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

# QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

# ReliaStar Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

Internet Website Address www.voya.com

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

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

## OFFICERS

| | | | |
|---|---|---|---|
| President | Jay Stuart Kaduson # | SVP and Treasurer | Michelle P Luk |
| Secretary | Melissa Ann O'Donnell | SVP and Appointed Actuary | Kyle Andrew Puffer |

## OTHER

| | | |
|---|---|---|
| Les William Carter #, SVP & CFO | Jacques Michel Longerstaey #, EVP & CRO | Tony Donghui Oh, SVP & CAO |
| Andrew James Stocker #, SVP, Health Solutions | Matthew Toms, Senior Vice President | Amelia Jane Vaillancourt #, SVP, Wealth Solutions |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Youssef Ahmed Blal, Director | Les William Carter, Director # | Curtis Jerome Heaser, Director # |
| Neha Jha, Director | Jay Stuart Kaduson, Director and Chairman # | Andrew James Stocker, Director # |
| Amelia Jane Vaillancourt, Director | Mona Marie Zielke, 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.

| | | |
|---|---|---|
| Jay Stuart Kaduson<br>President | Melissa Ann O'Donnell<br>Secretary | Michelle P Luk<br>Treasurer |
| Subscribed and sworn to before me this 30th day of July 2025 | Subscribed and sworn to before me this 30th day of July 2025 | Subscribed and sworn to before me this 30th day of July 2025 |

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

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...........

ANTHONY JINGY ZHANG
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# ASSETS

| | Current Statement Date | | | 4 |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. Bonds | 6,241,198,742 | 0 | 6,241,198,742 | 6,553,820,297 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 108,561,854 | 0 | 108,561,854 | 69,232,061 |
| 2.2 Common stocks | 540,297,832 | 0 | 540,297,832 | 519,095,177 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 929,125,309 | 0 | 929,125,309 | 963,459,676 |
| 3.2 Other than first liens | 0 | 0 | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $ 0 encumbrances) | 40,683,684 | 0 | 40,683,684 | 41,613,235 |
| 4.2 Properties held for the production of income (less $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less $ 0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. Cash ($ 20,130,144 ), cash equivalents ($ 146,462,543 ) and short-term investments ($ 79,074,336 ) | 245,667,023 | 0 | 245,667,023 | 144,671,736 |
| 6. Contract loans (including $ 0 premium notes) | 154,544,585 | 25,654 | 154,518,931 | 161,973,003 |
| 7. Derivatives | 43,983,122 | 0 | 43,983,122 | 53,336,367 |
| 8. Other invested assets | 684,788,458 | 0 | 684,788,458 | 679,207,260 |
| 9. Receivables for securities | 23,265,793 | 0 | 23,265,793 | 8,497,015 |
| 10. Securities lending reinvested collateral assets | 125,432,173 | 0 | 125,432,173 | 116,785,846 |
| 11. Aggregate write-ins for invested assets | 95,270 | 0 | 95,270 | 243,157 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 9,137,643,846 | 25,654 | 9,137,618,192 | 9,311,934,830 |
| 13. Title plants less $ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 65,165,962 | 373,513 | 64,792,450 | 67,659,654 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | (463,816,860) | 8,280,724 | (472,097,583) | (535,277,962) |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums) | 9,684,364 | 0 | 9,684,364 | 7,890,723 |
| 15.3 Accrued retrospective premiums ($ 0 ) and contracts subject to redetermination ($ 0 ) | 0 | 0 | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 562,577,833 | 0 | 562,577,833 | 664,659,734 |
| 16.2 Funds held by or deposited with reinsured companies | 2,348,818 | 0 | 2,348,818 | 2,348,818 |
| 16.3 Other amounts receivable under reinsurance contracts | 240,233,537 | 0 | 240,233,537 | 200,461,678 |
| 17. Amounts receivable relating to uninsured plans | 3,878,392 | 0 | 3,878,392 | 2,458,962 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 1,829,471 | 0 | 1,829,471 | 24,154,756 |
| 18.2 Net deferred tax asset | 387,425,508 | 225,209,174 | 162,216,334 | 143,255,752 |
| 19. Guaranty funds receivable or on deposit | 3,153,434 | 0 | 3,153,434 | 3,277,783 |
| 20. Electronic data processing equipment and software | 7,630 | 7,630 | 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 | 5,657,367 | 205,883 | 5,451,484 | 27,358,272 |
| 24. Health care ($ 0 ) and other amounts receivable | 1,171,069 | 1,171,069 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets | 69,102,518 | 5,443,066 | 63,659,452 | 51,683,409 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 10,026,062,891 | 240,716,712 | 9,785,346,179 | 9,971,866,410 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 2,685,892,429 | 0 | 2,685,892,429 | 2,645,800,163 |
| 28. Total (Lines 26 and 27) | 12,711,955,320 | 240,716,712 | 12,471,238,608 | 12,617,666,573 |
| **DETAILS OF WRITE-INS** | | | | |
| 1101. Derivative receivables | 95,270 | 0 | 95,270 | 243,157 |
| 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) | 95,270 | 0 | 95,270 | 243,157 |
| 2501. Margin call collateral | 60,373,088 | 0 | 60,373,088 | 50,799,878 |
| 2502. Lifeline deposits receivable | 3,073,509 | 0 | 3,073,509 | 877,733 |
| 2503. Miscellaneous assets | 5,655,922 | 5,443,066 | 212,856 | 5,797 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 69,102,518 | 5,443,066 | 63,659,452 | 51,683,409 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 5,334,093,677 less $ 0 included in Line 6.3 (including $ 240,420,742 Modco Reserve) | 5,334,093,677 | 5,551,641,016 |
| 2. | Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve) | 117,971,564 | 115,200,770 |
| 3. | Liability for deposit-type contracts (including $ 15,604,194 Modco Reserve) | 982,006,737 | 1,003,113,553 |
| 4. | Contract claims: | | |
| | 4.1 Life | 189,516,406 | 192,346,367 |
| | 4.2 Accident and health | 622,600,640 | 640,924,998 |
| 5. | Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid | 0 | 0 |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco) | (3,471,739) | (3,991,441) |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco) | 0 | 0 |
| | 6.3 Coupons and similar benefits (including $ 0 Modco) | 0 | 0 |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | 0 | 0 |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums | 57,642 | 189,536 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | 0 | 0 |
| | 9.2 Provision for experience rating refunds, including the liability of $ 27,781,447 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act | 36,103,296 | 30,803,005 |
| | 9.3 Other amounts payable on reinsurance, including $ 10,795,901 assumed and $ 78,247,110 ceded | 89,043,011 | 8,660,264 |
| | 9.4 Interest Maintenance Reserve | 18,525,894 | 15,186,848 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 13,942,915 , accident and health $ 31,991,840 and deposit-type contract funds $ 0 | 45,934,755 | 60,310,868 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 1,564,729 | 1,767,601 |
| 12. | General expenses due or accrued | 26,814,250 | 27,246,931 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (1,245,302) accrued for expense allowances recognized in reserves, net of reinsured allowances) | 1,120,322 | 1,535,109 |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | (3,827,980) | 13,855,225 |
| 15.1 | Current federal and foreign income taxes, including $ 0 on realized capital gains (losses) | 0 | 0 |
| 15.2 | Net deferred tax liability | 0 | 0 |
| 16. | Unearned investment income | 7,542,158 | 7,563,499 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | (138,551) | 203,840 |
| 18. | Amounts held for agents' account, including $ 862,738 agents' credit balances | 862,738 | 1,205,272 |
| 19. | Remittances and items not allocated | 151,859,680 | 129,043,995 |
| 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 | 300,195 | 335,425 |
| 22. | Borrowed money $ 0 and interest thereon $ 0 | 0 | 83,056,235 |
| 23. | Dividends to stockholders declared and unpaid | 0 | 0 |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 143,649,421 | 161,907,269 |
| | 24.02 Reinsurance in unauthorized and certified ($ 0 ) companies | 15,754,819 | 26,193,044 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0 ) reinsurers | 409,941,569 | 439,418,471 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 21,757,038 | 35,227,391 |
| | 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 | 47,740,321 | 46,996,371 |
| | 24.09 Payable for securities | 13,966,341 | 3,771,386 |
| | 24.10 Payable for securities lending | 125,432,173 | 116,785,846 |
| | 24.11 Capital notes $ 0 and interest thereon $ 0 | 0 | 0 |
| 25. | Aggregate write-ins for liabilities | 144,966,483 | 163,073,620 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 8,541,687,592 | 8,873,572,315 |
| 27. | From Separate Accounts Statement | 2,685,892,429 | 2,645,800,163 |
| 28. | Total liabilities (Lines 26 and 27) | 11,227,580,021 | 11,519,372,479 |
| 29. | Common capital stock | 2,500,000 | 2,500,000 |
| 30. | Preferred capital stock | 100,000 | 100,000 |
| 31. | Aggregate write-ins for other than special surplus funds | 371,850,826 | 383,349,549 |
| 32. | Surplus notes | 0 | 0 |
| 33. | Gross paid in and contributed surplus | 7,619,650 | 7,619,650 |
| 34. | Aggregate write-ins for special surplus funds | 0 | 0 |
| 35. | Unassigned funds (surplus) | 861,688,112 | 704,824,896 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 0 shares common (value included in Line 29 $ 0 ) | 0 | 0 |
| | 36.2 80,000 shares preferred (value included in Line 30 $ 100,000 ) | 100,000 | 100,000 |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement) | 1,241,058,587 | 1,095,694,095 |
| 38. | Totals of Lines 29, 30 and 37 | 1,243,658,587 | 1,098,294,095 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 12,471,238,608 | 12,617,666,573 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Lifeline deposits payable | 52,520,512 | 53,299,658 |
| 2502. | Unclaimed property | 42,727,819 | 44,088,033 |
| 2503. | Margin call collateral | 39,162,216 | 53,451,874 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 10,555,936 | 12,234,055 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 144,966,483 | 163,073,620 |
| 3101. | Deferred gain on reinsurance | 371,850,826 | 383,349,549 |
| 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) | 371,850,826 | 383,349,549 |
| 3401. | | | |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 646,164,282 | 691,676,166 | 1,331,411,669 |
| 2. | Considerations for supplementary contracts with life contingencies | 2,726,214 | 2,077,015 | 4,352,878 |
| 3. | Net investment income | 212,784,710 | 247,435,505 | 503,076,190 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (5,664,386) | (5,650,996) | (9,232,431) |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | 0 | 0 |
| 6. | Commissions and expense allowances on reinsurance ceded | 166,260,864 | 162,225,396 | 298,269,334 |
| 7. | Reserve adjustments on reinsurance ceded | (123,402,115) | 18,953,435 | (26,009,746) |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 28,884,382 | 30,116,266 | 60,116,677 |
| | 8.2 Charges and fees for deposit-type contracts | 0 | 0 | 0 |
| | 8.3 Aggregate write-ins for miscellaneous income | 8,013,389 | 3,297,771 | 7,471,950 |
| 9. | Totals (Lines 1 to 8.3) | 935,767,339 | 1,150,130,558 | 2,169,456,520 |
| 10. | Death benefits | 50,773,084 | 61,245,632 | 108,025,999 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 0 | 0 | 0 |
| 12. | Annuity benefits | 30,930,085 | 28,702,798 | 58,022,759 |
| 13. | Disability benefits and benefits under accident and health contracts | 255,917,208 | 387,833,480 | 850,906,646 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 0 | 0 | 0 |
| 15. | Surrender benefits and withdrawals for life contracts | 326,861,665 | 447,852,237 | 836,810,203 |
| 16. | Group conversions | 0 | 0 | 0 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 16,208,717 | 16,661,365 | 34,013,824 |
| 18. | Payments on supplementary contracts with life contingencies | 3,122,454 | 3,649,785 | 6,669,693 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (214,776,545) | (322,386,326) | (554,567,495) |
| 20. | Totals (Lines 10 to 19) | 469,036,667 | 623,558,971 | 1,339,881,630 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 175,752,580 | 184,707,670 | 359,627,983 |
| 22. | Commissions and expense allowances on reinsurance assumed | 2,990,031 | 3,336,150 | 6,308,990 |
| 23. | General insurance expenses and fraternal expenses | 216,206,872 | 196,547,417 | 400,986,718 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 47,564,674 | 47,931,673 | 97,862,687 |
| 25. | Increase in loading on deferred and uncollected premiums | (113,092) | 2,270,325 | 1,549,001 |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (94,789,155) | (86,664,852) | (189,848,267) |
| 27. | Aggregate write-ins for deductions | 1,704,618 | 8,709,606 | 5,702,368 |
| 28. | Totals (Lines 20 to 27) | 818,353,195 | 980,396,960 | 2,022,071,110 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 117,414,145 | 169,733,598 | 147,385,410 |
| 30. | Dividends to policyholders and refunds to members | 364,932 | 477,002 | 888,939 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 117,049,212 | 169,256,595 | 146,496,471 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (7,017,536) | 2,454,110 | (30,316,093) |
| 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) | 124,066,748 | 166,802,485 | 176,812,564 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (287,389) (excluding taxes of $ (725,321) transferred to the IMR) | (7,405,795) | 2,203,151 | (14,304,286) |
| 35. | Net income (Line 33 plus Line 34) | 116,660,953 | 169,005,636 | 162,508,278 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. | Capital and surplus, December 31, prior year | 1,098,294,095 | 1,446,526,519 | 1,446,526,519 |
| 37. | Net income (Line 35) | 116,660,953 | 169,005,636 | 162,508,278 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ (5,986,318) | (3,346,044) | (1,130,498) | (40,562,451) |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | 191,960 | 575,345 | 609,927 |
| 40. | Change in net deferred income tax | (31,157,356) | (14,784,334) | (26,537,814) |
| 41. | Change in nonadmitted assets | 45,880,785 | 32,209,717 | (20,872,315) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | 10,438,226 | (7,325,074) | (4,828,485) |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | 0 | 0 | 0 |
| 44. | Change in asset valuation reserve | 18,257,847 | 7,058,119 | 6,612,928 |
| 45. | Change in treasury stock | 0 | 0 | 0 |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | 0 | 0 | 0 |
| 47. | Other changes in surplus in Separate Accounts Statement | 0 | 0 | 0 |
| 48. | Change in surplus notes | 0 | 0 | 0 |
| 49. | Cumulative effect of changes in accounting principles | 0 | 0 | 0 |
| 50. | Capital changes: | | | |
| | 50.1 Paid in | 0 | 0 | 0 |
| | 50.2 Transferred from surplus (Stock Dividend) | 0 | 0 | 0 |
| | 50.3 Transferred to surplus | 0 | 0 | 0 |
| 51. | Surplus adjustment: | | | |
| | 51.1 Paid in | 0 | 0 | 0 |
| | 51.2 Transferred to capital (Stock Dividend) | 0 | 0 | 0 |
| | 51.3 Transferred from capital | 0 | 0 | 0 |
| | 51.4 Change in surplus as a result of reinsurance | (11,498,724) | (11,621,724) | (23,243,447) |
| 52. | Dividends to stockholders | 0 | (57,000,000) | (402,000,000) |
| 53. | Aggregate write-ins for gains and losses in surplus | (63,155) | (54,826) | 80,953 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 145,364,493 | 116,932,362 | (348,232,425) |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 1,243,658,587 | 1,563,458,881 | 1,098,294,095 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Fee income | 7,945,271 | 3,270,739 | 7,146,774 |
| 08.302. | Miscellaneous income | 68,118 | 27,032 | 325,176 |
| 08.303. | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | 0 | 0 | 0 |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 8,013,389 | 3,297,771 | 7,471,950 |
| 2701. | Funds withheld interest expense | 8,295,799 | 5,780,663 | 13,605,112 |
| 2702. | Gains released from IMR | 403,250 | 3,886,905 | 5,047,905 |
| 2703. | Reinsurance expense | 94,121 | 0 | 185,264 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | (7,088,551) | (957,961) | (13,135,913) |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 1,704,618 | 8,709,606 | 5,702,368 |
| 5301. | Amortization of pension | 71,736 | 112,940 | 713,465 |
| 5302. | Amortization of other post-employment benefits | (134,891) | (167,765) | (632,512) |
| 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) | (63,155) | (54,826) | 80,953 |

# CASH FLOW

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **Cash from Operations** | | | |
| 1. Premiums collected net of reinsurance | 575,261,132 | 756,487,855 | 1,426,178,073 |
| 2. Net investment income | 224,497,720 | 257,676,340 | 527,047,385 |
| 3. Miscellaneous income | 168,442,474 | 89,840,750 | 294,073,059 |
| 4. Total (Lines 1 to 3) | 968,201,326 | 1,104,004,945 | 2,247,298,517 |
| 5. Benefit and loss related payments | 645,904,999 | 827,879,100 | 1,835,726,302 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (94,374,368) | (86,992,404) | (190,433,604) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 480,022,244 | 446,368,606 | 853,125,844 |
| 8. Dividends paid to policyholders | (154,770) | 130,481 | 1,045,278 |
| 9. Federal and foreign income taxes paid (recovered) net of $ (4,667,996) tax on capital gains (losses) | (30,355,531) | (4,938,027) | (14,941,772) |
| 10. Total (Lines 5 through 9) | 1,001,042,574 | 1,182,447,756 | 2,484,522,048 |
| 11. Net cash from operations (Line 4 minus Line 10) | (32,841,248) | (78,442,812) | (237,223,531) |
| **Cash from Investments** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 599,930,870 | 544,296,502 | 1,452,173,052 |
| 12.2 Stocks | 1,457,160 | 1,048,915 | 1,452,037 |
| 12.3 Mortgage loans | 87,927,288 | 73,257,726 | 150,536,105 |
| 12.4 Real estate | 0 | 0 | 285,229 |
| 12.5 Other invested assets | 30,634,327 | 15,543,424 | 45,120,013 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (324,056) | (10,003) | (62,846) |
| 12.7 Miscellaneous proceeds | 19,696,086 | 108,442,672 | 41,747,714 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 739,321,674 | 742,579,236 | 1,691,251,305 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 360,365,925 | 522,289,685 | 1,112,431,680 |
| 13.2 Stocks | 4,745,565 | 9,003,646 | 19,131,646 |
| 13.3 Mortgage loans | 58,813,463 | 36,260,844 | 58,155,187 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 33,508,081 | 30,203,591 | 92,096,090 |
| 13.6 Miscellaneous applications | 23,415,105 | 22,246,162 | 9,875,335 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 480,848,140 | 620,003,927 | 1,291,689,938 |
| 14. Net increase/(decrease) in contract loans and premium notes | (7,453,125) | (5,530,326) | (10,767,861) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 265,926,660 | 128,105,635 | 410,329,229 |
| **Cash from Financing and Miscellaneous Sources** | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| 16.3 Borrowed funds | (83,056,235) | 3,002,390 | 83,056,235 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (21,106,816) | (20,141,269) | (13,719,018) |
| 16.5 Dividends to stockholders | 0 | 57,000,000 | 402,000,000 |
| 16.6 Other cash provided (applied) | (27,927,073) | 66,694,193 | (3,760,992) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (132,090,124) | (7,444,686) | (336,423,775) |
| **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) | 100,995,287 | 42,218,137 | (163,318,077) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 144,671,736 | 307,989,813 | 307,989,813 |
| 19.2 End of period (Line 18 plus Line 19.1) | 245,667,023 | 350,207,950 | 144,671,736 |

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

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

# EXHIBIT 1

## DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Individual life | 336,863,850 | 355,991,243 | 691,150,660 |
| 2. | Group life | 320,247,720 | 334,185,627 | 661,028,779 |
| 3. | Individual annuities | 30,894,707 | 36,249,874 | 67,009,202 |
| 4. | Group annuities | 7,839,234 | 9,216,041 | 18,246,069 |
| 5. | Accident & health | 1,287,113,136 | 1,383,416,618 | 2,757,705,252 |
| 6. | Fraternal | 0 | 0 | 0 |
| 7. | Other lines of business | 0 | 0 | 0 |
| 8. | Subtotal (Lines 1 through 7) | 1,982,958,647 | 2,119,059,404 | 4,195,139,961 |
| 9. | Deposit-type contracts | 80,155,904 | 235,343,579 | 340,868,181 |
| 10. | Total (Lines 8 and 9) | 2,063,114,551 | 2,354,402,983 | 4,536,008,142 |

# NOTES TO FINANCIAL STATEMENTS

## 1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

The Company, with the explicit permission of the Minnesota Department of Commerce - Insurance Division, utilizes a straight-line amortization method over the estimated life of the reinsured business of 25 years to calculate the quarterly amortization on the deferred gain resulting from the January 4, 2021 reinsurance treaty with Security Life of Denver Colorado ("SLD"), to determine the amount to be recognized as income, instead of on a net tax basis as earnings emerge as required by NAIC Statement of Statutory Accounting Principles ("SSAP") No. 61, *Life, Deposit-Type and Accident and Health Reinsurance* ("SSAP No. 61"). There is no impact to the Company's total capital and surplus as a result of this permitted practice. The Company's net income was decreased by an estimated $12,524,629 and $21,946,286 as of June 30, 2025 and December 31, 2024 respectively as a result of the permitted practice. The Company's risk-based capital would not have triggered a regulatory event had the Company not used this permitted practice.

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

| | SSAP# | F/S Page | F/S Line # | 2025 | 2024 |
|---|---|---|---|---|---|
| Net Income: | | | | | |
| (1) RLI State basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | $ 116,660,953 | $ 162,508,278 |
| (2) State prescribed practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| None | | | | — | — |
| (3) State permitted practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| Deferred gain amortization | 61R | 0 | 0 | (12,524,629) | (21,946,286) |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $ 129,185,582 | $ 184,454,564 |
| Surplus: | | | | | |
| (5) RLI State basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 1,243,658,587 | $ 1,098,294,095 |
| (6) State prescribed practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| None | | | | — | — |
| (7) State permitted practices that are an increase/(decrease) from NAIC SAP: | | | | | |
| None | | | | — | — |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 1,243,658,587 | $ 1,098,294,095 |

C. Accounting Policy

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

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

The Company made no significant changes to its accounting policies or practices as of June 30, 2025.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2025 financial statement presentation.

