEW YORK BRA - USD		1.E	6,010,944	6,000,000	05/07/2027
06745G-LA-7	BARCLAYS BANK PLC (NEW YORK BRA - USD		1.E	6,162,646	6,150,000	06/03/2027
13606D-RS-3	CANADIAN IMPERIAL BANK OF COMME - USD		1.F	5,553,558	5,550,000	02/05/2027
13606D-SK-9	CANADIAN IMPERIAL BANK OF COMME - USD		1.F	4,051,687	4,050,000	02/01/2027
20271E-T3-3	COMMONWEALTH BANK OF AUSTRALIA - USD		1.C	3,601,318	3,600,000	01/25/2027
22536W-PZ-3	CREDIT INDUSTRIEL ET COMMERCIAL - USD		1.E	3,353,396	3,350,000	02/19/2027
40446J-AC-0	HSBC BANK USA NA - USD		1.D	2,300,622	2,300,000	02/12/2027
60683F-KK-9	MITSUBISHI UFJ TRUST AND BANKIN - USD		1.E	3,408,151	3,400,000	08/06/2027
60710T-4K-4	MIZUHO BANK LTD (NEW YORK BRANC - USD		1.E	3,500,428	3,500,062	10/14/2026
63873T-RM-2	NATIXIS (NEW YORK BRANCH) - USD		1.E	4,261,859	4,250,000	09/03/2027
78015J-XL-6	ROYAL BANK OF CANADA (NEW YORK - USD		1.B	5,752,205	5,750,000	01/21/2027
85325V-YF-1	STANDARD CHARTERED BANK (NEW YO - USD		1.E	6,161,888	6,150,000	09/10/2027
86565G-XS-4	SUMITOMO MITSUI BANKING CORP (N - USD		1.E	5,701,579	5,700,000	11/20/2026
87019W-V6-9	SWEDBANK AB (NEW YORK BRANCH) - USD		1.C	5,100,486	5,099,957	10/16/2026
89115D-UD-6	TORONTO-DOMINION BANK (NEW YORK - USD		1.F	3,350,587	3,350,000	03/23/2027
0527M1-KG-9	AUTOBAHN FUNDING CO LLC - USD		1.D	8,984,195	8,985,563	10/16/2026
06417L-G5-0	BANK OF NOVA SCOTIA - USD		1.F	5,650,515	5,650,000	10/22/2026
06054C-MZ-5	BOFA SECURITIES INC - USD		1.C	5,802,371	5,800,000	12/01/2026
05571E-ED-5	BPCE SA - USD		1.F	5,801,679	5,800,000	11/05/2026
12770B-AH-1	CAFCO LLC - USD		1.D	5,251,080	5,250,000	11/19/2026
55607N-K4-1	MACQUARIE BANK LTD - USD		1.C	3,001,705	3,000,255	12/18/2026
55607N-M8-0	MACQUARIE BANK LTD - USD		1.C	4,701,199	4,699,093	11/24/2026
63254G-3F-0	NATIONAL AUSTRALIA BANK LTD - USD		1.C	5,050,086	5,050,000	10/05/2026
83368Y-PL-5	SOCIETE GENERALE SA - USD		1.E	5,702,596	5,700,000	12/02/2026

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
83368Y-PP-6	SOCIETE GENERALE SA - USD		1.E	5,601,200	5,600,000	11/12/2026
86564K-CW-0	SUMITOMO MITSUI BANKING CORPORA - USD		1.E	1,650,976	1,650,000	12/28/2026
92646L-K9-0	VICTORY RECEIVABLES CORP - USD		1.D	5,944,151	5,944,883	10/09/2026
93114F-L5-1	WALMART INC - USD		1.D	7,071,941	7,072,596	11/05/2026
BYM7S7-HS-1	BOFA SECURITIES INC. SLRPA 3.89 - USD		1.E	6,986,243	6,986,243	10/01/2026
BYM6CS-42-5	BOFA SECURITIES INC. SLRPIG 4.1 - USD		1.E	3,000,000	3,000,000	11/04/2026
BYM6CS-42-5	BOFA SECURITIES INC. SLRPIG 4.1 - USD		1.E	52,568,475	52,568,475	11/04/2026
BYM7S7-J1-8	J.P. MORGAN SECURITIES LLC SLRP - USD		1.E	139,085,292	139,085,292	10/01/2026
BYM6JT-TS-2	TD SECURITIES (USA) LLC SLRPIG - USD		1.C	44,518,318	44,518,318	11/04/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2 type)				390,744,696	390,660,737	XXX
9999999999 - Totals				559,204,631	559,080,537	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 122,332 Book/Adjusted Carrying Value $ 88,039
2. Average balance for the year Fair Value $ 552,636,445 Book/Adjusted Carrying Value $ 552,520,291
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 559,080,537 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 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	(4,297,084)	(5,505,069)	(2,976,818)	XXX.
JPMorgan Chase Bank, N.A. ..... Columbus, OH		2.860	151,648	0	14,053,585	19,606,202	22,828,107	XXX.
The Bank of New York Mellon .. New York, NY		3.000	67,102	0	22,476,055	51,031,530	34,647,173	XXX.
Wells Fargo Bank, N.A. ..... Sioux Falls, SD		0.000	0	0	19,146,909	20,397,618	19,320,389	XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	0	0	17,446	17,330	17,025	XXX
0199999. Totals - open depositories	XXX	XXX	218,750	0	51,396,911	85,547,611	73,835,875	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	218,750	0	51,396,911	85,547,611	73,835,875	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total	XXX	XXX	218,750	0	51,396,911	85,547,611	73,835,875	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	107,943,745	0	11,244
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						107,943,745	0	11,244
0489999999. Total - issuer credit obligations (unaffiliated)						107,943,745	0	11,244
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						107,943,745	0	11,244
857492-86-2	STATE ST TR PL MM-PREM		09/25/2026	3.580		53,373,732	379,616	716,459
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						53,373,732	379,616	716,459
608919-77-5	FEDERATED INST MMKT MGMT IS		06/10/2024	0.000		8,003	0	0
8309999999. Subtotal - all other money market mutual funds						8,003	0	0
8589999999. Total cash equivalents (unaffiliated)						161,325,479	379,616	727,703
8599999999. Total cash equivalents (affiliated)						0	0	0