D. Going Concern

None

## 2. Accounting Changes and Corrections of Errors

In August 2023, the NAIC adopted revisions to Statement of Statutory Accounting Principles No. 26 (“SSAP 26”) and Statement of Statutory Accounting Principles No. 43 (“SSAP 43”) to reflect accounting and reporting guidance under Principles Based Bond Definition (“PBBD”) for qualified investments. As a result of these adoptions, investments qualified as issuer credit obligation (“ICO”) are reported under SSAP 26; investments qualified as asset-backed security (“ABS”) are reported under SSAP 43.

In March 2024, the NAIC adopted revisions to Statement of Statutory Accounting Principles No.21 (“SSAP 21”) to reflect accounting and reporting guidance for investments that do not meet the requirements of PBBD, and for residual tranches or interests/loss positions.

The adopted PBBD revisions to SSAP 26, SSAP 43, and SSAP 21 are effective on January 1, 2025. The aggregate book adjusted carrying value for all securities reclassified off Schedule D-1 is ICO's of $56,437,872 and ABS' of $10,122,362. The measurement basis for the transferred securities did not change. There is no change to the Company's net income or capital and surplus.

## 3. Business Combinations and Goodwill

None

## 4. Discontinued Operations

None

## 5. Investments

D. Asset-Backed Securities

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

(2) The following table discloses in aggregate the Other than Temporary Impairment ("OTTI") recognized in accordance with asset-backed securities subject to SSAP No. 43 as of June 30, 2025 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 |
| | OTTI recognized 1st Quarter | | | | |
| a. | Intent to sell | $ 489,202 | $ 67,096 | $ — | $ 422,106 |
| b. | Inability or lack of intent to retain the investment to recover the amortized cost basis | — | — | — | — |
| c. | Total 1st Quarter (a+b) | $ 489,202 | $ 67,096 | $ — | $ 422,106 |
| | OTTI recognized 2nd Quarter | | | | |
| d. | Intent to sell | $ 155,678 | $ 19,290 | $ — | $ 136,388 |
| 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) | $ 155,678 | $ 19,290 | $ — | $ 136,388 |
| m. | Annual Aggregate Total (c+f+i+l) | | $ 86,386 | $ — | |

(3) The Company did not have any OTTI's that were recognized in the current reporting period in accordance with asset-backed securities subject to SSAP No. 43 for the period April 1, 2025 to June 30, 2025.

(4) The following table shows all impaired securities at June 30, 2025 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 | $ | 1,004,449 |
| | 2. 12 Months or Longer | $ | 267,507,921 |
| b. The aggregate related fair value of securities with unrealized losses: | | | |
| | 1. Less than 12 Months | $ | 88,746,357 |
| | 2. 12 Months or Longer | $ | 1,232,572,570 |

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

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

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

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

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

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

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

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

The market values for asset-backed securities are obtained as follows:

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3) Collateral Received

| | Fair Value |
|---|---|
| b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged | $ 125,432,173 |

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

(3) Original (Flow) & Residual Maturity

| | FIRST QUARTER | SECOND QUARTER |
|---|---|---|
| a. Maximum Amount | | |
| 1. Open – No Maturity | $ — | $ — |
| 2. Overnight | — | — |
| 3. 2 Days to 1 Week | — | — |
| 4. > 1 Week to 1 Month | 200,020,983 | 164,963,549 |
| 5. > 1 Month to 3 Months | — | — |
| 6. > 3 Months to 1 Year | — | — |
| 7. > 1 Year | — | — |
| b. Ending Balance | | |
| 1. Open – No Maturity | $ — | $ — |
| 2. Overnight | — | — |
| 3. 2 Days to 1 Week | — | — |
| 4. > 1 Week to 1 Month | 150,245,554 | — |
| 5. > 1 Month to 3 Months | — | — |
| 6. > 3 Months to 1 Year | — | — |
| 7. > 1 Year | — | — |

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

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

| | FIRST QUARTER | SECOND QUARTER |
|---|---|---|
| a. Maximum Amount | $ 200,020,983 | $ 164,963,549 |
| b. Ending Balance | 149,942,180 | — |

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

ENDING BALANCE

| | 1<br>NONE | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 |
|---|---|---|---|---|
| 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) | — | $ — | — | — |

ENDING BALANCE

| | 5<br>NAIC 4 | 6<br>NAIC 5 | 7<br>NAIC 6 | 8<br>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 |
|---|---|---|
| a. Maximum Amount | | |
| 1.Cash | $ — | $ — |
| 2.Securities (FV) | 210,548,403 | 173,624,337 |
| 3.Securities (BACV) | XXX | XXX |
| 4.Nonadmitted Subset (BACV) | XXX | XXX |
| b. Ending Balance | | |
| 1.Cash | $ — | $ — |
| 2.Securities (FV) | 155,337,884 | — |
| 3.Securities (BACV) | — | — |
| 4.Nonadmitted Subset (BACV) | — | — |

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

| | AMORTIZED COST | FAIR VALUE |
|---|---|---|
| a. Overnight and Continuous | $ — | $ — |
| b. 30 Days or Less | — | — |
| c. 31 to 90 Days | — | — |
| d. > 90 Days | — | — |

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

| | FIRST QUARTER | SECOND QUARTER |
|---|---|---|
| a. Maximum Amount | | |
| 1.Cash | $ 126,626 | $ — |
| 2.Securities (FV) | — | — |
| b. Ending Balance | | |
| 1.Cash | $ — | $ — |
| 2.Securities (FV) | — | — |

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

| | FIRST QUARTER | SECOND QUARTER |
|---|---|---|
| a. Maximum Amount | | |
| 1.Repo Securities Sold/Acquired with Cash Collateral | $ 200,020,983 | $ 164,963,549 |
| 2.Repo Securities Sold/Acquired with Securities Collateral (FV) | — | — |
| b. Ending Balance | | |
| 1.Repo Securities Sold/Acquired with Cash Collateral | $ — | $ — |
| 2.Repo Securities Sold/Acquired with Securities Collateral (FV) | 150,245,554 | — |

H. Repurchase Agreements Transactions Accounted for as a Sale
None

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

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**
In July 2025, the One Big Beautiful Bill Act (“OBBBA”) was signed into law, which includes changes to the Internal Revenue Code. The Company is still assessing but does not anticipate that the OBBBA will result in a material impact to surplus from these changes.

**10. Information Concerning Parent, Subsidiaries and Affiliates**

D. Amounts Due To/From Related Parties

The Company has entered into a reciprocal loan agreement with Voya Financial, Inc. to promote efficient management of cash and liquidity and to provide for unanticipated short-term cash requirements. As of June 30, 2025, the Company had $75,047,092 outstanding receivable including principal and interest from Voya Financial, Inc. and no outstanding payable, under a reciprocal loan agreement between the Company and Voya Financial, Inc.

**11. Debt**

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has conducted business activity (issued funding agreements) with the FHLB. It is part of the Company's strategy to utilize these funds for spread lending purposes. The Company has determined the estimated maximum borrowing capacity as $3,800,000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The limit across all programs is 30% of the general and separate accounts total assets of the Company, one quarter in arrears.

(2) FHLB Capital Stock

a. Aggregate Totals

| 1. Current Year | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|
| (a) Membership Stock-Class A | $ — | $ — | $ — |
| (b) Membership Stock-Class B | 7,742,600 | 7,742,600 | — |
| (c) Activity Stock | 23,625,000 | 23,625,000 | — |
| (d) Excess Stock | — | — | — |
| (e) Aggregate Total (a+b+c+d) | 31,367,600 | 31,367,600 | — |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | $ 673,628,162 | XXX | XXX |

| 2. Prior year-end | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|
| (a) Membership Stock-Class A | $ — | $ — | $ — |
| (b) Membership Stock-Class B | 8,033,900 | 8,033,900 | — |
| (c) Activity Stock | 23,625,000 | 23,625,000 | — |
| (d) Excess Stock | — | — | — |
| (e) Aggregate Total (a+b+c+d) | 31,658,900 | 31,658,900 | — |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | $ 669,237,999 | XXX | XXX |

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

| | | | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Membership Stock | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | Less Than 6 Months | 6 months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
| 1. Class A | $ — | $ — | $ — | $ — | $ — | $ — |
| 2. Class B | 7,742,600 | 7,742,600 | — | — | — | — |

(3) Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2025

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 784,168,888 | $ 989,309,196 | $ 525,000,000 |
| 2. Current Year General Account Total Collateral Pledged | $ 784,168,888 | $ 989,309,196 | $ 525,000,000 |
| 3. Current Year Separate Accounts Total Collateral Pledged | $ — | $ — | $ — |
| 4. Prior year-end Total General and Separate Accounts Total Collateral Pledged | $ 769,747,608 | $ 989,738,493 | $ 525,000,000 |

b. Maximum Amount Pledged During Reporting Period

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | $ 784,168,888 | $ 989,309,196 | $ 525,000,000 |
| 2. Current Year General Account Maximum Collateral Pledged | $ 784,168,888 | $ 989,309,196 | $ 525,000,000 |
| 3. Current Year Separate Accounts Maximum Collateral Pledged | $ — | $ — | $ — |
| 4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged | $ 884,448,241 | $ 1,057,500,822 | $ 525,000,000 |

(4) Borrowing from FHLB

a. Amount as of June 30, 2025

1. Current Year

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts | 4<br>Funding Agreements<br>Reserves Established |
|---|---|---|---|---|
| (a) Debt | $ — | $ — | $ — | XXX |
| (b) Funding Agreements | 525,000,000 | 525,000,000 | — | 528,067,851 |
| (c) Other | — | — | — | XXX |
| (d) Aggregate Total (a+b+c) | $ 525,000,000 | $ 525,000,000 | $ — | $ 528,067,851 |

2. Prior Year-end

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts | 4<br>Funding Agreements<br>Reserves Established |
|---|---|---|---|---|
| (a) Debt | $ — | $ — | $ — | XXX |
| (b) Funding Agreements | 525,000,000 | 525,000,000 | — | 528,345,130 |
| (c) Other | — | — | — | XXX |
| (d) Aggregate Total (a+b+c) | $ 525,000,000 | $ 525,000,000 | $ — | $ 528,345,130 |

b. Maximum Amount During 2025

| | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|---|---|---|
| 1. Debt | $ — | $ — | $ — |
| 2. Funding Agreements | 525,000,000 | 525,000,000 | — |
| 3. Other | — | — | — |
| 4. Aggregate Total (Lines 1+2+3) | $ 525,000,000 | $ 525,000,000 | — |

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering certain U.S. employees. As of June 30, 2025, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans are as follows at June 30, 2025 and December 31, 2024:

(4) Components of net periodic benefit cost

| | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits Per SSAP No. 11 | |
|---|---|---|---|---|---|---|
| | 2025 | 2024 | 2025 | 2024 | 2025 | 2024 |
| a. Service cost | $ — | $ — | $ — | $ — | $ — | $ — |
| b. Interest cost | 428,896 | 868,151 | 46,834 | 99,178 | — | — |
| c. Expected return on plan assets | — | — | — | — | — | — |
| d. Transition asset or obligation | — | — | — | — | — | — |
| e. Gains and losses | 71,738 | 225,879 | (122,400) | (320,606) | — | — |
| f. Prior service cost or credit | — | — | (12,491) | (24,982) | — | — |
| g. Gain or loss recognized due to a settlement or curtailment | — | — | — | — | — | — |
| h. Total net periodic benefit cost | $ 500,633 | $ 1,094,030 | $ (88,057) | $ (246,410) | $ — | $ — |

# NOTES TO FINANCIAL STATEMENTS

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

No significant change

**14. Liabilities, Contingencies, and Assessments**

No significant change

**15. Leases**

No significant change

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

No significant change

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

None

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

No significant change

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

No significant change

**20. Fair Value Measurements**

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of June 30, 2025:

| 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 | — | 74,694 | — | — | 74,694 |
| Total Bonds | $ — | $ 74,694 | $ — | $ — | $ 74,694 |
| Preferred stock | 2,738,412 | 1,017,404 | 32,633,176 | — | 36,388,992 |
| Common stock | 1,845,611 | 31,367,600 | 6,258,639 | — | 39,471,850 |
| Other invested assets | — | 497,176 | 3,984,983 | — | 4,482,159 |
| Derivatives assets | | | | | |
| Equity contracts | — | 1,927,376 | — | — | 1,927,376 |
| Foreign exchange contracts | — | 81 | — | — | 81 |
| Interest rate contracts | 1,138,369 | 39,358,259 | — | — | 40,496,628 |
| Total Derivatives | $ 1,138,369 | $ 41,285,716 | $ — | $ — | $ 42,424,085 |
| Separate account assets | 2,676,216,702 | 9,675,727 | — | — | 2,685,892,429 |
| Total assets at fair value/NAV | $ 2,681,939,094 | $ 83,918,317 | $ 42,876,798 | $ — | $ 2,808,734,209 |
| b. Liabilities at fair value | | | | | |
| Supplementary contracts and immediate annuities | $ — | $ — | $ 36,838,538 | $ — | $ 36,838,538 |
| Deposit type contracts | — | 379,266,126 | — | — | 379,266,126 |
| Derivatives liabilities | | | | | |
| Equity contracts | — | 1,218,158 | — | — | 1,218,158 |
| Foreign exchange contracts | — | 1,022,696 | — | — | 1,022,696 |
| Interest rate contracts | — | 39,869,363 | — | — | 39,869,363 |
| Total Derivatives | $ — | $ 42,110,217 | $ — | $ — | $ 42,110,217 |
| Total liabilities at fair value | $ — | $ 421,376,343 | $ 36,838,538 | $ — | $ 458,214,881 |

(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 April 1, 2025 to June 30, 2025:

| Description | Beginning balance at April 1, 2025 | 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 June 30, 2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | | |
| Preferred Stock | $ 32,624,356 | $ — | $ — | $ — | $ 8,820 | $ — | $ — | $ — | $ — | $ 32,633,176 |
| Common Stock | 7,166,860 | — | — | (1,007,726) | 1,270,649 | — | — | (1,171,144) | — | 6,258,639 |
| Other Invested Assets | 690,910 | — | — | — | 8,281 | 3,285,792 | — | — | — | 3,984,983 |
| Total Assets | $ 40,482,126 | $ — | $ — | $ (1,007,726) | $ 1,287,750 | $ 3,285,792 | $ — | $ (1,171,144) | $ — | $ 42,876,798 |
| b. Liabilities | | | | | | | | | | |
| Supplementary contracts and immediate annuities | $ 36,912,617 | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ (74,079) | $ 36,838,538 |
| Total Liabilities | $ 36,912,617 | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ (74,079) | $ 36,838,538 |

There were no transfers into or out of Level 3 during the period of April 1, 2025 to June 30, 2025.

(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 June 30, 2025:

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Assets | | | | | | | |
| Issuer Credit Obligations | $ 3,471,608,348 | $ 3,742,249,496 | $ 73,452,191 | $ 2,929,479,290 | $ 468,676,867 | $ — | $ — |
| Assets-Backed Securities | 2,267,710,247 | 2,498,949,246 | — | 2,235,636,322 | 32,073,925 | — | — |
| Preferred stock | 108,608,791 | 108,561,854 | 2,738,412 | 38,954,298 | 66,916,081 | — | — |
| Common stock | 39,471,850 | 39,471,849 | 1,845,611 | 31,367,600 | 6,258,639 | — | — |
| Mortgage loans | 901,501,301 | 929,125,309 | — | — | 901,501,301 | — | — |
| Contract loans | 154,518,931 | 154,518,931 | — | 154,518,931 | — | — | — |
| Other invested assets | 162,461,351 | 165,458,186 | — | 158,476,368 | 3,984,983 | — | — |
| Cash equivalents and short-term investments | 225,539,402 | 225,536,879 | 146,512,156 | 75,037,670 | 3,989,576 | — | — |
| Derivatives | | | | | | | |
| Equity contracts | 1,927,376 | 1,927,376 | — | 1,927,376 | — | — | — |
| Foreign exchange contracts | 1,794,448 | 1,556,647 | — | 1,794,448 | — | — | — |
| Interest rate contracts | 39,561,757 | 40,499,099 | 1,143,187 | 38,418,570 | — | — | — |
| Separate account assets | 2,685,892,429 | 2,685,892,429 | 2,676,216,702 | 9,675,727 | — | — | — |
| Total Assets | $ 10,060,596,231 | $ 10,593,747,301 | $ 2,901,908,259 | $ 5,675,286,600 | $ 1,483,401,372 | $ — | $ — |
| Liabilities | | | | | | | |
| Supplementary contracts and immediate annuities | $ 73,627,653 | $ 74,672,760 | $ — | $ — | $ 73,627,653 | $ — | $ — |
| Deposit type contracts | 909,834,683 | 907,333,976 | — | 909,834,683 | — | — | — |
| Derivatives | | | | | | | |
| Credit contracts | 65,809 | 53,172 | — | 65,809 | — | — | — |
| Equity contracts | 1,218,158 | 1,218,158 | — | 1,218,158 | — | — | — |
| Foreign exchange contracts | 4,837,519 | 6,596,521 | — | 4,837,519 | — | — | — |
| Interest rate contracts | 59,086,047 | 39,872,470 | 913 | 59,085,134 | — | — | — |
| Total Liabilities | $ 1,048,669,869 | $ 1,029,747,057 | $ 913 | $ 975,041,303 | $ 73,627,653 | $ — | $ — |

D. Reasons Not Practicable to Estimate Fair Value
None

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

## 21. Other Items
No significant change

## 22. Events Subsequent
Type I – Recognized Subsequent Events
The Company is not aware of any events occurring subsequent to June 30, 2025 that may have a material effect on the Company’s financial statements. The Company evaluated events subsequent to June 30, 2025 through August 12, 2025, 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 June 30, 2025 that may have a material effect on the Company’s financial statements. The Company evaluated events subsequent to June 30, 2025 through August 12, 2025, the date the statutory financial statements were available to be issued.

## 23. Reinsurance
No significant change

## 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination
E. Risk Sharing Provisions of the Affordable Care Act ("ACA")
None

**25. Change in Incurred Losses and Loss Adjustment Expenses**

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

Reserves as of December 31, 2024 were $732,201,812. As of June 30, 2025, $545,234,884 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $184,800,365 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group and individual health insurance, stop loss, group term life and disability lines of insurance. Therefore, there has been a $2,166,563 favorable prior-year development since December 31, 2024. The change in prior year related reserves is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this change, the Company experienced no favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

As a result of a modified coinsurance reinsurance agreement on the Individual Excess Risk (IER) Stop Loss block of business, the entire claim liability is held by the Company; while only twenty percent of the paid claims impact the Company's financials. After adjusting this claim liability for the reinsurance, the development for prior year reserves is $3,573,663 favorable.

B. Significant Changes in Methodologies and Assumptions

None

**26. Intercompany Pooling Arrangements**

None

**27. Structured Settlements**

None

**28. Health Care Receivables**

None

**29. Participating Policies**

No significant change

**30. Premium Deficiency Reserves**

No significant change

**31. Reserves for Life Contracts and Annuity Contracts**

No significant change

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

No significant change

**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

No significant change

**34. Premium & Annuity Considerations Deferred and Uncollected**

No significant change

**35. Separate Accounts**

No significant change

**36. Loss/Claim Adjustment Expenses**

No significant change

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

## GENERAL

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

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

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

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

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

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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. ..... 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 06/09/2021

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

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

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

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

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

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 $29,789,185

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 59,195,611

13. Amount of real estate and mortgages held in short-term investments: ......$ 0

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

14.2 If yes, please complete the following:

| | | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 73,900,570 | $ 60,336,724 |
| 14.22 | Preferred Stock | $ 0 | $ 0 |
| 14.23 | Common Stock | $ 481,460,108 | $ 500,825,984 |
| 14.24 | Short-Term Investments | $ 0 | $ 75,037,670 |
| 14.25 | Mortgage Loans on Real Estate | $ 0 | $ 0 |
| 14.26 | All Other | $ 66,245,442 | $ 69,841,728 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 621,606,120 | $ 706,042,106 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | $ 0 | $ 75,037,670 |

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [ X ] No [ ] N/A [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 125,448,323
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 125,432,173
16.3 Total payable for securities lending reported on the liability page. ...... $ 125,432,173

# GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [ X ] No [ ]

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| Bank of New York Mellon | One Wall Street, New York, NY 10286 |

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [ X ]

17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Voya Investment Management LLC | A |
| BlackRock Financial Management, Inc. | U |
| Global Atlantic Re LTD | U |
| Athene Asset Management LLC | U |
| Blackstone Alternative Asset Management L.P. | U |
| Pomona Management LLC | A |
| Voya Investment Management Co. LLC | A |
| 26North IGA LP | U |
| Brookfield Asset Management Credit and Insurance Solutions Advisor, LLC | U |
| Apollo Insurance Solutions Group, LLC | U |
| | |

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [ X ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [ X ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 108934 | Voya Investment Management LLC | MZJU01BGQ7J1KULQSB89 | SEC | DS |
| 107105 | BlackRock Financial Management, Inc. | 549300LVXIVJKE13M84 | SEC | NO |
| | Global Atlantic Re LTD | | not registered | DS |
| 143161 | Athene Asset Management LLC | 549300L3R6C4MA4YKN89 | SEC | DS |
| 107580 | Blackstone Alternative Asset Management L.P. | 549300R4EZHU6DUS3S67 | SEC | NO |
| 148269 | Pomona Management LLC | 5493002H3ILGB6MTJE02 | SEC | NO |
| 106494 | Voya Investment Management Co. LLC | L1XJE5NM4QE6WXSI2J24 | SEC | NO |
| 330509 | 26North IGA LP | 254900NQYOZ47NPX7W39 | SEC | NO |
| 312792 | Brookfield Asset Management Credit and Insurance Solutions Advisor, LLC | 254900HOHYXPY9MJ6D52 | SEC | NO |
| 294320 | Apollo Insurance Solutions Group, LLC | 549300L3R6C4MA4YKN89 | SEC | NO |
| | | | | |

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

18.2 If no, list exceptions:
30288*AF7
45785@AB0
605417A#1
64755@AB7

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

| | | 1 Amount |
|---|---|---|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | |
| | 1.1 Long-Term Mortgages In Good Standing | |
| | 1.11 Farm Mortgages | $ 0 |
| | 1.12 Residential Mortgages | $ 0 |
| | 1.13 Commercial Mortgages | $ 927,543,942 |
| | 1.14 Total Mortgages in Good Standing | $ 927,543,942 |
| | 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | |
| | 1.21 Total Mortgages in Good Standing with Restructured Terms | $ 1,581,367 |
| | 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| | 1.31 Farm Mortgages | $ 0 |
| | 1.32 Residential Mortgages | $ 0 |
| | 1.33 Commercial Mortgages | $ 0 |
| | 1.34 Total Mortgages with Interest Overdue more than Three Months | $ 0 |
| | 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| | 1.41 Farm Mortgages | $ 0 |
| | 1.42 Residential Mortgages | $ 0 |
| | 1.43 Commercial Mortgages | $ 0 |
| | 1.44 Total Mortgages in Process of Foreclosure | $ 0 |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | $ 929,125,309 |
| 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 | 51.810 % |
| | 2.2 A&H cost containment percent | 0.000 % |
| | 2.3 A&H expense percent excluding cost containment expenses | 37.660 % |
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [ ] No [ X ] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | $ 0 |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [ ] No [ X ] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | $ 0 |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [ X ] No [ ] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [ ] No [ ] |

**Fraternal Benefit Societies Only:**

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

| Date | Outstanding Lien Amount |
|---|---|
| | |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| | | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 | 3 | | | | |
| | States, Etc. | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. | Alabama AL | L | 5,987,529 | 142,859 | 14,682,029 | 0 | 20,812,416 | 0 |
| 2. | Alaska AK | L | 1,104,031 | 73,165 | 8,158,380 | 0 | 9,335,576 | 0 |
| 3. | Arizona AZ | L | 10,892,364 | 47,221 | 19,367,471 | 0 | 30,307,055 | 0 |
| 4. | Arkansas AR | L | 4,667,093 | 240,258 | 11,865,484 | 0 | 16,772,835 | 0 |
| 5. | California CA | L | 88,240,289 | 6,096,341 | 163,731,948 | 0 | 258,068,578 | 0 |
| 6. | Colorado CO | L | 14,762,923 | 26,279 | 32,110,140 | 0 | 46,899,342 | 0 |
| 7. | Connecticut CT | L | 11,190,630 | 43,713 | 12,590,861 | 0 | 23,825,205 | 0 |
| 8. | Delaware DE | L | 4,728,409 | 25,968 | 3,639,263 | 0 | 8,393,640 | 0 |
| 9. | District of Columbia DC | L | 600,545 | 46,637 | 5,207,554 | 0 | 5,854,736 | 0 |
| 10. | Florida FL | L | 33,729,082 | 6,329,546 | 78,512,341 | 0 | 118,570,970 | 0 |
| 11. | Georgia GA | L | 22,489,420 | 2,388,256 | 74,806,968 | 0 | 99,684,644 | 33,517 |
| 12. | Hawaii HI | L | 1,820,733 | 763,111 | 86,560 | 0 | 2,670,404 | 0 |
| 13. | Idaho ID | L | 2,174,810 | 93,740 | 2,664,101 | 0 | 4,932,652 | 0 |
| 14. | Illinois IL | L | 54,021,574 | 1,064,509 | 88,126,288 | 0 | 143,212,372 | 0 |
| 15. | Indiana IN | L | 6,794,868 | 248,854 | 34,027,729 | 0 | 41,071,450 | 0 |
| 16. | Iowa IA | L | 8,293,368 | 164,037 | 15,797,430 | 0 | 24,254,835 | 80,000,000 |
| 17. | Kansas KS | L | 5,929,282 | 190,118 | 11,772,682 | 0 | 17,892,082 | 0 |
| 18. | Kentucky KY | L | 6,163,103 | 330,585 | 24,960,193 | 0 | 31,453,881 | 0 |
| 19. | Louisiana LA | L | 11,385,573 | 200,524 | 7,179,285 | 0 | 18,765,382 | 0 |
| 20. | Maine ME | L | 1,217,606 | 139,148 | 539,800 | 0 | 1,896,554 | 0 |
| 21. | Maryland MD | L | 20,914,176 | 501,833 | 14,839,167 | 0 | 36,255,176 | 0 |
| 22. | Massachusetts MA | L | 21,062,847 | 154,958 | 27,543,049 | 0 | 48,760,854 | 0 |
| 23. | Michigan MI | L | 20,179,019 | 2,624,242 | 20,560,130 | 0 | 43,363,392 | 0 |
| 24. | Minnesota MN | L | 31,498,196 | 1,663,819 | 23,173,077 | 0 | 56,335,091 | 0 |
| 25. | Mississippi MS | L | 2,980,445 | 277,378 | 7,906,404 | 0 | 11,164,227 | 0 |
| 26. | Missouri MO | L | 16,455,827 | 70,645 | 29,422,399 | 0 | 45,948,871 | 0 |
| 27. | Montana MT | L | 2,825,596 | 302,992 | 2,156,510 | 0 | 5,285,098 | 0 |
| 28. | Nebraska NE | L | 5,001,783 | 2,450 | 8,467,467 | 0 | 13,471,700 | 0 |
| 29. | Nevada NV | L | 7,546,657 | 1,505,533 | 11,975,388 | 0 | 21,027,578 | 0 |
| 30. | New Hampshire NH | L | 2,428,625 | 300 | 8,534,364 | 0 | 10,963,288 | 0 |
| 31. | New Jersey NJ | L | 16,879,633 | 136,649 | 27,052,292 | 0 | 44,068,574 | 0 |
| 32. | New Mexico NM | L | 1,619,619 | 1,027,166 | 4,728,292 | 0 | 7,375,077 | 0 |
| 33. | New York NY | Q | 3,051,867 | 12,499 | 4,721,379 | 0 | 7,785,745 | 0 |
| 34. | North Carolina NC | L | 23,346,052 | 1,764,956 | 55,696,537 | 0 | 80,807,544 | 0 |
| 35. | North Dakota ND | L | 4,637,377 | 49,344 | 1,448,715 | 0 | 6,135,436 | 0 |
| 36. | Ohio OH | L | 25,663,439 | 1,604,983 | 61,962,448 | 0 | 89,230,870 | 0 |
| 37. | Oklahoma OK | L | 4,872,184 | (158,135) | 6,603,110 | 0 | 11,317,160 | 0 |
| 38. | Oregon OR | L | 4,830,772 | 687,789 | 6,587,812 | 0 | 12,106,373 | 0 |
| 39. | Pennsylvania PA | L | 23,782,646 | 185,960 | 53,249,178 | 0 | 77,217,784 | 0 |
| 40. | Rhode Island RI | L | 1,578,704 | 4,570 | 6,929,504 | 0 | 8,512,779 | 0 |
| 41. | South Carolina SC | L | 7,639,449 | 1,459,977 | 12,654,966 | 0 | 21,754,392 | 0 |
| 42. | South Dakota SD | L | 2,346,392 | 16,491 | 1,710,244 | 0 | 4,073,126 | 0 |
| 43. | Tennessee TN | L | 11,546,030 | 489,178 | 26,992,394 | 0 | 39,027,602 | 103,867 |
| 44. | Texas TX | L | 57,098,570 | 2,183,984 | 108,612,810 | 0 | 167,895,364 | 0 |
| 45. | Utah UT | L | 5,335,132 | 312,580 | 17,319,368 | 0 | 22,967,080 | 18,520 |
| 46. | Vermont VT | L | 765,421 | 0 | 5,244,197 | 0 | 6,009,618 | 0 |
| 47. | Virginia VA | L | 12,647,184 | 1,937,251 | 41,879,085 | 0 | 56,463,521 | 0 |
| 48. | Washington WA | L | 8,025,690 | 760,217 | 19,767,931 | 0 | 28,553,838 | 0 |
| 49. | West Virginia WV | L | 930,182 | 390,042 | 3,461,125 | 0 | 4,781,349 | 0 |
| 50. | Wisconsin WI | L | 14,330,960 | 71,624 | 59,129,086 | 0 | 73,531,670 | 0 |
| 51. | Wyoming WY | L | 546,021 | 34,196 | 3,607,749 | 0 | 4,187,966 | 0 |
| 52. | American Samoa AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. | Guam GU | L | 96,621 | 0 | 0 | 0 | 96,621 | 0 |
| 54. | Puerto Rico PR | L | 1,256,260 | 0 | 971 | 0 | 1,257,231 | 0 |
| 55. | U.S. Virgin Islands VI | N | 7,991 | 0 | 434 | 0 | 8,425 | 0 |
| 56. | Northern Mariana Islands MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. | Canada CAN | N | 1,841 | 0 | 67 | 0 | 1,908 | 0 |
| 58. | Aggregate Other Aliens OT | XXX | 825,484 | 3,600 | 0 | 0 | 829,084 | 0 |
| 59. | Subtotal | XXX | 660,747,924 | 38,733,941 | 1,293,764,153 | 0 | 1,993,246,017 | 80,155,904 |
| 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 | 3,338,146 | 0 | 0 | 0 | 3,338,146 | 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 | 865,588 | 0 | 0 | 0 | 865,588 | 0 |
| 94. | Aggregate or other amounts not allocable by State | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. | Totals (Direct Business) | XXX | 664,951,658 | 38,733,941 | 1,293,764,153 | 0 | 1,997,449,751 | 80,155,904 |
| 96. | Plus Reinsurance Assumed | XXX | 34,703,680 | 1,288,861 | 0 | 0 | 35,992,541 | 0 |
| 97 | Totals (All Business) | XXX | 699,655,337 | 40,022,802 | 1,293,764,153 | 0 | 2,033,442,292 | 80,155,904 |
| 98. | Less Reinsurance Ceded | XXX | 593,139,157 | 3,733,757 | 864,034,475 | 0 | 1,460,907,389 | 0 |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | 106,516,180 | 36,289,045 | 429,729,678 | 0 | 572,534,903 | 80,155,904 |
| | DETAILS OF WRITE-INS | | | | | | | |
| 58001. | ZZZ Other Alien | XXX | 825,484 | 3,600 | 0 | 0 | 829,084 | 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 | 825,484 | 3,600 | 0 | 0 | 829,084 | 0 |
| 9401. | | XXX | | | | | | |
| 9402. | | XXX | | | | | | |
| 9403. | | XXX | | | | | | |
| 9498. | Summary of remaining write-ins for Line 94 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499. | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | XXX | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Active Status Counts:

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

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

| Entity Name | Insurer/Non-insurer | FEIN | NAIC | State |
|---|---|---|---|---|
| Voya Financial, Inc. | | 52-1222820 | | DE |
| OneAmerica Investment Advisory Services LLC | | 81-3920167 | | IN |
| OneAmerica Retirement 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 |
| 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 |
| RiverRoch LLC | | 84-3548142 | | DE |
| Oconee Real Estate Holdings IV - ARB LLC | | 93-3381941 | | DE |
| Oconee Real Estate Holdings VI - GREEN LLC | | 93-4037989 | | DE |
| Oconee Real Estate Holdings VIII - PORTRAIT LLC | | 99-0574688 | | DE |
| Oconee Real Estate Holdings XII - RIVERSIDE LLC | | 99-3455416 | | DE |
| Voya Financial Advisors, Inc. | | 41-0945505 | | MN |
| Voya Institutional Trust Company | | 46-5416028 | | CT |
| Voya Insurance Solutions, LLC | | 06-1465377 | | CT |
| Voya Investment Management LLC | | 58-2361003 | | DE |
| Voya Capital, LLC | | 86-1020892 | | DE |
| Voya Funds Services, LLC | | 86-1020893 | | DE |
| Voya Investments Distributor, LLC | | 03-0485744 | | DE |
| Voya Investments, LLC | | 03-0402099 | | AZ |
| Voya Investment Management Alternative Assets LLC | | 13-4038444 | | DE |
| Voya Alternative Asset Management Ireland Limited | | | | IRL |
| Voya Alternative Asset Management LLC | | 13-3863170 | | DE |
| VAAM (Cayman) Ltd. | | | | CYM |
| Voya MSR Opportunities GP LLC | | 87-1891874 | | DE |
| VAAM GP LLC | | 87-2198755 | | DE |
| Voya Renewable Energy Infrastructure Debt GP I LP | | 87-1885741 | | DE |
| Voya Multi-Strategy Opportunity Fund LLC | | | | DE |
| Voya CML GP LLC | | | | DE |
| Voya Pomona Holdings LLC | | 13-4152011 | | DE |
| Pomona G.P. Holdings LLC | | 13-4150600 | | DE |
| Opportunity Investor P Associates, L.P. | | | | DE |
| Opportunity Investor P, L.P. | | | | DE |
| Opportunity Investor P Secondary Associates, LLC | | | | DE |
| Opportunity Investor P Associates, L.P. | | | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Associates V, LP | | 13-4197230 | | DE |
| Pomona Associates VI, LP | | 20-1779011 | | DE |
| Pomona Associates VII, L.P. | | 26-1701070 | | DE |
| Pomona Capital VII, L.P. | | | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Energy Partners US, L.P. | | | | DE |
| Pomona Associates VIII, L.P. | | 37-1698452 | | DE |
| Pomona Energy Partners, L.P. | | | | DE |
| Pomona Investors IV, L.P. | | 59-3794146 | | DE |
| Pomona Investors V L.P. | | 26-1939518 | | DE |
| Pomona Primary Associates IV LLC | | 59-3794146 | | DE |
| Pomona Investors IV, L.P. | | 59-3794146 | | DE |
| Pomona Primary Associates V LLC | | 26-1939443 | | DE |
| Pomona Investors V L.P. | | 26-1939518 | | DE |
| Pomona Secondary Associates V LLC | | 13-4196882 | | DE |
| Pomona Associates V, LP | | 13-4197230 | | DE |
| Pomona Secondary Associates VI LLC | | 20-1779002 | | DE |
| Pomona Associates VI, LP | | 20-1779011 | | DE |
| Pomona Secondary Associates VII LLC | | 26-1668484 | | DE |
| Pomona Associates VII, L.P. | | 26-1701070 | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Secondary Associates VIII, LLC | | 46-0666750 | | DE |
| Pomona Associates VIII, L.P. | | 37-1698452 | | DE |
| Pomona Voya (US) Holdings Associates II LLC | | 36-4577583 | | DE |
| Pomona Voya (US) Holdings Associates II, L.P. | | 37-1513803 | | DE |
| Pomona Voya (US) Holdings Co-Investment Associates II, L.P. | | | | DE |
| Pomona Voya (US) Holdings Co-Investment II, L.P. | | | | DE |
| Pomona Voya (US) Holdings Co-Investment Associates L.P. | | | | DE |
| Pomona Voya (US) Holdings Associates II, L.P. | | 37-1513803 | | DE |
| Parent/Subsidiary listing is not repeated | | | | |

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

| Entity Name | Insurer/Non-insurer | FEIN | NAIC | State |
|---|---|---|---|---|
| Pomona Voya (US) Holdings Associates III LLC | | 16-1771993 | | DE |
| Pomona Voya (US) Holdings Associates III LP | | | | DE |
| Pomona Voya (US) Holdings Associates III LP | | | | DE |
| Pomona Voya (US) Holdings Associates IV LLC | | 26-1705350 | | DE |
| Pomona Voya (US) Holdings Associates IV, L.P. | | 26-1705523 | | DE |
| Pomona Voya (US) Holdings IV, L.P. | | | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Voya (US) Holdings Associates IV, L.P. | | 26-1705523 | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Voya (US) Holdings Associates LLC | | 20-0554145 | | DE |
| Pomona Voya (US) Holdings Associates, L.P. | | 20-0585365 | | DE |
| Pomona Voya (US) Holdings Associates V, L.P. | | | | DE |
| Pomona Voya (US) Holdings V L.P. | | | | DE |
| Pomona Voya (US) Holdings V-A, L.P. | | | | DE |
| Pomona Voya (US) Holdings Associates V, LLC | | | | DE |
| Pomona Voya (US) Holdings Associates V, L.P. | | | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Voya (US) Holdings Associates, L.P. | | 20-0585365 | | DE |
| Pomona Voya (US) Holdings Co-Investment Associates II, L.P. | | | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Pomona Voya (US) Holdings Co-Investment Associates L.P. | | | | DE |
| Pomona Voya Asia Pacific Associates, L.P. | | | | DE |
| Voya Pomona Asia Pacific G.P. Limited | | | | CYM |
| Voya Pomona Asia Pacific Private Equity Co-Invest I L.P. | | | | DE |
| Pomona Voya Asia Pacific Associates, LLC | | | | DE |
| Pomona Voya Asia Pacific Associates, L.P. | | | | DE |
| Parent/Subsidiary listing is not repeated | | | | |
| Voya Enhanced Middle Market Credit GP I LP | | | | DE |
| Voya Enhanced Middle Market Credit Fund I LP | | | | DE |
| Voya Enhanced Middle Market Credit Fund I Originator LLC | | | | DE |
| Voya Enhanced Middle Market Credit Fund I (RNF) LP | | | | DE |
| Pomona Management LLC | | 13-4149700 | | DE |
| Pomona Capital Asia Limited | | | | HKG |
| Pomona Europe, Ltd. | | | | GBR |
| Pomona Europe Advisers Limited | | | | GBR |
| Voya Realty Group LLC | | 13-4003969 | | DE |
| Voya Investment Management Co. LLC | | 06-0888148 | | DE |
| Voya Investment Management (UK) Limited | | | | GBR |
| Voya Investment Trust Co. | | 06-1440627 | | CT |
| Voya Investment Management Services (UK) Limited | | | | GBR |
| Voya Retirement Insurance and Annuity Company | Insurer | 71-0294708 | 86509 | CT |
| Voya Special Investments, Inc. | | 85-1775946 | | DE |
| RiverRoch LLC | | 84-3548142 | | DE |
| Oconee Real Estate Holdings IV - ARB LLC | | 93-3381941 | | DE |
| Oconee Real Estate Holdings V - CASC LLC | | 93-4060472 | | DE |
| Oconee Real Estate Holdings VI - GREEN LLC | | 93-4037989 | | DE |
| Oconee Real Estate Holdings VII - CANOPY LLC | | 99-0609295 | | DE |
| Oconee Real Estate Holdings VIII - PORTRAIT LLC | | 99-0574688 | | DE |
| Oconee Real Estate Holdings IX - PHOENIX LLC | | 99-1490642 | | DE |
| Oconee Real Estate Holdings XII - RIVERSIDE LLC | | 99-3455416 | | DE |
| 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 Financial Partners, LLC | | 06-1375177 | | DE |
| Voya Pomona Asia Pacific Private Equity Co-Invest I L.P. | | | | DE |
| Voya Institutional Plan Services, LLC | | 04-3516284 | | DE |
| Voya Retirement Advisors, LLC | | 22-1862786 | | NJ |
| Voya Payroll Management, Inc. | | 52-2197204 | | DE |
| Voya Services Company | | 52-1317217 | | DE |
| Voya Global Services Private Limited | | | | IND |
| VFI India Holdings LLC | | 93-1766128 | | DE |
| Voya Special Investments, Inc. | | 85-1775946 | | DE |

# SCHEDULE Y

## PART 1A - 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 | | 93-3381941 | | | | Oconee Real Estate Holdings IV - ARB LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 16.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-3381941 | | | | Oconee Real Estate Holdings IV - ARB LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 33.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-3381941 | | | | Oconee Real Estate Holdings IV - ARB LLC | DE | NIA | Third Party Shareholders | Ownership | 51.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4060472 | | | | Oconee Real Estate Holdings V - CASC LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 44.800 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4060472 | | | | Oconee Real Estate Holdings V - CASC LLC | DE | NIA | Third Party Shareholders | Ownership | 55.200 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4037989 | | | | Oconee Real Estate Holdings VI - GREEN LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 38.500 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4037989 | | | | Oconee Real Estate Holdings VI - GREEN LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 12.500 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 93-4037989 | | | | Oconee Real Estate Holdings VI - GREEN LLC | DE | NIA | Third Party Shareholders | Ownership | 49.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0609295 | | | | Oconee Real Estate Holdings VII - CANOPY LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 10.130 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0609295 | | | | Oconee Real Estate Holdings VII - CANOPY LLC | DE | NIA | Third Party Shareholders | Ownership | 89.870 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0574688 | | | | Oconee Real Estate Holdings VIII - PORTRAIT LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 34.150 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0574688 | | | | Oconee Real Estate Holdings VIII - PORTRAIT LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 16.630 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-0574688 | | | | Oconee Real Estate Holdings VIII - PORTRAIT LLC | DE | NIA | Third Party Shareholders | Ownership | 49.220 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-1490642 | | | | Oconee Real Estate Holdings IX - PHOENIX LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 51.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-1490642 | | | | Oconee Real Estate Holdings IX - PHOENIX LLC | DE | NIA | Third Party Shareholders | Ownership | 49.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-3455416 | | | | Oconee Real Estate Holdings XII - RIVERSIDE LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 22.310 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-3455416 | | | | Oconee Real Estate Holdings XII - RIVERSIDE LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 3.080 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 99-3455416 | | | | Oconee Real Estate Holdings XII - RIVERSIDE LLC | DE | NIA | Third Party Shareholders | Ownership | 74.610 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 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 | | 81-3920167 | | | | OneAmerica Investment Advisory Services LLC | IN | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 46-5378846 | | | | OneAmerica Retirement Services LLC | IN | NIA | Voya Financial, Inc. | Ownership | 100.000 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

## PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment II, L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 21.980 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment II, L.P. | DE | NIA | Pomona Voya (US) Holdings Co-Investment Associates II, L.P. | Ownership | 0.100 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings Co-Investment II, L.P. | DE | NIA | ReliaStar Life Insurance Company | Ownership | 17.980 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings IV, L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings IV, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates IV, L.P. | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings IV, L.P. | DE | NIA | ReliaStar Life Insurance Company | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 33.300 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V L.P. | DE | NIA | Pomona Voya (US) Holdings Associates V, L.P. | Ownership | 0.100 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V L.P. | DE | NIA | ReliaStar Life Insurance Company | Ownership | 26.640 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V-A, L.P. | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 32.690 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V-A, L.P. | DE | NIA | Pomona Voya (US) Holdings Associates V, L.P. | Ownership | 0.100 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya (US) Holdings V-A, L.P. | DE | NIA | ReliaStar Life Insurance Company | Ownership | 27.250 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya Asia Pacific Associates, L.P. | DE | NIA | Pomona G.P. Holdings LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya Asia Pacific Associates, L.P. | DE | NIA | Pomona Voya Asia Pacific Associates, LLC | Management | 0.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Pomona Voya Asia Pacific Associates, LLC | DE | NIA | Pomona G.P. Holdings LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | 67105 | 41-0451140 | | 0001108874 | NYSE | ReliaStar Life Insurance Company | MN | RE | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | 61360 | 53-0242530 | | 0001163710 | NYSE | ReliaStar Life Insurance Company of New York | NY | DS | ReliaStar Life Insurance Company | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-3548142 | | | | RiverRoch LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 53.700 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-3548142 | | | | RiverRoch LLC | DE | NIA | ReliaStar Life Insurance Company | Ownership | 10.800 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-3548142 | | | | RiverRoch LLC | DE | NIA | Third Party Shareholders | Ownership | 35.500 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 84-1437826 | | | | Security Life Assignment Corporation | CO | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 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 | |

# SCHEDULE Y
## PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| 4832 | VOYA FINANCIAL | | | | | | Voya Global Services Private Limited | IND | NIA | Voya Financial, Inc. | Ownership | 99.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Global Services Private Limited | IND | NIA | VFI India Holdings LLC | Ownership | 1.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Alternative Asset Management Ireland Limited | IRL | NIA | Voya Investment Management Alternative Assets LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-3863170 | | | | Voya Alternative Asset Management LLC | DE | NIA | Voya Investment Management Alternative Assets LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 83-0965809 | | | | Voya Benefits Company, LLC | DE | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 86-1020892 | | 0000882860 | NYSE | Voya Capital, LLC | DE | NIA | Voya Investment Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya CML GP LLC | DE | NIA | Voya Alternative Asset Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 27-2278894 | | | | Voya Custom Investments LLC | DE | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Enhanced Middle Market Credit GP I LP | DE | NIA | VAAM GP LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Enhanced Middle Market Credit Fund I LP | DE | NIA | Voya Enhanced Middle Market Credit GP I LP | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Enhanced Middle Market Credit Fund I (RNF) LP | DE | NIA | Voya Enhanced Middle Market Credit GP I LP | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Enhanced Middle Market Credit Fund I Originator LLC | DE | NIA | Voya Enhanced Middle Market Credit Fund I LP | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 41-0945505 | | 0000073520 | NYSE | Voya Financial Advisors, Inc. | MN | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 06-1375177 | | 0000912650 | NYSE | Voya Financial Partners, LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 52-1222820 | | | NYSE | Voya Financial, Inc. | DE | UIP | Third Party Shareholders | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 86-1020893 | | 0001266464 | NYSE | Voya Funds Services, LLC | DE | NIA | Voya Capital, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 02-0488491 | | | | Voya Holdings Inc. | CT | UDP | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 04-3516284 | | | | Voya Institutional Plan Services, LLC | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 46-5416028 | | | | Voya Institutional Trust Company | CT | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 06-1465377 | | | | Voya Insurance Solutions, LLC | CT | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Investment Management (UK) Limited | GBR | NIA | Voya Investment Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 13-4038444 | | | | Voya Investment Management Alternative Assets LLC | DE | NIA | Voya Investment Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 06-0888148 | | 0000033670 | NYSE | Voya Investment Management Co. LLC | DE | NIA | Voya Investment Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 58-2361003 | | 0010542667 | NYSE | Voya Investment Management LLC | DE | NIA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Investment Management Services (UK) Limited | GBR | NIA | Voya Investment Management Co. LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 06-1440627 | | | | Voya Investment Trust Co. | CT | NIA | Voya Investment Management Co. LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 03-0485744 | | 0000936854 | NYSE | Voya Investments Distributor, LLC | DE | NIA | Voya Funds Services, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 03-0402099 | | | | Voya Investments, LLC | AZ | NIA | Voya Funds Services, LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 87-1891874 | | | | Voya MSR Opportunities GP LLC | DE | NIA | Voya Alternative Asset Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | | | | | Voya Multi-Strategy Opportunity Fund LLC | DE | NIA | Voya Alternative Asset Management LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 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 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 | |

# SCHEDULE Y

## PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4832 | VOYA FINANCIAL | | 22-1862786 | | 0000028601 | NYSE | Voya Retirement Advisors, LLC | NJ | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 87-1885741 | | | | Voya Renewable Energy Infrastructure Debt GP I LP | DE | NIA | VAAM GP LLC | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | 86509 | 71-0294708 | | 0000837010 | NYSE | Voya Retirement Insurance and Annuity Company | CT | IA | Voya Holdings Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 52-1317217 | | | | Voya Services Company | DE | NIA | Voya Financial, Inc. | Ownership | 100.000 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 85-1775946 | | | | Voya Special Investments, Inc. | DE | NIA | Voya Financial, Inc. | Ownership | 0.200 | Voya Financial, Inc. | NO | |
| 4832 | VOYA FINANCIAL | | 85-1775946 | | | | Voya Special Investments, Inc. | DE | NIA | ReliaStar Life Insurance Company | Ownership | 49.900 | Voya Financial, Inc. | YES | |
| 4832 | VOYA FINANCIAL | | 85-1775946 | | | | Voya Special Investments, Inc. | DE | NIA | Voya Retirement Insurance and Annuity Company | Ownership | 49.900 | Voya Financial, Inc. | YES | |

| Asterisk | Explanation |
|---|---|
| | |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 7 1 0 5 2 0 2 5 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 7 1 0 5 2 0 2 5 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 7 1 0 5 2 0 2 5 4 4 5 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 7 1 0 5 2 0 2 5 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 7 1 0 5 2 0 2 5 4 4 8 0 0 0 0 2
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 7 1 0 5 2 0 2 5 4 4 9 0 0 0 0 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 6 7 1 0 5 2 0 2 5 7 0 0 0 0 0 0 2

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

| | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|
| 2504. Miscellaneous liabilities | 9,106,944 | 10,874,811 |
| 2505. Liability of pension benefits | 2,280,829 | 2,280,829 |
| 2506. Derivative payable | 905,070 | 947,092 |
| 2507. Suspense and clearing account | 286,126 | 154,355 |
| 2508. Liability of other post-employment benefits | (2,023,033) | (2,023,033) |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 10,555,936 | 12,234,055 |

Additional Write-ins for Summary of Operations Line 27

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 2704. Miscellaneous expense | (403,327) | 210,091 | 915,483 |
| 2705. Assumed modified coinsurance reserves | (6,685,224) | (1,168,052) | (14,051,396) |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (7,088,551) | (957,961) | (13,135,913) |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 41,613,235 | 43,391,175 |
| 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 | 136,384 |
| 5. | Deduct amounts received on disposals | 0 | 285,229 |
| 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 | 929,551 | 1,629,095 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 40,683,684 | 41,613,235 |
| 10. | Deduct total nonadmitted amounts | 0 | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 40,683,684 | 41,613,235 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 963,459,676 | 1,061,531,985 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 56,957,401 | 55,030,413 |
| | 2.2 Additional investment made after acquisition | 1,856,062 | 3,124,774 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 6,222 | 18,053 |
| 5. | Unrealized valuation increase/(decrease) | 0 | 0 |
| 6. | Total gain (loss) on disposals | 204,862 | 0 |
| 7. | Deduct amounts received on disposals | 91,809,304 | 155,413,043 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | 1,362 | 2,861 |
| 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 | 1,548,249 | 829,645 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 929,125,309 | 963,459,676 |
| 12. | Total valuation allowance | 0 | 0 |
| 13. | Subtotal (Line 11 plus Line 12) | 929,125,309 | 963,459,676 |
| 14. | Deduct total nonadmitted amounts | 0 | 0 |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 929,125,309 | 963,459,676 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 679,207,266 | 648,118,995 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 49,586,546 | 40,230,343 |
| | 2.2 Additional investment made after acquisition | 17,371,098 | 56,742,685 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 131,090 | 1,686 |
| 5. | Unrealized valuation increase/(decrease) | (29,790,661) | (14,831,489) |
| 6. | Total gain (loss) on disposals | 23,064 | (663,419) |
| 7. | Deduct amounts received on disposals | 30,634,327 | 45,120,013 |
| 8. | Deduct amortization of premium, depreciation and proportional amortization | 659,348 | 1,591,495 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 551,669 | (220,550) |
| 10. | Deduct current year's other than temporary impairment recognized | 997,932 | 3,459,478 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 684,788,465 | 679,207,266 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 684,788,465 | 679,207,266 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 7,142,147,487 | 7,546,721,313 |
| 2. | Cost of bonds and stocks acquired | 448,565,104 | 1,159,488,200 |
| 3. | Accrual of discount | 10,896,593 | 34,390,878 |
| 4. | Unrealized valuation increase/(decrease) | 20,897,729 | (27,036,443) |
| 5. | Total gain (loss) on disposals | (3,508,468) | (29,433,238) |
| 6. | Deduct consideration for bonds and stocks disposed of | 714,701,363 | 1,482,637,190 |
| 7. | Deduct amortization of premium | 18,391,343 | 49,666,920 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 10,906,098 | (3,753,255) |
| 9. | Deduct current year's other than temporary impairment recognized | 7,045,632 | 7,013,085 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 292,174 | 1,087,227 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 6,890,058,378 | 7,142,147,487 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 6,890,058,378 | 7,142,147,487 |

# 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | ISSUER CREDIT OBLIGATIONS (ICO) | | | | | | | | |
| 1. | NAIC 1 (a) | 1,507,583,742 | 98,677,276 | 46,829,493 | 13,340,818 | 1,507,583,742 | 1,572,772,343 | 0 | 1,554,779,366 |
| 2. | NAIC 2 (a) | 2,061,943,495 | 31,180,767 | 69,513,408 | (31,916,801) | 2,061,943,495 | 1,991,694,053 | 0 | 2,111,865,363 |
| 3. | NAIC 3 (a) | 165,533,598 | 10,483,717 | 16,254,153 | 8,765,336 | 165,533,598 | 168,528,498 | 0 | 160,930,278 |
| 4. | NAIC 4 (a) | 52,764,302 | 3,437,196 | 11,477,715 | (7,416,551) | 52,764,302 | 37,307,232 | 0 | 44,652,201 |
| 5. | NAIC 5 (a) | 9,148,806 | 24,095 | 1,738,948 | (447,335) | 9,148,806 | 6,986,618 | 0 | 14,886,196 |
| 6. | NAIC 6 (a) | 42,216 | 0 | 0 | 0 | 42,216 | 42,216 | 0 | 42,216 |
| 7. | Total ICO | 3,797,016,159 | 143,803,051 | 145,813,717 | (17,674,532) | 3,797,016,159 | 3,777,330,961 | 0 | 3,887,155,620 |
| | ASSET-BACKED SECURITIES (ABS) | | | | | | | | |
| 8. | NAIC 1 | 2,325,927,468 | 40,090,908 | 88,768,032 | 28,157,348 | 2,325,927,468 | 2,305,407,692 | 0 | 2,454,071,421 |
| 9. | NAIC 2 | 154,425,334 | 9,890,350 | 10,156,756 | (11,523,771) | 154,425,334 | 142,635,157 | 0 | 177,643,585 |
| 10. | NAIC 3 | 45,259,241 | 752,500 | 450,829 | 99,892 | 45,259,241 | 45,660,804 | 0 | 46,296,954 |
| 11. | NAIC 4 | 29,244,330 | 503,750 | 4,961 | 275,169 | 29,244,330 | 30,018,288 | 0 | 29,415,082 |
| 12. | NAIC 5 | 5,648,369 | 0 | 587,882 | 1,665,299 | 5,648,369 | 6,725,786 | 0 | 5,688,377 |
| 13. | NAIC 6 | 4,011,354 | 0 | 215 | (1,570,947) | 4,011,354 | 2,440,192 | 0 | 65,504 |
| 14. | Total ABS | 2,564,516,096 | 51,237,508 | 99,968,675 | 17,102,990 | 2,564,516,096 | 2,532,887,919 | 0 | 2,713,180,923 |
| | PREFERRED STOCK | | | | | | | | |
| 15. | NAIC 1 | 29,680,175 | 0 | 0 | 0 | 29,680,175 | 29,680,175 | 0 | 28,680,175 |
| 16. | NAIC 2 | 78,882,560 | 0 | 0 | (893) | 78,882,560 | 78,881,667 | 0 | 40,551,862 |
| 17. | NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. | NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. | NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. | NAIC 6 | 24 | 0 | 0 | (12) | 24 | 12 | 0 | 24 |
| 21. | Total Preferred Stock | 108,562,759 | 0 | 0 | (905) | 108,562,759 | 108,561,854 | 0 | 69,232,061 |
| 22. | Total ICO, ABS & Preferred Stock | 6,470,095,014 | 195,040,559 | 245,782,392 | (572,447) | 6,470,095,014 | 6,418,780,734 | 0 | 6,669,568,604 |

(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 $ 65,033,310 ; NAIC 2 $ 2,495,753 ; NAIC 3 $ 1,491,076 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 79,074,336 | XXX | 79,074,336 | 2,742,938 | 0 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 21,485,072 | 181,189,461 |
| 2. Cost of short-term investments acquired | 14,436,197,038 | 22,700,292,620 |
| 3. Accrual of discount | 74,803 | 2,067,338 |
| 4. Unrealized valuation increase/(decrease) | 175,738 | (48,714) |
| 5. Total gain (loss) on disposals | 1,814 | 6,047 |
| 6. Deduct consideration received on disposals | 14,378,860,129 | 22,862,021,680 |
| 7. Deduct amortization of premium | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 79,074,336 | 21,485,072 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 79,074,336 | 21,485,072 |

# 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) | 6,339,995 |
| 2. | Cost Paid/(Consideration Received) on additions | 259,431 |
| 3. | Unrealized Valuation increase/(decrease) | 1,146,681 |
| 4. | SSAP No. 108 adjustments | 0 |
| 5. | Total gain (loss) on termination recognized | 149,650 |
| 6. | Considerations received/(paid) on terminations | 592,384 |
| 7. | Amortization | 205,235 |
| 8. | Adjustment to the Book/Adjusted Carrying Value of hedged item | 0 |
| 9. | Total foreign exchange change in Book/Adjusted Carrying Value | (11,265,807) |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | (3,757,199) |
| 11. | Deduct nonadmitted assets | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | (3,757,199) |

# 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 | 1,298,658 | | | |
| | 3.14 Section 1, Column 18, prior year | 3,060,507 | (1,761,850) | (1,761,850) | |
| 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 | 1,298,658 | | | |
| | 3.24 Section 1, Column 19, prior year plus | 3,060,507 | | | |
| | 3.25 SSAP No. 108 adjustments | 0 | (1,761,850) | (1,761,850) | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | 0 |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | 2,075,406 | | |
| 4.2 | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item | 0 | | | |
| | 4.22 Amount recognized | 2,075,406 | | | |
| | 4.23 SSAP No. 108 adjustments | 0 | 2,075,406 | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | 0 |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| | 5.1 Total gain (loss) recognized for terminations in prior year | | | | 0 |
| | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | | | 0 |
| 6. | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | | | | 0 |
| 7. | Deduct total nonadmitted amounts | | | | 0 |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 0 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 12574# HC4 | CMBX.NA.8.AA | 1 | 7,000,000 | 7,051,738 | 6,637,367 | 02/17/2021 | 10/17/2057 | CDS: (CMBX.NA.8.AA) | 0 | (28,997) | 44965L-AL-8 | ILPT TR SERIES 2019-SURF CLASS C Adj % Due 2/11/2041 Mo-1 | 1 | 7,051,738 | 6,666,364 |
| 000000000 | CMBX.NA.8.AA | 1 | 3,500,000 | 3,481,777 | 2,765,078 | | | CDS: (CMBX.NA.8.AA) | 0 | 0 | 49308V-AE-7 | KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS C 144A Adj % Due 9/16/2052 Mo-1 | 1 | 3,481,777 | 2,765,078 |
| 12574#HJ9 | CMBX.NA.15.AAA | 1 | 4,000,000 | 4,011,978 | 3,366,042 | 01/25/2022 | 11/18/2064 | CDS: (CMBX.NA.15.AAA) | (26,586) | (18,406) | 129890-AL-3 | CALI MORTGAGE TRUST SERIES 2019-101C CLASS D 144A Adj % Due 3/10/2039 Mo-1 | 4 | 4,038,564 | 3,384,448 |
| 000000000 | CMBX.NA.15.AAA | 1 | 1,000,000 | 1,002,034 | 990,830 | | | CDS: (CMBX.NA.15.AAA) | 0 | 0 | 94989T-BE-3 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS B Adj % Due 9/15/2058 Mo-1 | 1 | 1,002,034 | 990,830 |
| 12574#HJ9 | CMBX.NA.15.AAA | 1 | 3,000,000 | 2,973,130 | 2,625,531 | 01/25/2022 | 11/18/2064 | CDS: (CMBX.NA.15.AAA) | (26,586) | (18,406) | 06541K-BF-4 | BANK SERIES 2018-BN12 CLASS C Adj % Due 5/15/2061 Mo-1 | 1 | 2,999,716 | 2,643,937 |
| 000000000 | CMBX.NA.15.AAA | 1 | 3,000,000 | 3,058,545 | 2,686,404 | | | CDS: (CMBX.NA.15.AAA) | 0 | 0 | 74166G-AE-9 | PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AG 144A 4% Due 4/15/2038 Mo-1 | 1 | 3,058,545 | 2,686,404 |
| 9999999999 - Totals | | | | 21,579,202 | 19,071,252 | XXX | XXX | XXX | (53,172) | (65,809) | XXX | XXX | XXX | 21,632,374 | 19,137,061 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 3 | 21,598,293 | 3 | 21,591,645 | 0 | 0 | 0 | 0 | 3 | 21,598,293 |
| 2. Add: Opened or Acquired Transactions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| 4. Less: Closed or Disposed of Transactions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 6,648 | XXX | 12,443 | XXX | 0 | XXX | 0 | XXX | 19,091 |
| 7. Ending Inventory | 3 | 21,591,645 | 3 | 21,579,202 | 0 | 0 | 0 | 0 | 3 | 21,579,202 |

# SCHEDULE DB - VERIFICATION

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

| | | Book/Adjusted Carrying Value Check | |
|---|---|---|---|
| 1. | Part A, Section 1, Column 14 | (3,757,199) | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 0 | |
| 3. | Total (Line 1 plus Line 2) | | (3,757,199) |
| 4. | Part D, Section 1, Column 6 | 43,983,122 | |
| 5. | Part D, Section 1, Column 7 | (47,740,321) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |
| | | Fair Value Check | |
| 7. | Part A, Section 1, Column 16 | (21,927,855) | |
| 8. | Part B, Section 1, Column 13 | 3,906 | |
| 9. | Total (Line 7 plus Line 8) | | (21,923,949) |
| 10. | Part D, Section 1, Column 9 | 44,480,905 | |
| 11. | Part D, Section 1, Column 10 | (66,404,854) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | 0 |
| | | Potential Exposure Check | |
| 13. | Part A, Section 1, Column 21 | 47,123,361 | |
| 14. | Part B, Section 1, Column 20 | 87,170 | |
| 15. | Part D, Section 1, Column 12 | 47,210,531 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 0 |

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 65,739,535 | 53,371,195 |
| 2. | Cost of cash equivalents acquired | 764,427,975 | 2,679,662,611 |
| 3. | Accrual of discount | 46,442 | 160,361 |
| 4. | Unrealized valuation increase/(decrease) | 0 | 0 |
| 5. | Total gain (loss) on disposals | (472,121) | 19,686 |
| 6. | Deduct consideration received on disposals | 683,279,288 | 2,667,474,318 |
| 7. | Deduct amortization of premium | 0 | 0 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 146,462,543 | 65,739,535 |
| 11. | Deduct total nonadmitted amounts | 0 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 146,462,543 | 65,739,535 |

# SCHEDULE A - PART 2

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

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

NONE

# SCHEDULE A - PART 3

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

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

NONE

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 30359 | Goodyear | AZ | | 04/24/2025 | 6.074 | 5,000,000 | 0 | 11,424,000 |
| 30322 | Woodland | CA | | 12/17/2024 | 7.824 | 0 | 62,558 | 1,900,000 |
| 30355 | Santa Monica | CA | | 05/01/2025 | 6.174 | 3,875,000 | 0 | 6,808,228 |
| 30365 | Garden Grove | CA | | 06/06/2025 | 5.700 | 1,500,000 | 0 | 3,019,565 |
| 30179 | Colorado Springs | CO | | 04/19/2022 | 7.924 | 0 | 318,630 | 3,842,011 |
| 30303 | Washington | DC | | 08/27/2024 | 5.000 | 0 | 52,260 | 7,390,244 |
| 30350 | Navarre | FL | | 04/17/2025 | 6.140 | 2,000,000 | 0 | 3,374,468 |
| 30366 | Weston | FL | | 06/06/2025 | 6.050 | 2,000,000 | 0 | 3,586,207 |
| 30330 | Chelmsford | MA | | 02/11/2025 | 8.874 | 0 | 90,991 | 1,734,375 |
| 30294 | Lansing | MI | | 06/21/2024 | 8.274 | 0 | 165,082 | 2,586,277 |
| 30357 | Kansas City | MO | | 06/05/2025 | 9.320 | 1,097,059 | 0 | 9,308,672 |
| 30352 | New York | NY | | 04/03/2025 | 6.150 | 3,000,000 | 0 | 5,986,547 |
| 30118 | Anderson | SC | | 10/26/2021 | 7.639 | 0 | 41,718 | 3,041,139 |
| 30134 | Houston | TX | | 12/15/2021 | 7.789 | 0 | 12,307 | 3,317,568 |
| 30135 | Houston | TX | | 12/15/2021 | 7.789 | 0 | 3,846 | 1,671,425 |
| 30186 | Houston | TX | | 05/18/2022 | 7.624 | 0 | 4,293 | 845,992 |
| 30188 | Houston | TX | | 05/18/2022 | 7.624 | 0 | 3,539 | 836,423 |
| 30328 | Houston | TX | | 12/19/2024 | 8.824 | 0 | 575,830 | 4,668,190 |
| 30353 | Austin | TX | | 05/08/2025 | 8.174 | 500,000 | 0 | 963,731 |
| 30367 | Euless | TX | | 06/11/2025 | 5.850 | 2,000,000 | 0 | 3,732,632 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 20,972,059 | 1,331,052 | 80,037,692 |
| 0899999. Total Mortgages in good standing | | | | | | 20,972,059 | 1,331,052 | 80,037,692 |
| 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 | | | | | | 20,972,059 | 1,331,052 | 80,037,692 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 29170 | FT SMITH | AR | | 04/29/2015 | 05/05/2025 | 352,696 | 0 | 0 | 0 | 0 | 0 | 0 | 346,051 | 347,721 | 0 | 0 | 0 |
| 29171 | HOT SPRINGS | AR | | 04/29/2015 | 05/05/2025 | 451,243 | 0 | 0 | 0 | 0 | 0 | 0 | 442,742 | 444,878 | 0 | 0 | 0 |
| 29603 | Garden Grove | CA | | 06/29/2017 | 06/06/2025 | 335,761 | 0 | 0 | 0 | 0 | 0 | 0 | 331,542 | 333,659 | 0 | 0 | 0 |
| 30236 | Rincon | GA | | 04/04/2023 | 05/30/2025 | 11,464,588 | 0 | 0 | 0 | 0 | 0 | 0 | 11,554,878 | 11,759,739 | 0 | 204,862 | 204,862 |
| 30150 | Taunton | MA | | 03/09/2022 | 04/02/2025 | 3,374,362 | 0 | 0 | 0 | 0 | 0 | 0 | 3,374,362 | 3,374,362 | 0 | 0 | 0 |
| 28849 | SILVER SPRINGS | MD | | 07/11/2013 | 06/06/2025 | 10,983,765 | 0 | 0 | 0 | 0 | 0 | 0 | 10,854,598 | 10,906,543 | 0 | 0 | 0 |
| 30151 | Jessup | MD | | 01/27/2022 | 05/01/2025 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 3,000,000 | 0 | 0 | 0 |
| 2884902 | SILVER SPRINGS | MD | | 06/06/2014 | 06/06/2025 | 649,183 | 0 | 0 | 0 | 0 | 0 | 0 | 642,457 | 645,165 | 0 | 0 | 0 |
| 28984 | ANN ARBOR | MI | | 12/18/2013 | 04/04/2025 | 1,690,119 | 0 | 0 | 0 | 0 | 0 | 0 | 1,678,536 | 1,678,537 | 0 | 0 | 0 |
| 29116 | HOLMDEL | NJ | | 01/15/2015 | 04/02/2025 | 3,567,896 | 0 | 0 | 0 | 0 | 0 | 0 | 3,526,079 | 3,526,079 | 0 | 0 | 0 |
| 29014 | NEW YORK | NY | | 05/08/2014 | 05/23/2025 | 4,591,885 | 0 | 0 | 0 | 0 | 0 | 0 | 4,551,593 | 4,561,726 | 0 | 0 | 0 |
| 29166 | LUFKIN | TX | | 04/29/2015 | 05/05/2025 | 544,604 | 0 | 0 | 0 | 0 | 0 | 0 | 534,344 | 536,922 | 0 | 0 | 0 |
| 29169 | WACO | TX | | 04/29/2015 | 05/05/2025 | 233,401 | 0 | 0 | 0 | 0 | 0 | 0 | 229,004 | 230,109 | 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 | | | | |
| 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 | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 29617 | Mesquite | TX | | 08/30/2017 | 05/02/2025 | 182,002 | 0 | 0 | 0 | 0 | 0 | 0 | 178,573 | 179,435 | 0 | 0 | 0 |
| 29899 | Austin | TX | | 12/06/2019 | 05/09/2025 | 6,100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,100,000 | 6,100,000 | 0 | 0 | 0 |
| 0199999. Mortgages closed by repayment | | | | | | 47,521,504 | 0 | 0 | 0 | 0 | 0 | 0 | 47,344,760 | 47,624,875 | 0 | 204,862 | 204,862 |
| 29101 | BIRMINGHAM | AL | | 09/10/2014 | | 961,853 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,829 | 0 | 0 | 0 |
| 28926 | PHOENIX | AZ | | 04/01/2014 | | 1,645,434 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,232 | 0 | 0 | 0 |
| 28955 | NOGALES | AZ | | 12/06/2013 | | 167,793 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,761 | 0 | 0 | 0 |
| 28956 | NOGALES | AZ | | 12/06/2013 | | 128,522 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,881 | 0 | 0 | 0 |
| 29561 | SCOTTSDALE | AZ | | 04/03/2017 | | 4,004,148 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 61,170 | 0 | 0 | 0 |
| 29780 | Phoenix | AZ | | 10/16/2018 | | 426,516 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,683 | 0 | 0 | 0 |
| 30020 | Tempe | AZ | | 05/14/2021 | | 1,836,207 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,333 | 0 | 0 | 0 |
| 30096 | Phoenix | AZ | | 09/17/2021 | | 1,558,949 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,027 | 0 | 0 | 0 |
| 26814 | FOUNTAIN VALLEY | CA | | 10/30/2013 | | 581,867 | 0 | (675) | 0 | 0 | (675) | 0 | 0 | 12,902 | 0 | 0 | 0 |
| 27775 | LAKE FOREST | CA | | 10/04/2005 | | 1,326,133 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 48,614 | 0 | 0 | 0 |
| 28033 | LOS ANGELES | CA | | 02/02/2007 | | 203,894 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,662 | 0 | 0 | 0 |
| 28405 | SANTA CLARITA | CA | | 04/28/2011 | | 182,131 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,965 | 0 | 0 | 0 |
| 28491 | COSTA MESA | CA | | 09/15/2011 | | 1,627,211 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,331 | 0 | 0 | 0 |
| 28562 | FOSTER CITY | CA | | 01/20/2012 | | 8,714,586 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 85,641 | 0 | 0 | 0 |
| 28832 | MALIBU | CA | | 02/26/2013 | | 951,394 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,868 | 0 | 0 | 0 |
| 28835 | LOS ANGELES | CA | | 02/26/2013 | | 1,431,664 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 61,824 | 0 | 0 | 0 |
| 28850 | SANTA MONICA | CA | | 02/26/2013 | | 637,668 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,306 | 0 | 0 | 0 |
| 28887 | LOS ANGELES | CA | | 05/30/2013 | | 980,844 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,893 | 0 | 0 | 0 |
| 28902 | LONG BEACH | CA | | 06/26/2013 | | 1,006,223 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 67,262 | 0 | 0 | 0 |
| 28903 | THOUSAND OAKS | CA | | 06/19/2013 | | 1,679,661 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 112,278 | 0 | 0 | 0 |
| 28912 | NEWPORT BEACH | CA | | 10/31/2013 | | 8,266,887 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 108,713 | 0 | 0 | 0 |
| 28932 | ROSEVILLE | CA | | 08/13/2013 | | 6,284,139 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,621 | 0 | 0 | 0 |
| 28939 | SANTA MONICA | CA | | 12/06/2013 | | 928,217 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,807 | 0 | 0 | 0 |
| 28944 | SAN FRANCISCO | CA | | 12/06/2013 | | 767,564 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,206 | 0 | 0 | 0 |
| 28945 | PLACENTI | CA | | 12/06/2013 | | 660,462 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,805 | 0 | 0 | 0 |
| 28946 | SAN DIEGO | CA | | 12/06/2013 | | 349,866 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,843 | 0 | 0 | 0 |
| 28947 | SAN DIEGO | CA | | 12/06/2013 | | 264,185 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,922 | 0 | 0 | 0 |
| 28948 | EL CAJON | CA | | 12/06/2013 | | 285,605 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,402 | 0 | 0 | 0 |
| 28949 | STANTON | CA | | 12/06/2013 | | 185,643 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,161 | 0 | 0 | 0 |
| 28950 | SAN DIEGO | CA | | 12/06/2013 | | 178,503 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,001 | 0 | 0 | 0 |
| 28951 | LA MESA | CA | | 12/06/2013 | | 133,878 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,001 | 0 | 0 | 0 |
| 28986 | HIGHLAND PARK | CA | | 12/20/2013 | | 2,217,795 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,494 | 0 | 0 | 0 |
| 29007 | SAN DIEGO | CA | | 05/09/2014 | | 310,156 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,497 | 0 | 0 | 0 |
| 29041 | WOODLAND HILLS | CA | | 05/28/2014 | | 1,376,227 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71,080 | 0 | 0 | 0 |
| 29049 | TORRANCE | CA | | 08/06/2014 | | 4,708,284 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 58,477 | 0 | 0 | 0 |
| 29068 | SACRAMENTO | CA | | 07/30/2014 | | 8,424,763 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 105,376 | 0 | 0 | 0 |
| 29070 | TORRANCE | CA | | 08/06/2014 | | 443,568 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,509 | 0 | 0 | 0 |
| 29082 | RANCHO CORDOVA | CA | | 08/08/2014 | | 783,808 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,553 | 0 | 0 | 0 |
| 29112 | SANTA MONICA | CA | | 11/05/2014 | | 1,337,748 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,078 | 0 | 0 | 0 |
| 29129 | LA JOLLA | CA | | 06/01/2015 | | 3,907,781 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,432 | 0 | 0 | 0 |
| 29158 | SAN BERNARDINO | CA | | 03/06/2015 | | 8,713,377 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 372,461 | 0 | 0 | 0 |
| 29161 | LA PUENTE | CA | | 03/06/2015 | | 5,168,566 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 220,935 | 0 | 0 | 0 |
| 29163 | EL MONTE | CA | | 03/06/2015 | | 828,433 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,412 | 0 | 0 | 0 |
| 29165 | COVINA | CA | | 03/06/2015 | | 2,706,720 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 115,701 | 0 | 0 | 0 |
| 29204 | SAN FRANCISCO | CA | | 04/01/2015 | | 2,615,070 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,516 | 0 | 0 | 0 |
| 29205 | LOS ANGELES | CA | | 05/01/2015 | | 1,455,897 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,341 | 0 | 0 | 0 |
| 29263 | YORBA LINDA | CA | | 12/15/2015 | | 9,438,340 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 72,415 | 0 | 0 | 0 |
| 29314 | CULVER CITY | CA | | 12/08/2015 | | 2,674,529 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,976 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Loan Number | 2<br>City | 3<br>State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8<br>Unrealized Valuation Increase/ (Decrease) | 9<br>Current Year's (Amortization) /Accretion | 10<br>Current Year's Other-Than-Temporary Impairment Recognized | 11<br>Capitalized Deferred Interest and Other | 12<br>Total Change in Book Value (8+9-10+11) | 13<br>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 |
| 29321 | ROSEVILLE | CA | | 01/05/2016 | | 380,565 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,133 | 0 | 0 | 0 |
| 29349 | CITY OF INDUSTRY | CA | | 01/28/2016 | | 4,637,152 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 81,927 | 0 | 0 | 0 |
| 29388 | REDONDO BEACH | CA | | 05/11/2016 | | 4,219,783 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,331 | 0 | 0 | 0 |
| 29462 | SAN DIEGO | CA | | 08/03/2016 | | 1,124,196 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,271 | 0 | 0 | 0 |
| 29562 | COVINA | CA | | 04/03/2017 | | 3,187,829 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 48,699 | 0 | 0 | 0 |
| 29563 | CARLSBAD | CA | | 04/03/2017 | | 5,579,532 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 90,801 | 0 | 0 | 0 |
| 29602 | San Francisco | CA | | 07/13/2017 | | 18,118,036 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 128,522 | 0 | 0 | 0 |
| 29607 | Los Angeles | CA | | 08/11/2017 | | 459,638 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,503 | 0 | 0 | 0 |
| 29630 | Rialto | CA | | 11/01/2017 | | 399,647 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,020 | 0 | 0 | 0 |
| 29674 | Rancho Cucamonga | CA | | 01/31/2018 | | 403,399 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,990 | 0 | 0 | 0 |
| 29732 | NORTHRIDGE | CA | | 07/24/2018 | | 482,917 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,400 | 0 | 0 | 0 |
| 29785 | Harbor City | CA | | 11/21/2018 | | 1,433,678 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,837 | 0 | 0 | 0 |
| 29795 | Long Beach | CA | | 12/14/2018 | | 429,140 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,501 | 0 | 0 | 0 |
| 29821 | Anaheim | CA | | 03/28/2019 | | 418,316 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,127 | 0 | 0 | 0 |
| 29825 | Antelope | CA | | 04/26/2019 | | 855,057 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,270 | 0 | 0 | 0 |
| 29987 | San Diego | CA | | 11/19/2020 | | 1,368,900 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,793 | 0 | 0 | 0 |
| 30253 | Los Angeles | CA | | 09/06/2023 | | 7,681,934 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,720 | 0 | 0 | 0 |
| 30271 | Buena Park | CA | | 02/06/2024 | | 1,981,718 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,373 | 0 | 0 | 0 |
| 2777502 | LAKE FOREST | CA | | 08/24/2006 | | 193,836 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,866 | 0 | 0 | 0 |
| 2915802 | SAN BERNARDINO | CA | | 03/06/2015 | | 4,451,830 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 179,896 | 0 | 0 | 0 |
| 2916102 | LA PUENTE | CA | | 03/06/2015 | | 2,640,050 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 106,683 | 0 | 0 | 0 |
| 2916302 | EL MONTE | CA | | 03/06/2015 | | 423,506 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,114 | 0 | 0 | 0 |
| 2916502 | COVINA | CA | | 03/06/2015 | | 1,382,595 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 55,870 | 0 | 0 | 0 |
| 3004020 | ANAHEIM | CA | | 06/29/1990 | | 121,164 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,664 | 0 | 0 | 0 |
| 3004030 | ANAHEIM | CA | | 06/29/1990 | | 121,164 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,664 | 0 | 0 | 0 |
| 28829 | DENVER | CO | | 01/09/2013 | | 4,472,553 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 154,979 | 0 | 0 | 0 |
| 29081 | PARKER | CO | | 07/29/2014 | | 1,030,185 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 92,275 | 0 | 0 | 0 |
| 29093 | BOULDER | CO | | 12/24/2014 | | 3,241,869 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,827 | 0 | 0 | 0 |
| 29339 | ASPEN | CO | | 01/06/2016 | | 2,335,507 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,664 | 0 | 0 | 0 |
| 29708 | Denver | CO | | 06/28/2018 | | 415,264 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,805 | 0 | 0 | 0 |
| 29841 | Denver | CO | | 09/25/2019 | | 1,769,194 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,698 | 0 | 0 | 0 |
| 2909302 | BOULDER | CO | | 11/23/2015 | | 1,141,627 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,129 | 0 | 0 | 0 |
| 28954 | EAST HARTFORD | CT | | 12/06/2013 | | 87,466 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,961 | 0 | 0 | 0 |
| 29045 | VERNON | CT | | 07/15/2014 | | 2,893,488 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 61,533 | 0 | 0 | 0 |
| 29050 | VERNON | CT | | 07/15/2014 | | 639,613 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,602 | 0 | 0 | 0 |
| 29051 | VERNON | CT | | 07/15/2014 | | 852,818 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,136 | 0 | 0 | 0 |
| 29413 | STAMFORD | CT | | 07/20/2016 | | 2,811,082 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,984 | 0 | 0 | 0 |
| 2880904 | WESTPORT | CT | | 12/19/2012 | | 1,559,908 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,788 | 0 | 0 | 0 |
| 2881004 | WESTPORT | CT | | 12/19/2012 | | 974,942 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,992 | 0 | 0 | 0 |
| 2881204 | NORWALK | CT | | 12/19/2012 | | 1,240,835 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,172 | 0 | 0 | 0 |
| 28936 | WASHINGTON | DC | | 10/10/2013 | | 2,958,547 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,255 | 0 | 0 | 0 |
| 28976 | WASHINGTON | DC | | 12/05/2013 | | 6,316,877 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,773 | 0 | 0 | 0 |
| 29115 | WASHINGTON | DC | | 10/31/2014 | | 1,572,454 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,085 | 0 | 0 | 0 |
| 29377 | WASHINGTON | DC | | 03/22/2016 | | 2,362,861 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,125 | 0 | 0 | 0 |
| 29359 | NEWARK | DE | | 01/11/2016 | | 2,649,644 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,978 | 0 | 0 | 0 |
| 29878 | Newark | DE | | 12/18/2019 | | 5,341,361 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 68,764 | 0 | 0 | 0 |
| 29890 | Newark | DE | | 12/18/2019 | | 3,599,114 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,335 | 0 | 0 | 0 |
| 28730 | HOLLYWOOD | FL | | 12/03/2012 | | 3,997,958 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,082 | 0 | 0 | 0 |
| 28759 | ALTAMONTE SPGS | FL | | 07/02/2012 | | 742,625 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,517 | 0 | 0 | 0 |
| 28762 | ORLANDO | FL | | 07/02/2012 | | 1,648,627 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,548 | 0 | 0 | 0 |
| 28901 | WELLINGTON | FL | | 08/01/2013 | | 3,807,065 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54,433 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 28921 | ORLANDO | FL | | 07/30/2013 | | 6,053,766 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 82,445 | 0 | 0 | 0 |
| 28922 | NEWPORT RICHEY | FL | | 07/30/2013 | | 3,026,883 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,222 | 0 | 0 | 0 |
| 28927 | BRADENTON | FL | | 04/01/2014 | | 1,755,129 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,647 | 0 | 0 | 0 |
| 28957 | WEST PALM BEACH | FL | | 12/06/2013 | | 121,382 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,721 | 0 | 0 | 0 |
| 28958 | WEST PALM BEACH | FL | | 12/06/2013 | | 71,401 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,601 | 0 | 0 | 0 |
| 28959 | WEST PALM BEACH | FL | | 12/06/2013 | | 78,541 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,761 | 0 | 0 | 0 |
| 29109 | MIAMI | FL | | 01/02/2015 | | 3,139,416 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,951 | 0 | 0 | 0 |
| 29174 | ST. AUGUSTINE | FL | | 03/30/2015 | | 388,723 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,672 | 0 | 0 | 0 |
| 29176 | ST. AUGUSTINE | FL | | 03/30/2015 | | 227,681 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,494 | 0 | 0 | 0 |
| 29177 | JACKSONVILLE | FL | | 03/30/2015 | | 422,042 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,330 | 0 | 0 | 0 |
| 29178 | JACKSONVILLE | FL | | 03/30/2015 | | 322,085 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,357 | 0 | 0 | 0 |
| 29179 | ORANGE PARK | FL | | 03/30/2015 | | 207,689 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,099 | 0 | 0 | 0 |
| 29180 | JACKSONVILLE | FL | | 03/30/2015 | | 932,935 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,414 | 0 | 0 | 0 |
| 29181 | PONTE VEDRA | FL | | 03/30/2015 | | 583,084 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,509 | 0 | 0 | 0 |
| 29182 | JACKSONVILLE | FL | | 03/30/2015 | | 574,199 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,333 | 0 | 0 | 0 |
| 29183 | JACKSONVILLE | FL | | 03/30/2015 | | 211,021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,165 | 0 | 0 | 0 |
| 29184 | JACKSONVILLE | FL | | 03/30/2015 | | 510,893 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,084 | 0 | 0 | 0 |
| 29185 | JACKSONVILLE | FL | | 03/30/2015 | | 422,042 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,330 | 0 | 0 | 0 |
| 29186 | JACKSONVILLE | FL | | 03/30/2015 | | 544,212 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,741 | 0 | 0 | 0 |
| 29187 | JACKSONVILLE | FL | | 03/30/2015 | | 322,085 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,357 | 0 | 0 | 0 |
| 29188 | JACKSONVILLE | FL | | 03/30/2015 | | 314,310 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,204 | 0 | 0 | 0 |
| 29189 | JACKSONVILLE | FL | | 03/30/2015 | | 502,452 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,917 | 0 | 0 | 0 |
| 29190 | JACKSONVILLE | FL | | 03/30/2015 | | 284,323 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,612 | 0 | 0 | 0 |
| 29191 | JACKSONVILLE | FL | | 03/30/2015 | | 261,999 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,171 | 0 | 0 | 0 |
| 29192 | ST. AUGUSTINE | FL | | 03/30/2015 | | 435,592 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,598 | 0 | 0 | 0 |
| 29193 | JACKSONVILLE | FL | | 03/30/2015 | | 397,608 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,848 | 0 | 0 | 0 |
| 29194 | JACKSONVILLE | FL | | 03/30/2015 | | 464,801 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,174 | 0 | 0 | 0 |
| 29212 | MIAMI | FL | | 05/08/2015 | | 1,937,465 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,497 | 0 | 0 | 0 |
| 29228 | GREENACRES | FL | | 06/24/2015 | | 5,113,667 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,194 | 0 | 0 | 0 |
| 29320 | MAITLAND | FL | | 01/13/2016 | | 1,979,223 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,196 | 0 | 0 | 0 |
| 29495 | LAKE WORTH | FL | | 01/09/2017 | | 416,403 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,105 | 0 | 0 | 0 |
| 29534 | CORAL GABLES | FL | | 02/08/2017 | | 3,167,127 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,348 | 0 | 0 | 0 |
| 29535 | JACKSONVILLE BEACH | FL | | 03/02/2017 | | 349,438 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,698 | 0 | 0 | 0 |
| 29779 | Palmetto | FL | | 10/16/2018 | | 1,332,862 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,511 | 0 | 0 | 0 |
| 29801 | Palm Bay | FL | | 03/15/2019 | | 2,588,065 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,031 | 0 | 0 | 0 |
| 29803 | Daytona Beach | FL | | 01/30/2019 | | 433,532 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,366 | 0 | 0 | 0 |
| 29805 | Orlando | FL | | 01/30/2019 | | 2,792,933 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,275 | 0 | 0 | 0 |
| 29808 | Orlando | FL | | 01/30/2019 | | 1,555,313 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,644 | 0 | 0 | 0 |
| 29850 | Miami | FL | | 08/01/2019 | | 2,234,498 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,582 | 0 | 0 | 0 |
| 29921 | Orlando | FL | | 01/16/2020 | | 661,470 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,601 | 0 | 0 | 0 |
| 29947 | Orlando | FL | | 01/16/2020 | | 67,893 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 575 | 0 | 0 | 0 |
| 29948 | Orlando | FL | | 01/16/2020 | | 251,850 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,133 | 0 | 0 | 0 |
| 29949 | Orlando | FL | | 01/16/2020 | | 100,546 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 851 | 0 | 0 | 0 |
| 29950 | Orlando | FL | | 01/16/2020 | | 145,808 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,235 | 0 | 0 | 0 |
| 29951 | Orlando | FL | | 01/16/2020 | | 258,316 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,187 | 0 | 0 | 0 |
| 29952 | Orlando | FL | | 01/16/2020 | | 90,847 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 769 | 0 | 0 | 0 |
| 30161 | Palm Bay | FL | | 03/10/2022 | | 2,169,931 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,404 | 0 | 0 | 0 |
| 30201 | Altamonte Springs | FL | | 06/22/2022 | | 475,334 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 237,667 | 0 | 0 | 0 |
| 30207 | Medley | FL | | 08/10/2022 | | 3,718,722 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,600 | 0 | 0 | 0 |
| 30300 | Gainesville | FL | | 07/08/2024 | | 597,779 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,725 | 0 | 0 | 0 |
| 4038720 | TAMPA | FL | | 02/07/1997 | | 190,378 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56,978 | 0 | 0 | 0 |

STATEMENT AS OF JUNE 30, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 28604 | BRUNSWICK | GA | | 04/20/2012 | | 3,246,279 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 90,832 | 0 | 0 | 0 |
| 29831 | Marietta | GA | | 06/06/2019 | | 3,263,737 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,348 | 0 | 0 | 0 |
| 29979 | Morrow | GA | | 08/27/2020 | | 5,919,597 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 69,767 | 0 | 0 | 0 |
| 28833 | HONOLULU | HI | | 02/26/2013 | | 2,185,444 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 96,176 | 0 | 0 | 0 |
| 29609 | Honolulu | HI | | 07/27/2017 | | 5,468,373 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,316 | 0 | 0 | 0 |
| 29807 | Nampa | ID | | 01/24/2019 | | 1,678,711 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,732 | 0 | 0 | 0 |
| 28862 | CHICAGO | IL | | 04/04/2013 | | 1,820,542 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,089 | 0 | 0 | 0 |
| 28920 | WARREN | IL | | 08/23/2013 | | 546,381 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76,310 | 0 | 0 | 0 |
| 30037 | Chicago | IL | | 12/14/2021 | | 5,083,072 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,161 | 0 | 0 | 0 |
| 29079 | INDIANAPOLIS | IN | | 08/01/2014 | | 1,247,694 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,072 | 0 | 0 | 0 |
| 30077 | Evansville | IN | | 10/06/2021 | | 2,218,840 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,364 | 0 | 0 | 0 |
| 28532 | LEAWOOD | KS | | 01/17/2012 | | 10,897,075 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 102,211 | 0 | 0 | 0 |
| 28787 | LEAWOOD | KS | | 10/25/2012 | | 6,276,999 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 59,413 | 0 | 0 | 0 |
| 29118 | WICHITA | KS | | 11/18/2014 | | 2,205,220 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 101,212 | 0 | 0 | 0 |
| 29983 | Overland Park | KS | | 10/23/2020 | | 847,694 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,126 | 0 | 0 | 0 |
| 29875 | Richmond | KY | | 10/16/2019 | | 1,688,870 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,515 | 0 | 0 | 0 |
| 29880 | Louisville | KY | | 10/16/2019 | | 2,467,584 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,623 | 0 | 0 | 0 |
| 29893 | Kenner | LA | | 11/01/2019 | | 3,124,560 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,332 | 0 | 0 | 0 |
| 2679804 | BEVERLY | MA | | 12/19/2012 | | 6,297,262 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 325,211 | 0 | 0 | 0 |
| 28479 | FREDERICK | MD | | 09/28/2011 | | 929,254 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,789 | 0 | 0 | 0 |
| 29453 | HYATTSVILLE | MD | | 06/24/2016 | | 1,351,846 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,130 | 0 | 0 | 0 |
| 29898 | Ellicott City | MD | | 10/28/2019 | | 2,845,914 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,041 | 0 | 0 | 0 |
| 30304 | Beltsville | MD | | 07/19/2024 | | 1,594,088 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,591 | 0 | 0 | 0 |
| 29943 | Livonia | MI | | 05/25/2021 | | 1,741,330 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,864 | 0 | 0 | 0 |
| 30057 | Sterling Heights | MI | | 07/02/2021 | | 5,487,200 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,730 | 0 | 0 | 0 |
| 30193 | Auburn Hills | MI | | 06/14/2022 | | 945,083 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,102 | 0 | 0 | 0 |
| 30238 | Van Buren Township | MI | | 03/06/2023 | | 4,619,291 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 191,901 | 0 | 0 | 0 |
| 30334 | Waterford | MI | | 02/07/2025 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,186 | 0 | 0 | 0 |
| 29705 | Saint Paul | MN | | 04/20/2018 | | 2,928,439 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,623 | 0 | 0 | 0 |
| 29885 | Sartell | MN | | 11/01/2019 | | 2,015,480 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,277 | 0 | 0 | 0 |
| 29999 | Saint Paul | MN | | 12/17/2020 | | 1,545,286 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,423 | 0 | 0 | 0 |
| 28028 | NAGS HEAD | NC | | 12/27/2006 | | 401,441 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 46,278 | 0 | 0 | 0 |
| 28924 | CEDAR POINT | NC | | 04/01/2014 | | 808,725 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,735 | 0 | 0 | 0 |
| 28925 | NEWPORT | NC | | 04/01/2014 | | 2,240,567 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,740 | 0 | 0 | 0 |
| 28974 | RALEIGH | NC | | 11/25/2013 | | 3,848,917 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,204 | 0 | 0 | 0 |
| 29454 | CHARLOTTE | NC | | 07/06/2016 | | 1,940,285 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,449 | 0 | 0 | 0 |
| 29455 | CHARLOTTE | NC | | 07/06/2016 | | 557,067 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,948 | 0 | 0 | 0 |
| 29619 | Wilmington | NC | | 10/05/2017 | | 430,242 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,879 | 0 | 0 | 0 |
| 29753 | Candler | NC | | 08/31/2018 | | 3,045,308 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 72,668 | 0 | 0 | 0 |
| 29857 | Lincolnton | NC | | 09/25/2019 | | 1,216,911 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,353 | 0 | 0 | 0 |
| 29940 | Graham | NC | | 02/25/2020 | | 1,234,580 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,402 | 0 | 0 | 0 |
| 29941 | Graham | NC | | 02/25/2020 | | 2,057,633 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,670 | 0 | 0 | 0 |
| 29986 | Charlotte | NC | | 10/15/2020 | | 1,354,363 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,706 | 0 | 0 | 0 |
| 30196 | Hendersonville | NC | | 07/14/2022 | | 923,773 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,744 | 0 | 0 | 0 |
| 30306 | Raleigh | NC | | 08/01/2024 | | 1,379,912 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,952 | 0 | 0 | 0 |
| 30338 | Gastonia | NC | | 02/25/2025 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,067 | 0 | 0 | 0 |
| 2802802 | NAGS HEAD | NC | | 06/03/2014 | | 134,688 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,527 | 0 | 0 | 0 |
| 29001 | ELKHORN | NE | | 02/21/2014 | | 2,348,662 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 67,432 | 0 | 0 | 0 |
| 28866 | MORRISON | NJ | | 05/08/2013 | | 2,202,889 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 75,893 | 0 | 0 | 0 |
| 29120 | KINNELON | NJ | | 12/15/2014 | | 1,374,727 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,514 | 0 | 0 | 0 |
| 29131 | WYCKOFF | NJ | | 12/15/2014 | | 1,032,832 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,650 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 29133 | MIDLAND PARK | NJ | | 12/15/2014 | | 2,601,736 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,791 | 0 | 0 | 0 |
| 29497 | SUMMIT | NJ | | 02/15/2017 | | 387,881 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,173 | 0 | 0 | 0 |
| 29544 | HOBOKEN | NJ | | 02/27/2017 | | 387,767 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,175 | 0 | 0 | 0 |
| 29605 | Morristown | NJ | | 07/28/2017 | | 4,292,904 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,707 | 0 | 0 | 0 |
| 29658 | New Milford | NJ | | 12/14/2017 | | 1,028,314 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,135 | 0 | 0 | 0 |
| 29810 | Livingston | NJ | | 03/27/2019 | | 2,065,900 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,897 | 0 | 0 | 0 |
| 30000 | Wayne Township | NJ | | 11/09/2020 | | 2,462,751 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,626 | 0 | 0 | 0 |
| 30004 | West Windsor | NJ | | 02/10/2021 | | 1,340,027 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,403 | 0 | 0 | 0 |
| 2881104 | WESTFIELD | NJ | | 12/19/2012 | | 549,513 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,505 | 0 | 0 | 0 |
| 28391 | LAS VEGAS | NV | | 03/30/2011 | | 255,553 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,994 | 0 | 0 | 0 |
| 29855 | Henderson | NV | | 07/10/2019 | | 2,804,394 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,791 | 0 | 0 | 0 |
| 29861 | Sparks | NV | | 08/01/2019 | | 2,980,800 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,669 | 0 | 0 | 0 |
| 30029 | Las Vegas | NV | | 04/27/2021 | | 2,123,830 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,420 | 0 | 0 | 0 |
| 30115 | Henderson | NV | | 11/05/2021 | | 908,721 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,949 | 0 | 0 | 0 |
| 30184 | Las Vegas | NV | | 06/09/2022 | | 1,243,916 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,187 | 0 | 0 | 0 |
| 30263 | Las Vegas | NV | | 02/02/2024 | | 5,435,287 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,691 | 0 | 0 | 0 |
| 20009 | WOODHAVEN | NY | | 07/28/2014 | | 576,018 | 0 | 46 | 0 | 0 | 46 | 0 | 0 | 4,823 | 0 | 0 | 0 |
| 28705 | SCARSDALE | NY | | 12/27/2012 | | 6,337,194 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 88,663 | 0 | 0 | 0 |
| 28871 | NEW YORK | NY | | 05/09/2013 | | 12,053,899 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 98,014 | 0 | 0 | 0 |
| 28914 | RYE | NY | | 08/27/2013 | | 806,387 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,174 | 0 | 0 | 0 |
| 28915 | RYE | NY | | 08/27/2013 | | 1,096,204 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,034 | 0 | 0 | 0 |
| 28916 | RYE | NY | | 08/27/2013 | | 3,775,028 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,220 | 0 | 0 | 0 |
| 28953 | Cohoes | NY | | 12/06/2013 | | 214,204 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,802 | 0 | 0 | 0 |
| 29405 | Jamestown | NY | | 05/16/2016 | | 334,037 | 0 | 43 | 0 | 0 | 43 | 0 | 0 | 3,859 | 0 | 0 | 0 |
| 29763 | Brooklyn | NY | | 08/09/2018 | | 328,318 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,911 | 0 | 0 | 0 |
| 30352 | New York | NY | | 04/03/2025 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,902 | 0 | 0 | 0 |
| 28561 | BROADVIEW HEIGHTS | OH | | 05/03/2012 | | 1,236,130 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,616 | 0 | 0 | 0 |
| 28961 | CINCINNATI | OH | | 12/06/2013 | | 78,541 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,761 | 0 | 0 | 0 |
| 29242 | OLMSTEAD FALLS | OH | | 12/28/2015 | | 1,141,153 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,760 | 0 | 0 | 0 |
| 28919 | EUGENE | OR | | 08/13/2013 | | 520,756 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,749 | 0 | 0 | 0 |
| 29829 | Portland | OR | | 04/08/2019 | | 4,293,885 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,101 | 0 | 0 | 0 |
| 28379 | FRANKLIN PARK | PA | | 09/13/2011 | | 663,262 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 88,008 | 0 | 0 | 0 |
| 28716 | WILLOW GROVE | PA | | 10/02/2012 | | 1,196,043 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 97,688 | 0 | 0 | 0 |
| 28900 | HORSHAM | PA | | 06/28/2013 | | 2,835,212 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 116,775 | 0 | 0 | 0 |
| 28979 | NEW CASTLE | PA | | 12/09/2013 | | 858,990 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 48,638 | 0 | 0 | 0 |
| 29046 | ALLENTOWN | PA | | 09/11/2014 | | 6,646,488 | 0 | 7 | 0 | 0 | 7 | 0 | 0 | 80,725 | 0 | 0 | 0 |
| 29149 | MECHANICSBURG | PA | | 02/02/2015 | | 315,998 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,936 | 0 | 0 | 0 |
| 29150 | MECHANICSBURG | PA | | 02/02/2015 | | 457,274 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,379 | 0 | 0 | 0 |
| 29151 | LANCASTER | PA | | 02/02/2015 | | 241,639 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,598 | 0 | 0 | 0 |
| 29152 | LANCASTER | PA | | 02/02/2015 | | 282,535 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,884 | 0 | 0 | 0 |
| 29153 | CAMP HILL | PA | | 02/02/2015 | | 311,346 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,790 | 0 | 0 | 0 |
| 29156 | CAMP HILL | PA | | 02/02/2015 | | 117,105 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,682 | 0 | 0 | 0 |
| 29524 | EAST UNION TOWNSHIP | PA | | 12/16/2016 | | 535,643 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,937 | 0 | 0 | 0 |
| 29537 | JENKINS TOWNSHIP | PA | | 01/25/2017 | | 7,356,757 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 272,810 | 0 | 0 | 0 |
| 29538 | PITTSTON TOWNSHIP | PA | | 01/25/2017 | | 7,522,811 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 234,761 | 0 | 0 | 0 |
| 29539 | JENKINS TOWNSHIP | PA | | 01/25/2017 | | 8,496,987 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 265,162 | 0 | 0 | 0 |
| 29540 | HANOVER | PA | | 01/25/2017 | | 7,739,294 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 241,517 | 0 | 0 | 0 |
| 29664 | Hazleton | PA | | 01/11/2018 | | 2,267,027 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 60,215 | 0 | 0 | 0 |
| 29755 | Warrington | PA | | 09/27/2018 | | 1,387,526 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,758 | 0 | 0 | 0 |
| 30032 | Exton | PA | | 05/06/2021 | | 4,266,173 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,611 | 0 | 0 | 0 |
| 30090 | EAST UNION TOWNSHIP | PA | | 10/22/2021 | | 131,942 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,297 | 0 | 0 | 0 |

STATEMENT AS OF JUNE 30, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest 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 | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 30091 | PITTSTON TOWNSHIP | PA | | 10/22/2021 | | 2,257,107 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 72,577 | 0 | 0 | 0 |
| 30092 | HANOVER | PA | | 10/22/2021 | | 4,161,407 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 133,809 | 0 | 0 | 0 |
| 30093 | JENKINS TOWNSHIP | PA | | 10/22/2021 | | 1,749,899 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56,268 | 0 | 0 | 0 |
| 30094 | HANOVER | PA | | 10/22/2021 | | 2,369,129 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 76,179 | 0 | 0 | 0 |
| 30095 | Hazleton | PA | | 10/22/2021 | | 550,070 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,323 | 0 | 0 | 0 |
| 30172 | Pittsburgh | PA | | 05/05/2022 | | 475,646 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,580 | 0 | 0 | 0 |
| 30215 | Pittston | PA | | 10/20/2022 | | 1,347,975 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,459 | 0 | 0 | 0 |
| 28923 | SPARTANBURG | SC | | 08/23/2013 | | 1,497,056 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,753 | 0 | 0 | 0 |
| 29836 | Lake Wylie | SC | | 06/25/2019 | | 415,871 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,409 | 0 | 0 | 0 |
| 29867 | Greenville | SC | | 10/29/2019 | | 1,217,118 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,481 | 0 | 0 | 0 |
| 29904 | Charleston | SC | | 01/02/2020 | | 1,233,013 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,310 | 0 | 0 | 0 |
| 29959 | Mt. Pleasant | SC | | 02/13/2020 | | 4,837,634 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,311 | 0 | 0 | 0 |
| 28079 | MURFREESBORO | TN | | 06/22/2007 | | 2,838,649 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,944 | 0 | 0 | 0 |
| 28763 | AUSTIN | TX | | 09/28/2012 | | 2,612,730 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,558 | 0 | 0 | 0 |
| 28858 | HOUSTON | TX | | 02/27/2013 | | 1,371,296 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,913 | 0 | 0 | 0 |
| 28960 | VICTORIA | TX | | 12/06/2013 | | 107,102 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,401 | 0 | 0 | 0 |
| 29274 | WOODLANDS | TX | | 12/17/2015 | | 258,391 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,887 | 0 | 0 | 0 |
| 29276 | WOODLANDS | TX | | 12/17/2015 | | 398,987 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,458 | 0 | 0 | 0 |
| 29277 | CONROE | TX | | 12/17/2015 | | 600,379 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,709 | 0 | 0 | 0 |
| 29278 | WOODLANDS | TX | | 12/17/2015 | | 326,794 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,652 | 0 | 0 | 0 |
| 29279 | SPRING | TX | | 12/17/2015 | | 220,389 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,463 | 0 | 0 | 0 |
| 29280 | WOODLANDS | TX | | 12/17/2015 | | 642,178 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,176 | 0 | 0 | 0 |
| 29282 | COPPELL | TX | | 12/17/2015 | | 182,395 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,038 | 0 | 0 | 0 |
| 29283 | SPRING | TX | | 12/17/2015 | | 121,591 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,359 | 0 | 0 | 0 |
| 29284 | MANSFIELD | TX | | 12/17/2015 | | 258,398 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,887 | 0 | 0 | 0 |
| 29325 | SAN ANTONIO | TX | | 09/01/2016 | | 2,922,362 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,998 | 0 | 0 | 0 |
| 29500 | HOUSTON | TX | | 05/31/2018 | | 2,520,490 | 0 | 2,998 | 0 | 0 | 2,998 | 0 | 0 | 43,295 | 0 | 0 | 0 |
| 29645 | Baytown | TX | | 12/07/2017 | | 665,746 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,929 | 0 | 0 | 0 |
| 29876 | Woodlands | TX | | 10/29/2019 | | 1,651,111 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,031 | 0 | 0 | 0 |
| 29879 | Baytown | TX | | 11/06/2019 | | 9,909,974 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 169,901 | 0 | 0 | 0 |
| 30002 | Denton | TX | | 12/18/2020 | | 1,191,399 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,455 | 0 | 0 | 0 |
| 30219 | Kingwood | TX | | 12/01/2022 | | 3,398,642 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,610 | 0 | 0 | 0 |
| 30244 | Garland | TX | | 06/27/2023 | | 18,912,006 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54,808 | 0 | 0 | 0 |
| 30262 | Grapevine | TX | | 02/02/2024 | | 4,447,053 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,565 | 0 | 0 | 0 |
| 30274 | Granbury | TX | | 02/13/2024 | | 990,945 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,158 | 0 | 0 | 0 |
| 2885802 | HOUSTON | TX | | 02/04/2016 | | 695,149 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,002 | 0 | 0 | 0 |
| 28905 | SANDY | UT | | 07/19/2013 | | 2,782,227 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,967 | 0 | 0 | 0 |
| 29366 | SALT LAKE CITY | UT | | 01/28/2016 | | 1,322,661 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,428 | 0 | 0 | 0 |
| 29496 | MURRAY | UT | | 11/09/2016 | | 1,364,053 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,120 | 0 | 0 | 0 |
| 29546 | SALT LAKE CITY | UT | | 03/01/2017 | | 1,610,729 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,423 | 0 | 0 | 0 |
| 29778 | West Valley City | UT | | 10/16/2018 | | 338,547 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,924 | 0 | 0 | 0 |
| 30024 | Provo | UT | | 03/17/2021 | | 2,924,872 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,815 | 0 | 0 | 0 |
| 30052 | Provo | UT | | 05/26/2021 | | 3,033,788 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,087 | 0 | 0 | 0 |
| 30076 | Lehi | UT | | 09/27/2021 | | 1,399,316 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,100 | 0 | 0 | 0 |
| 30159 | Taylorsville | UT | | 04/11/2022 | | 1,411,206 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,966 | 0 | 0 | 0 |
| 2954602 | Salt Lake City | UT | | 05/01/2017 | | 1,495,346 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,102 | 0 | 0 | 0 |
| 28595 | NORFOLK | VA | | 04/03/2012 | | 715,398 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71,223 | 0 | 0 | 0 |
| 28876 | RICHMOND | VA | | 05/08/2013 | | 4,019,418 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,141 | 0 | 0 | 0 |
| 28952 | HAMPTON | VA | | 12/06/2013 | | 260,615 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,842 | 0 | 0 | 0 |
| 28962 | FAIRFAX | VA | | 12/06/2013 | | 392,707 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,803 | 0 | 0 | 0 |
| 29105 | ARLINGTON HEIGHTS | VA | | 10/01/2014 | | 1,346,899 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,720 | 0 | 0 | 0 |

# SCHEDULE B - PART 3

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

| 1 | Location 2 | Location 3 | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 29492 | CHANTILLY | VA | | 11/09/2016 | | 412,035 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,182 | 0 | 0 | 0 |
| 29685 | Urbanna | VA | | 02/15/2018 | | 858,338 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,781 | 0 | 0 | 0 |
| 29686 | Topping | VA | | 02/15/2018 | | 515,003 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,069 | 0 | 0 | 0 |
| 28761 | SEATTLE | WA | | 06/01/2012 | | 8,751,203 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 71,336 | 0 | 0 | 0 |
| 28990 | BELLEVUE | WA | | 09/10/2014 | | 1,208,479 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,255 | 0 | 0 | 0 |
| 29412 | LYNWOOD | WA | | 06/28/2016 | | 2,878,418 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,867 | 0 | 0 | 0 |
| 29657 | Olympia | WA | | 12/01/2017 | | 427,790 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,973 | 0 | 0 | 0 |
| 29920 | Seatac | WA | | 01/30/2020 | | 942,375 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,396 | 0 | 0 | 0 |
| 30142 | Woodinville | WA | | 03/02/2022 | | 4,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,410 | 0 | 0 | 0 |
| 30335 | Yakima | WA | | 02/07/2025 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,665 | 0 | 0 | 0 |
| 28798 | HOWARD | WI | | 11/15/2012 | | 1,442,238 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,768 | 0 | 0 | 0 |
| 29072 | HOWARD | WI | | 07/28/2014 | | 806,844 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,730 | 0 | 0 | 0 |
| 29121 | MILWAUKEE | WI | | 02/20/2015 | | 8,243,636 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 470,477 | 0 | 0 | 0 |
| 29318 | WAUKESHA | WI | | 02/11/2016 | | 1,964,219 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,828 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 658,669,681 | 0 | 2,419 | 0 | 0 | 2,419 | 0 | 0 | 11,285,546 | 0 | 0 | 0 |
| 29337 | CHICAGO | IL | | 01/06/2016 | | 1,055,711 | 0 | 0 | 241,211 | 0 | (241,211) | 0 | 0 | 886,455 | 0 | 0 | 0 |
| 0499999. Mortgages transferred | | | | | | 1,055,711 | 0 | 0 | 241,211 | 0 | (241,211) | 0 | 0 | 886,455 | 0 | 0 | 0 |
| 0599999 - Totals | | | | | | 707,246,896 | 0 | 2,419 | 241,211 | 0 | (238,792) | 0 | 47,344,760 | 59,796,875 | 0 | 204,862 | 204,862 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| BALP20-07-1 | HELLMAN & FRIEDMAN CAP PTNS IX | GRAND CAYMAN | CYM | HELLMAN & FRIEDMAN CAP PTNS IX | | 04/07/2020 | 3 | 0 | 6,160 | 0 | 103,491 | 0.030 |
| BALP20-11-3 | KINDERHOOK CAPITAL FUND VI | WILMINGTON | DE | KINDERHOOK CAPITAL FUND VI | | 07/31/2020 | 3 | 0 | 152,842 | 0 | 863,291 | 0.220 |
| BALP20-15-4 | GRYPHON PARTNERS VI LP | WILMINGTON | DE | GRYPHON PARTNERS VI LP | | 12/18/2020 | 3 | 0 | 260,666 | 0 | 522,266 | 0.220 |
| BALP20-16-2 | STONEPEAK INFRASTRUCTURE FUND IV LP | WILMINGTON | DE | STONEPEAK INFRASTRUCTURE FUND IV LP | | 12/30/2020 | 3 | 0 | 236,335 | 0 | 687,094 | 0.020 |
| BALP20-17-0 | SILVER LAKE PARTNERS VI LP | WILMINGTON | DE | SILVER LAKE PARTNERS VI LP | | 01/06/2021 | 3 | 0 | 7,502 | 0 | 191,259 | 0.010 |
| BALP20-19-6 | ARES CORPORATE OPP FUND VI LP | WILMINGTON | DE | ARES CORPORATE OPP FUND VI LP | | 03/01/2021 | 3 | 0 | 98,408 | 0 | 414,199 | 0.040 |
| BALP20-20-4 | NEW MOUNTAIN PARTNERS VI LP | WILMINGTON | DE | NEW MOUNTAIN PARTNERS VI LP | | 03/10/2021 | 3 | 0 | 1,578 | 0 | 656,011 | 0.040 |
| BALP20-24-6 | VSS STRUCTURED CAPITAL LP IV LP | WILMINGTON | DE | VSS STRUCTURED CAPITAL LP IV LP | | 07/01/2021 | 3 | 0 | 107,861 | 0 | 936,718 | 0.440 |
| BALP20-26-1 | PEAK ROCK CAPITAL FUND III LP | WILMINGTON | DE | PEAK ROCK CAPITAL FUND III LP | | 07/13/2021 | 3 | 0 | 17,383 | 0 | 615,716 | 0.100 |
| BALP20-27-9 | INSIGHT PARTNERS XII LP | GRAND CAYMAN | CYM | INSIGHT PARTNERS XII LP | | 07/15/2021 | 3 | 0 | 37,500 | 0 | 160,000 | 0.010 |
| BALP20-28-7 | EQT INFRASTRUCTURE EQT V | LUXEMBOURG | LUX | EQT INFRASTRUCTURE EQT V | | 08/13/2021 | 3 | 0 | 24,342 | 0 | 782,249 | 0.050 |
| BALP20-33-7 | GENSTAR CAPITAL PARTNERS X | WILMINGTON | DE | GENSTAR CAPITAL PARTNERS X | | 10/04/2021 | 3 | 0 | 56,503 | 0 | 75,041 | 0.030 |
| BALP20-37-8 | ROARK CAPITAL PARTNERS VI | GRAND CAYMAN | CYM | ROARK CAPITAL PARTNERS VI | | 01/03/2022 | 3 | 0 | 8,203 | 0 | 866,403 | 0.060 |
| BALP20-40-2 | NAUTIC PARTNERS X LP | WILMINGTON | DE | NAUTIC PARTNERS X LP | | 01/21/2022 | 3 | 0 | 96,419 | 0 | 422,260 | 0.100 |
| BALP20-42-8 | CLEARLAKE CAPITAL PARTNERS VII LP | WILMINGTON | DE | CLEARLAKE CAPITAL PARTNERS VII LP | | 04/21/2022 | 3 | 0 | 127,873 | 0 | 710,578 | 0.020 |
| BALP20-43-6 | KKR GLBL INFRASTRUCTURE INVEST IV | LUXEMBOURG | LUX | KKR GLBL INFRASTRUCTURE INVEST IV | | 04/21/2022 | | 0 | 56,270 | 0 | 542,182 | 0.020 |
| BALP20-44-4 | VERITAS CAPITAL CREDIT | WILMINGTON | DE | VERITAS CAPITAL CREDIT | | 05/20/2022 | 3 | 0 | 96,303 | 0 | 722,164 | 0.410 |
| BALP20-45-1 | THOMA BRAVO FUND XV LP | WILMINGTON | DE | THOMA BRAVO FUND XV LP | | 06/02/2022 | 3 | 0 | 154,349 | 0 | 430,299 | 0.030 |
| BALP20-47-7 | THE VERITAS CAPITAL FUND VIII LP | WILMINGTON | DE | THE VERITAS CAPITAL FUND VIII LP | | 07/01/2022 | 3 | 0 | 53,573 | 0 | 364,636 | 0.020 |
| BALP20-52-7 | THOMA BRAVO DISCOVER FUND IV LP | WILMINGTON | DE | THOMA BRAVO DISCOVER FUND IV LP | | 12/08/2022 | 3 | 0 | 152,955 | 0 | 355,629 | 0.030 |
| BALP20-56-8 | PERMIRA VIII | LUXEMBOURG | LUX | PERMIRA VIII | | 03/20/2023 | 3 | 0 | 193,846 | 0 | 977,221 | 0.010 |
| BALP20-58-4 | EQT X NO 2 USD SCSP | LUXEMBOURG | LUX | EQT X NO 2 USD SCSP | | 05/24/2023 | 3 | 0 | 154,722 | 0 | 1,160,479 | 0.040 |
| BALP20-59-2 | TA DEBT FUND V | WILMINGTON | DE | TA DEBT FUND V | | 06/28/2023 | 2 | 0 | 140,625 | 0 | 1,096,875 | 0.160 |
| BALP20-62-6 | APOLLO INVESTMENT FUND X | WILMINGTON | DE | APOLLO INVESTMENT FUND X | | 08/14/2023 | 3 | 0 | 190,371 | 0 | 1,127,355 | 0.020 |
| BALP20-63-4 | ALTOR FUND VI | STOCKHOLM | SWE | ALTOR FUND VI | | 08/22/2023 | 3 | 0 | 156,009 | 0 | 1,565,528 | 0.080 |
| BALP20-64-2 | BROOKFIELD INFRASTRUCTURE FD V | WILMINGTON | DE | BROOKFIELD INFRASTRUCTURE FD V | | 09/15/2023 | | 0 | 41,216 | 0 | 1,513,726 | 0.010 |
| BALP20-66-7 | FRANCISCO PARTNERS VII LP | GRAND CAYMAN | CYM | FRANCISCO PARTNERS VII LP | | 11/08/2023 | 3 | 0 | 254,000 | 0 | 1,378,000 | 0.030 |
| BALP20-67-5 | GENSTAR CAPITAL PARTNERS XI LP | WILMINGTON | DE | GENSTAR CAPITAL PARTNERS XI LP | | 11/07/2023 | 3 | 0 | 14,708 | 0 | 2,196,098 | 0.020 |
| BALP20-72-5 | SILVER LAKE PARTNERS VII LP | WILMINGTON | DE | SILVER LAKE PARTNERS VII LP | | 01/04/2024 | 3 | 0 | 12,005 | 0 | 1,384,956 | 0.010 |
| BALP20-75-8 | EQT INFRASTRUCTURE VI | LUXEMBOURG | LUX | EQT INFRASTRUCTURE VI | | 01/25/2024 | 3 | 0 | 169,198 | 0 | 2,614,997 | 0.050 |
| BALP20-76-6 | NORWEST MEZZANINE PARTNERS V LP | WILMINGTON | DE | NORWEST MEZZANINE PARTNERS V LP | | 02/02/2024 | 2 | 0 | 356,982 | 0 | 1,311,436 | 2.100 |
| BALP20-77-4 | CLAYTON DUBILIER & RICE FUND XII LP | GRAND CAYMAN | CYM | CLAYTON DUBILIER & RICE FUND XII LP | | 02/07/2024 | 3 | 0 | 270,973 | 0 | 1,610,322 | 0.010 |
| BALP20-81-6 | H.I.G. WHITEHORSE MIDDLE MARKE LP | WILMINGTON | DE | H.I.G. WHITEHORSE MIDDLE MARKE LP | | 04/15/2024 | 2 | 0 | 162,222 | 0 | 1,186,452 | 1.340 |
| BALP20-85-7 | NEW MOUNTAIN PARTNERS VII LP | WILMINGTON | DE | NEW MOUNTAIN PARTNERS VII LP | | 08/27/2024 | 3 | 0 | 84,607 | 0 | 2,051,359 | 0.020 |
| BALP20-95-6 | BERKSHIRE FUND XI LP | WILMINGTON | DE | BERKSHIRE FUND XI LP | | 06/09/2025 | 3 | 43,576 | 0 | 0 | 2,456,424 | 0.000 |
| BALP20-98-0 | STONEPEAK INFRASTRUCTURE FUND V LP | WILMINGTON | DE | STONEPEAK INFRASTRUCTURE FUND V LP | | 06/18/2025 | 3 | 22,540 | 0 | 0 | 2,477,460 | 0.000 |
| BALP95-71-9 | BERKSHIRE FUND IX LP | SIMSBURY | CT | BERKSHIRE FUND IX LP | | 03/03/2017 | 3 | 0 | 24,715 | 0 | 178,331 | 0.050 |
| BALP95-74-3 | NAUTIC PARTNERS VIII LP | WILMINGTON | DE | NAUTIC PARTNERS VIII LP | | 12/14/2016 | 3 | 0 | 21,377 | 0 | 59,115 | 0.100 |
| BALP95-79-2 | SILVER OAK SVS PARTNERS III LP | WILMINGTON | DE | SILVER OAK SVS PARTNERS III LP | | 11/21/2016 | 3 | 0 | 62,125 | 0 | 749,517 | 2.330 |
| BALP97-87-1 | CHARLESBANK CAP PTNS IX LP | BOSTON | MA | CHARLESBANK CAP PTNS IX LP | | 07/16/2018 | 3 | 0 | 6,140 | 0 | 411,618 | 0.070 |
| BALP97-98-8 | STONEPEAK INFRASTRUCTURE PTNRS III | WILMINGTON | DE | STONEPEAK INFRASTRUCTURE PTNRS III | | 02/22/2018 | | 0 | 82,398 | 0 | 690,972 | 0.080 |
| BALP98-31-7 | MSOUTH EQUITY PARTNERS | WILMINGTON | DE | MSOUTH EQUITY PARTNERS | | 09/06/2019 | 3 | 0 | 8,297 | 0 | 306,997 | 0.390 |
| BALP98-32-5 | BROOKFIELD INFRASTRUCTURE FUND IV LP | WILMINGTON | DE | BROOKFIELD INFRASTRUCTURE FUND IV LP | | 09/13/2019 | | 0 | 32,866 | 0 | 438,367 | 0.010 |
| BALP98-42-4 | CLARION CAPITAL PARTNERS III | GRAND CAYMAN | CYM | CLARION CAPITAL PARTNERS III | | 06/21/2019 | 3 | 0 | 65,788 | 0 | 213,589 | 0.450 |
| BALP98-43-2 | GENSTAR CAPITAL PARTNERS IX | WILMINGTON | DE | GENSTAR CAPITAL PARTNERS IX | | 07/03/2019 | 3 | 0 | 7,432 | 0 | 356,332 | 0.060 |
| BALP98-45-7 | GENSTAR IX OPPORTUNITIES I | WILMINGTON | DE | GENSTAR IX OPPORTUNITIES I | | 07/08/2019 | 3 | 0 | 1,261 | 0 | 76,969 | 0.070 |
| BALP98-51-5 | QUANTUM ENERGY PARTNERS VII | WILMINGTON | DE | QUANTUM ENERGY PARTNERS VII | | 05/28/2020 | 3 | 0 | 14,490 | 0 | 129,355 | 0.040 |
| BALP98-57-2 | APOLLO HYBRID VALUE FUND | WILMINGTON | DE | APOLLO HYBRID VALUE FUND | | 03/29/2019 | 3 | 0 | 26,632 | 0 | 1,491,549 | 0.160 |
| BALP98-58-0 | FS EQUITY PARTNERS VIII | WILMINGTON | DE | FS EQUITY PARTNERS VIII | | 04/25/2019 | 3 | 0 | 3,183 | 0 | 321,910 | 0.150 |
| BALP98-59-8 | EQT INFRASTRUCTURE IV | LUXEMBOURG | LUX | EQT INFRASTRUCTURE IV | | 06/05/2019 | | 0 | 2,263 | 0 | 415,637 | 0.070 |
| BALP98-68-9 | BRYNWOOD PARTNERS VIII | WILMINGTON | DE | BRYNWOOD PARTNERS VIII | | 04/20/2018 | 3 | 0 | 28,578 | 0 | 128,946 | 0.600 |
| BALP98-69-7 | KKR GLOBAL INFRASTRUCTURE INVEST III | GRAND CAYMAN | CYM | KKR GLOBAL INFRASTRUCTURE INVEST III | | 12/03/2018 | 3 | 0 | 5,571 | 0 | 405,012 | 0.060 |
| BALP98-91-1 | GENSTAR CAPITAL PTNRS VIII | WILMINGTON | DE | GENSTAR CAPITAL PTNRS VIII | | 04/28/2017 | 3 | 0 | 13,586 | 0 | 329,506 | 0.270 |
| BALP98-93-7 | APOLLO INVESTMENT FUND IX | WILMINGTON | DE | APOLLO INVESTMENT FUND IX | | 03/15/2019 | 3 | 0 | 122,243 | 0 | 407,708 | 0.020 |
| BALP98-94-5 | NEW MOUNTAIN PARTNERS V | WILMINGTON | DE | NEW MOUNTAIN PARTNERS V | | 11/29/2017 | 3 | 0 | 5,967 | 0 | 81,925 | 0.010 |
| BALP98-95-2 | ENCAP ENERGY CAPITAL FUND XI | HOUSTON | TX | ENCAP ENERGY CAPITAL FUND XI | | 07/17/2017 | 3 | 0 | 45,854 | 0 | 284,921 | 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 Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| BALP98-97-8 | TAILWIND CAPITAL PARTNERS III LP | WILMINGTON | DE | TAILWIND CAPITAL PARTNERS III LP | | 09/27/2018 | 3 | 0 | 31,818 | 0 | 379,735 | 0.190 |
| BALP98-98-6 | GENSTAR VIII OPPORTUNITIES FUND I | WILMINGTON | DE | GENSTAR VIII OPPORTUNITIES FUND I | | 10/05/2017 | 3 | 0 | 1,447 | 0 | 78,602 | 0.210 |
| BALP99-10-9 | EQT INFRASTRUCTURE III | LUXEMBOURG | LUX | EQT INFRASTRUCTURE III | | 10/25/2017 | | 0 | 33,628 | 0 | 8,369 | 0.060 |
| BALP99-11-7 | DYAL PARTNERS III PE | WILMINGTON | DE | DYAL PARTNERS III PE | | 01/08/2016 | 3 | 0 | 862 | 0 | 769,281 | 0.070 |
| BALP99-20-8 | COMVEST INVESTMENT PARTNERS V | WILMINGTON | DE | COMVEST INVESTMENT PARTNERS V | | 11/02/2015 | 3 | 0 | 31,014 | 0 | 755,575 | 1.270 |
| BALP99-22-4 | HELLMAN & FRIEDMAN INVESTORS VIII | GRAND CAYMAN | CYM | HELLMAN & FRIEDMAN INVESTORS VIII | | 09/01/2016 | 3 | 0 | 22,553 | 0 | 496,569 | 0.120 |
| BALP99-27-3 | ABRY PARTNERS VII LP | WILMINGTON | DE | ABRY PARTNERS VII LP | | 10/01/2015 | 3 | 0 | 58,825 | 0 | 81,844 | 0.190 |
| BALP99-59-6 | BROOKFIELD INFRASTRUCTURE FND IIIB | WILMINGTON | DE | BROOKFIELD INFRASTRUCTURE FND IIIB | | 05/16/2016 | | 0 | 25,430 | 0 | 474,236 | 0.030 |
| BALP99-68-7 | METALMARK CAP PARTNERS II LP | NEW YORK | NY | METALMARK CAP PARTNERS II LP | | 12/11/2014 | 3 | 0 | 3,107 | 0 | 616,344 | 0.820 |
| BALPGR-AD-3 | BSI II GRADUATE CO-INVEST III LP | WILMINGTON | DE | BSI II GRADUATE CO-INVEST III LP | | 05/30/2025 | 3 | 112,501 | 0 | 0 | 0 | 0.070 |
| BALPHP-SA-3 | HPS ASSET VALUE PLATFORM LP | GRAND CAYMAN | CYM | HPS ASSET VALUE PLATFORM LP | | 05/29/2025 | 2 | 4,447,081 | 0 | 0 | 690,243 | 1.130 |
| 1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated | | | | | | | | 4,625,698 | 4,743,959 | 0 | 48,359,248 | XXX |
| BALP20-25-3 | POMONA X LP | WILMINGTON | DE | POMONA X LP | | 06/30/2021 | 3 | 0 | 2,750,000 | 0 | 25,605,056 | 1.880 |
| BALP20-94-9 | POMONA CAPITAL XI LP | WILMINGTON | DE | POMONA CAPITAL XI LP | | 06/30/2025 | 3 | 1 | 0 | 0 | 25,000,000 | 0.000 |
| 2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated | | | | | | | | 1 | 2,750,000 | 0 | 50,605,056 | XXX |
| BALP20-51-9 | CARLYLE REALTY PARTNERS IX LP | WILMINGTON | DE | CARLYLE REALTY PARTNERS IX LP | | 10/11/2022 | | 0 | 165,052 | 0 | 991,536 | 0.000 |
| BALP20-53-5 | TPG IV LP | WILMINGTON | DE | TPG IV LP | | 12/22/2022 | | 0 | 314,072 | 0 | 1,421,748 | 0.030 |
| BALP20-57-6 | BLACKSTONE REAL ESTATE PARTNER X | WILMINGTON | DE | BLACKSTONE REAL ESTATE PARTNER X | | 03/24/2023 | | 0 | 50,260 | 0 | 1,589,107 | 0.040 |
| BALP97-99-6 | CARLYLE REALTY PARTNERS VIII LP | WILMINGTON | DE | CARLYLE REALTY PARTNERS VIII LP | | 12/04/2017 | | 0 | 29,768 | 0 | 2,404,998 | 0.010 |
| BALP98-33-3 | BLACKSTONE REAL ESTATE PARTNERS IX LP | WILMINGTON | DE | BLACKSTONE REAL ESTATE PARTNERS IX LP | | 09/23/2019 | | 0 | 17,586 | 0 | 438,045 | 0.060 |
| BALP98-54-9 | TPG REAL ESTATE PARTNERS III | WILMINGTON | DE | TPG REAL ESTATE PARTNERS III | | 09/17/2019 | | 0 | 16,651 | 0 | 787,871 | 0.010 |
| BALPFO-RG-6 | FORGE REAL ESTATE PARTNERS V LP | WILMINGTON | DE | FORGE REAL ESTATE PARTNERS V LP | | 12/05/2024 | 3 | 0 | 174,977 | 0 | 638,779 | 0.070 |
| 2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated | | | | | | | | 0 | 768,366 | 0 | 8,272,084 | XXX |
| BALP20-97-2 | OCONEE REAL ESTATE HOLDINGS XII | WILMINGTON | DE | OCONEE REAL ESTATE HOLDINGS XII | | 05/23/2025 | | 886,455 | 0 | 0 | 0 | 0.000 |
| 2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated | | | | | | | | 886,455 | 0 | 0 | 0 | XXX |
| BALPAC-RE-2 | ACRE CREDIT PARTNERS II LP | WILMINGTON | DE | ACRE CREDIT PARTNERS II LP | | 06/30/2025 | | 2,800,000 | 0 | 0 | 3,200,000 | 0.790 |
| 2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated | | | | | | | | 2,800,000 | 0 | 0 | 3,200,000 | XXX |
| 44571A-10-4 | HUNTER POINT CAPITAL GPFS NOTE LL | NEW YORK | NY | HUNTER POINT CAPITAL GPFS NOTE LL | | 10/22/2024 | 2 | 0 | 158,706 | 0 | 1,720,108 | 1.910 |
| 92918W-AB-3 | VOYA REIDF CLASS B SUB NOTES | WILMINGTON | DE | VOYA REIDF CLASS B SUB NOTES | | 10/26/2021 | 2 | 0 | 129,064 | 0 | 394,403 | 1.890 |
| BALPPA-NT-1 | PANTHEON SALUS SR CRE SECOND III | WILMINGTON | DE | PANTHEON SALUS SR CRE SECOND III | | 12/23/2024 | 2 | 0 | 235,798 | 0 | 1,239,660 | 2.500 |
| BAREPN-PK-9 | 26N PENNYPACK BORROWER TRUST | WILMINGTON | DE | 26N PENNYPACK BORROWER TRUST | 6. | 05/20/2025 | | 0 | 51,153 | 0 | 202,677 | 0.000 |
| BAREPL-SH-7 | SPLASH PACE FINANCING I | GRAND CAYMAN | CYM | SPLASH PACE FINANCING I | 6. | 04/11/2025 | | 155,193 | 0 | 0 | 0 | 0.000 |
| BARESI-LC-9 | SILICON HOLDINGS 2025-1 LLC | NEW YORK | NY | SILICON HOLDINGS 2025-1 LLC | 6. | 06/05/2025 | | 1,891,946 | 0 | 0 | 0 | 0.000 |
| BAREBA-M1-7 | VOYA BAM PC 2025 1 | WILMINGTON | DE | VOYA BAM PC 2025 1 | 6. | 05/30/2025 | | 1,187,500 | 0 | 0 | 0 | 0.000 |
| 4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated | | | | | | | | 3,234,639 | 574,720 | 0 | 3,556,847 | XXX |
| BALP70-34-0 | VOYA EMMC RNF INTERESTS LP | WILMINGTON | DE | VOYA EMMC RNF INTERESTS LP | | 01/18/2024 | 2 | 0 | 67,164 | 0 | 2,332,275 | 4.980 |
| 4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated | | | | | | | | 0 | 67,164 | 0 | 2,332,275 | XXX |
| 6899999. Total - Unaffiliated | | | | | | | | 10,660,337 | 6,087,044 | 0 | 63,388,180 | XXX |
| 6999999. Total - Affiliated | | | | | | | | 886,456 | 2,817,164 | 0 | 52,937,331 | XXX |
| 7099999 - Totals | | | | | | | | 11,546,792 | 8,904,208 | 0 | 116,325,511 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less 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 |
| BALP20-01-4 | TA XIII-A | GRAND CAYMAN | CYM | RETURN OF CAPITAL | 12/16/2019 | 06/03/2025 | 21,518 | 0 | 0 | 0 | 0 | 0 | 0 | 21,518 | 21,518 | 0 | 0 | 0 | 0 |
| BALP20-04-8 | NAUTIC PARTNERS IX KP | WILMINGTON | DE | RETURN OF CAPITAL | 02/21/2020 | 04/10/2025 | 25,723 | 0 | 0 | 0 | 0 | 0 | 0 | 25,723 | 25,723 | 0 | 0 | 0 | 0 |
| BALP20-05-5 | ARCLIGHT ENERGY PARTNERS FUND VII | WILMINGTON | DE | RETURN OF CAPITAL | 02/25/2020 | 06/04/2025 | 179,171 | 0 | 0 | 0 | 0 | 0 | 0 | 179,171 | 179,171 | 0 | 0 | 0 | 0 |
| BALP20-12-1 | MACQUARIE INFRASTRUCTURE PRTNS V | WILMINGTON | DE | RETURN OF CAPITAL | 12/16/2020 | 05/06/2025 | 705 | 0 | 0 | 0 | 0 | 0 | 0 | 705 | 705 | 0 | 0 | 0 | 0 |
| BALP20-13-9 | GREEN EQUITY INVESTORS VIII LP | WILMINGTON | DE | RETURN OF CAPITAL | 10/21/2020 | 05/29/2025 | 224,397 | 0 | 0 | 0 | 0 | 0 | 0 | 224,397 | 224,397 | 0 | 0 | 0 | 0 |
| BALP20-14-7 | VERITAS CAPITAL CREDIT OPPS FUND | WILMINGTON | DE | RETURN OF CAPITAL | 11/20/2020 | 06/27/2025 | 96,851 | 0 | 0 | 0 | 0 | 0 | 0 | 96,851 | 96,851 | 0 | 0 | 0 | 0 |
| BALP20-16-2 | STONEPEAK INFRASTRUCTURE FUND IV LP | WILMINGTON | DE | RETURN OF CAPITAL | 12/30/2020 | 05/30/2025 | 7,374 | 0 | 0 | 0 | 0 | 0 | 0 | 7,374 | 7,374 | 0 | 0 | 0 | 0 |
| BALP20-19-6 | ARES CORPORATE OPP FUND VI LP | WILMINGTON | DE | RETURN OF CAPITAL | 03/01/2021 | 06/03/2025 | 195,909 | 0 | 0 | 0 | 0 | 0 | 0 | 195,909 | 195,909 | 0 | 0 | 0 | 0 |
| BALP20-20-4 | NEW MOUNTAIN PARTNERS VI LP | WILMINGTON | DE | RETURN OF CAPITAL | 03/10/2021 | 04/07/2025 | 97,281 | 0 | 0 | 0 | 0 | 0 | 0 | 97,281 | 97,281 | 0 | 0 | 0 | 0 |
| BALP20-24-6 | VSS STRUCTURED CAPITAL LP IV LP | WILMINGTON | DE | RETURN OF CAPITAL | 07/01/2021 | 05/02/2025 | 133,117 | 0 | 0 | 0 | 0 | 0 | 0 | 133,117 | 133,117 | 0 | 0 | 0 | 0 |
| BALP20-26-1 | PEAK ROCK CAPITAL FUND III LP | WILMINGTON | DE | RETURN OF CAPITAL | 07/13/2021 | 06/04/2025 | 34,127 | 0 | 0 | 0 | 0 | 0 | 0 | 34,127 | 34,127 | 0 | 0 | 0 | 0 |
| BALP20-28-7 | EQT INFRASTRUCTURE EQT V | LUXEMBOURG | LUX | RETURN OF CAPITAL | 08/13/2021 | 05/27/2025 | 7,556 | 0 | 0 | 0 | 0 | 0 | 0 | 7,556 | 7,556 | 0 | 0 | 0 | 0 |
| BALP20-29-5 | THE RESOLUTE FUND V LP | NEW YORK | NY | RETURN OF CAPITAL | 09/07/2021 | 04/21/2025 | 1,195 | 0 | 0 | 0 | 0 | 0 | 0 | 1,195 | 1,195 | 0 | 0 | 0 | 0 |
| BALP20-33-7 | GENSTAR CAPITAL PARTNERS X | WILMINGTON | DE | RETURN OF CAPITAL | 10/04/2021 | 04/17/2025 | 7,291 | 0 | 0 | 0 | 0 | 0 | 0 | 7,291 | 7,291 | 0 | 0 | 0 | 0 |
| BALP20-35-2 | TA XIV-A LP | GRAND CAYMAN | CYM | RETURN OF CAPITAL | 12/03/2021 | 05/06/2025 | 77,625 | 0 | 0 | 0 | 0 | 0 | 0 | 77,625 | 77,625 | 0 | 0 | 0 | 0 |
| BALP20-36-0 | CVC CAPITAL PARTNERS LTD VIII LTD | ST HELIER | JEY | RETURN OF CAPITAL | 12/14/2021 | 06/04/2025 | 9,428 | 0 | 0 | 0 | 0 | 0 | 0 | 8,726 | 9,428 | 702 | 0 | 702 | 0 |
| BALP20-37-8 | ROARK CAPITAL PARTNERS VI | GRAND CAYMAN | CYM | RETURN OF CAPITAL | 01/03/2022 | 06/16/2025 | 12,642 | 0 | 0 | 0 | 0 | 0 | 0 | 12,642 | 12,642 | 0 | 0 | 0 | 0 |
| BALP20-38-6 | MARANON SR CREDIT STRATEGIES FND X | WILMINGTON | DE | RETURN OF CAPITAL | 01/14/2022 | 06/25/2025 | 149,988 | 0 | 0 | 0 | 0 | 0 | 0 | 149,988 | 149,988 | 0 | 0 | 0 | 0 |
| BALP20-40-2 | NAUTIC PARTNERS X LP | WILMINGTON | DE | RETURN OF CAPITAL | 01/21/2022 | 04/21/2025 | 24,338 | 0 | 0 | 0 | 0 | 0 | 0 | 24,338 | 24,338 | 0 | 0 | 0 | 0 |
| BALP20-45-1 | THOMA BRAVO FUND XV LP | WILMINGTON | DE | RETURN OF CAPITAL | 06/02/2022 | 04/09/2025 | 32,368 | 0 | 0 | 0 | 0 | 0 | 0 | 32,368 | 32,368 | 0 | 0 | 0 | 0 |
| BALP20-46-9 | NEW MOUNTAIN GUARDIAN IV BDC LLC | WILMINGTON | DE | RETURN OF CAPITAL | 06/23/2022 | 04/21/2025 | 33,542 | 0 | 0 | 0 | 0 | 0 | 0 | 33,542 | 33,542 | 0 | 0 | 0 | 0 |
| BALP20-52-7 | THOMA BRAVO DISCOVER FUND IV LP | WILMINGTON | DE | RETURN OF CAPITAL | 12/08/2022 | 06/16/2025 | 31,888 | 0 | 0 | 0 | 0 | 0 | 0 | 31,888 | 31,888 | 0 | 0 | 0 | 0 |
| BALP20-55-0 | ACCEL-KKR CREDIT PARTNERS II LP | WILMINGTON | DE | RETURN OF CAPITAL | 03/10/2023 | 05/15/2025 | 3,170 | 0 | 0 | 0 | 0 | 0 | 0 | 3,170 | 3,170 | 0 | 0 | 0 | 0 |
| BALP20-56-8 | PERMIRA VIII | LUXEMBOURG | LUX | RETURN OF CAPITAL | 03/20/2023 | 06/12/2025 | 1,718 | 0 | 0 | 0 | 0 | 0 | 0 | 892 | 1,718 | 826 | 0 | 826 | 0 |
| BALP20-62-6 | APOLLO INVESTMENT FUND X | WILMINGTON | DE | RETURN OF CAPITAL | 08/14/2023 | 05/21/2025 | 60,882 | 0 | 0 | 0 | 0 | 0 | 0 | 60,882 | 60,882 | 0 | 0 | 0 | 0 |
| BALP20-63-4 | ALTOR FUND VI | STOCKHOLM | SWE | RETURN OF CAPITAL | 08/22/2023 | 04/28/2025 | 126,166 | 0 | 0 | 0 | 0 | 0 | 0 | 107,495 | 126,166 | 18,671 | 0 | 18,671 | 0 |
| BALP20-64-2 | BROOKFIELD INFRASTRUCTURE FD V | WILMINGTON | DE | RETURN OF CAPITAL | 09/15/2023 | 06/18/2025 | 24,450 | 0 | 0 | 0 | 0 | 0 | 0 | 24,450 | 24,450 | 0 | 0 | 0 | 0 |
| BALP20-75-8 | EQT INFRASTRUCTURE VI | LUXEMBOURG | LUX | RETURN OF CAPITAL | 01/25/2024 | 05/13/2025 | 171,739 | 0 | 0 | 0 | 0 | 0 | 0 | 171,739 | 171,739 | 0 | 0 | 0 | 0 |
| BALP20-89-9 | CVC CAPITAL PARTNERS IX | ST HELIER | JEY | RETURN OF CAPITAL | 12/10/2024 | 06/16/2025 | 24,356 | 0 | 0 | 0 | 0 | 0 | 0 | 22,071 | 24,356 | 2,285 | 0 | 2,285 | 0 |
| BALP95-71-9 | BERKSHIRE FUND IX LP | SIMSBURY | CT | RETURN OF CAPITAL | 03/03/2017 | 04/23/2025 | 88 | 0 | 0 | 0 | 0 | 0 | 0 | 88 | 88 | 0 | 0 | 0 | 0 |
| BALP95-74-3 | NAUTIC PARTNERS VIII LP | WILMINGTON | DE | RETURN OF CAPITAL | 12/14/2016 | 05/21/2025 | 2,234 | 0 | 0 | 0 | 0 | 0 | 0 | 2,234 | 2,234 | 0 | 0 | 0 | 0 |
| BALP95-78-4 | CVC CREDIT PARTNERS EURO MID-MKT | WILMINGTON | DE | RETURN OF CAPITAL | 05/18/2016 | 04/14/2025 | 9 | 0 | 0 | 0 | 0 | 0 | 0 | 9 | 9 | 0 | 0 | 0 | 0 |
| BALP95-79-2 | SILVER OAK SVS PARTNERS III LP | WILMINGTON | DE | RETURN OF CAPITAL | 11/21/2016 | 06/20/2025 | 422,582 | 0 | 0 | 0 | 0 | 0 | 0 | 422,582 | 422,582 | 0 | 0 | 0 | 0 |
| BALP97-85-5 | THOMA BRAVO FUND XIII | WILMINGTON | DE | RETURN OF CAPITAL | 02/14/2019 | 04/14/2025 | 14,515 | 0 | 0 | 0 | 0 | 0 | 0 | 14,515 | 14,515 | 0 | 0 | 0 | 0 |
| BALP97-86-3 | GTCR FUND XII | WILMINGTON | DE | RETURN OF CAPITAL | 05/04/2018 | 06/04/2025 | 65,020 | 0 | 0 | 0 | 0 | 0 | 0 | 65,020 | 65,020 | 0 | 0 | 0 | 0 |
| BALP98-31-7 | MSOUTH EQUITY PARTNERS | WILMINGTON | DE | RETURN OF CAPITAL | 09/06/2019 | 04/16/2025 | 211,836 | 0 | 0 | 0 | 0 | 0 | 0 | 211,836 | 211,836 | 0 | 0 | 0 | 0 |
| BALP98-32-5 | BROOKFIELD INFRASTRUCTURE FUND IV LP | WILMINGTON | DE | RETURN OF CAPITAL | 09/13/2019 | 06/16/2025 | 128,809 | 0 | 0 | 0 | 0 | 0 | 0 | 128,809 | 128,809 | 0 | 0 | 0 | 0 |
| BALP98-42-4 | CLARION CAPITAL PARTNERS III | GRAND CAYMAN | CYM | RETURN OF CAPITAL | 06/21/2019 | 04/17/2025 | 120,043 | 0 | 0 | 0 | 0 | 0 | 0 | 120,043 | 120,043 | 0 | 0 | 0 | 0 |
| BALP98-51-5 | QUANTUM ENERGY PARTNERS VII | WILMINGTON | DE | RETURN OF CAPITAL | 05/28/2020 | 05/12/2025 | 7,793 | 0 | 0 | 0 | 0 | 0 | 0 | 7,793 | 7,793 | 0 | 0 | 0 | 0 |
| BALP98-56-4 | AMERICAN SECURITIES PARTNERS VIII | WILMINGTON | DE | RETURN OF CAPITAL | 03/28/2019 | 04/11/2025 | 3,317 | 0 | 0 | 0 | 0 | 0 | 0 | 3,317 | 3,317 | 0 | 0 | 0 | 0 |
| BALP98-57-2 | APOLLO HYBRID VALUE FUND | WILMINGTON | DE | RETURN OF CAPITAL | 03/29/2019 | 06/09/2025 | 48,937 | 0 | 0 | 0 | 0 | 0 | 0 | 48,937 | 48,937 | 0 | 0 | 0 | 0 |
| BALP98-58-0 | FS EQUITY PARTNERS VIII | WILMINGTON | DE | RETURN OF CAPITAL | 04/25/2019 | 05/15/2025 | 889,089 | 0 | 0 | 0 | 0 | 0 | 0 | 889,089 | 889,089 | 0 | 0 | 0 | 0 |
| BALP98-59-8 | EQT INFRASTRUCTURE IV | LUXEMBOURG | LUX | RETURN OF CAPITAL | 06/05/2019 | 05/14/2025 | 21,084 | 0 | 0 | 0 | 0 | 0 | 0 | 21,084 | 21,084 | 0 | 0 | 0 | 0 |
| BALP98-67-1 | DYAL CAPITAL PARTNERS IV | WILMINGTON | DE | RETURN OF CAPITAL | 06/11/2018 | 06/18/2025 | 81,497 | 0 | 0 | 0 | 0 | 0 | 0 | 81,497 | 81,497 | 0 | 0 | 0 | 0 |
| BALP98-68-9 | BRYNWOOD PARTNERS VIII | WILMINGTON | DE | RETURN OF CAPITAL | 04/20/2018 | 05/28/2025 | 1,068,109 | 0 | 0 | 0 | 0 | 0 | 0 | 1,068,109 | 1,068,109 | 0 | 0 | 0 | 0 |
| BALP98-69-7 | KKR GLOBAL INFRASTRUCTURE INVEST III | GRAND CAYMAN | CYM | RETURN OF CAPITAL | 12/03/2018 | 06/23/2025 | 128,198 | 0 | 0 | 0 | 0 | 0 | 0 | 128,198 | 128,198 | 0 | 0 | 0 | 0 |
| BALP98-75-4 | QUAD-C PARTNER IX | MINNEAPOLIS | MN | RETURN OF CAPITAL | 04/26/2017 | 04/21/2025 | 109,806 | 0 | 0 | 0 | 0 | 0 | 0 | 109,806 | 109,806 | 0 | 0 | 0 | 0 |
| BALP98-87-9 | GCG INVESTORS IV LP | WILMINGTON | DE | RETURN OF CAPITAL | 03/14/2017 | 04/10/2025 | 2,020 | 0 | 0 | 0 | 0 | 0 | 0 | 2,020 | 2,020 | 0 | 0 | 0 | 0 |
| BALP98-89-5 | KAYNE SENIOR CREDIT FUND III | DOVER | DE | RETURN OF CAPITAL | 05/30/2017 | 06/30/2025 | 121,945 | 0 | 0 | 0 | 0 | 0 | 0 | 121,945 | 121,945 | 0 | 0 | 0 | 0 |
| BALP98-93-7 | APOLLO INVESTMENT FUND IX | WILMINGTON | DE | RETURN OF CAPITAL | 03/15/2019 | 06/03/2025 | 74,479 | 0 | 0 | 0 | 0 | 0 | 0 | 74,479 | 74,479 | 0 | 0 | 0 | 0 |
| BALP98-94-5 | NEW MOUNTAIN PARTNERS V | WILMINGTON | DE | RETURN OF CAPITAL | 11/29/2017 | 05/21/2025 | 63,077 | 0 | 0 | 0 | 0 | 0 | 0 | 63,077 | 63,077 | 0 | 0 | 0 | 0 |
| BALP98-95-2 | ENCAP ENERGY CAPITAL FUND XI | HOUSTON | TX | RETURN OF CAPITAL | 07/17/2017 | 05/15/2025 | 111,839 | 0 | 0 | 0 | 0 | 0 | 0 | 111,839 | 111,839 | 0 | 0 | 0 | 0 |
| BALP98-96-0 | INSIGHT VENTURE PTNRS X LP | GRAND CAYMAN | CYM | RETURN OF CAPITAL | 04/17/2018 | 05/31/2025 | 17,860 | 0 | 0 | 0 | 0 | 0 | 0 | 17,860 | 17,860 | 0 | 0 | 0 | 0 |
| BALP99-10-9 | EQT INFRASTRUCTURE III | LUXEMBOURG | LUX | RETURN OF CAPITAL | 10/25/2017 | 04/17/2025 | 391,511 | 0 | 0 | 0 | 0 | 0 | 0 | 389,934 | 391,511 | 1,577 | 0 | 1,577 | 0 |
| BALP99-11-7 | DYAL PARTNERS III PE | WILMINGTON | DE | RETURN OF CAPITAL | 01/08/2016 | 04/07/2025 | 4,051 | 0 | 0 | 0 | 0 | 0 | 0 | 4,051 | 4,051 | 0 | 0 | 0 | 0 |
| BALP99-17-4 | THOMA BRAVO FUND XII | WILMINGTON | DE | RETURN OF CAPITAL | 05/31/2016 | 06/09/2025 | 872,693 | 0 | 0 | 0 | 0 | 0 | 0 | 872,693 | 872,693 | 0 | 0 | 0 | 0 |
| BALP99-20-8 | COMVEST INVESTMENT PARTNERS V | WILMINGTON | DE | RETURN OF CAPITAL | 11/02/2015 | 06/24/2025 | 94,932 | 0 | 0 | 0 | 0 | 0 | 0 | 94,932 | 94,932 | 0 | 0 | 0 | 0 |

# SCHEDULE BA - PART 3

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

| 1 CUSIP Identification | 2 Name or Description | Location: 3 City | Location: 4 State | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase/(Decrease) | 10 Current Year's (Depreciation) or (Amortization)/Accretion | 11 Current Year's Other Than Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Change in Book/Adjusted Carrying Value (9+10-11+12) | 14 Total Foreign Exchange Change in Book/Adjusted Carrying Value | 15 Book/Adjusted Carrying Value Less Encumbrances on Disposal | 16 Consideration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Investment Income |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BALP99-53-9 | ENCAP ENERGY CAPITAL FUND X LP | HOUSTON | TX | RETURN OF CAPITAL | 06/02/2014 | 05/12/2025 | 20,725 | 0 | 0 | 0 | 0 | 0 | 0 | 20,725 | 20,725 | 0 | 0 | 0 | 0 |
| BALP99-55-4 | FFL CAPITAL PARTNERS IV LP | SAN FRANCISCO | CA | RETURN OF CAPITAL | 03/25/2015 | 06/27/2025 | 2,422 | 0 | 0 | 0 | 0 | 0 | 0 | 2,422 | 2,422 | 0 | 0 | 0 | 0 |
| BALP99-58-8 | THOMA BRAVO SPECIAL OPS FUND II-A | WILMINGTON | DE | RETURN OF CAPITAL | 04/29/2015 | 05/15/2025 | 1,431,683 | 0 | 0 | 0 | 0 | 0 | 0 | 1,431,683 | 1,431,683 | 0 | 0 | 0 | 0 |
| BALP99-59-6 | BROOKFIELD INFRASTRUCTURE FND IIIB | WILMINGTON | DE | RETURN OF CAPITAL | 05/16/2016 | 06/12/2025 | 175,705 | 0 | 0 | 0 | 0 | 0 | 0 | 175,705 | 175,705 | 0 | 0 | 0 | 0 |
| BALP99-67-9 | PETERSHILL FUND II LP | NEW YORK | NY | RETURN OF CAPITAL | 05/31/2018 | 05/28/2025 | 261,919 | 0 | 0 | 0 | 0 | 0 | 0 | 261,919 | 261,919 | 0 | 0 | 0 | 0 |
| BALP99-68-7 | METALMARK CAP PARTNERS II LP | NEW YORK | NY | RETURN OF CAPITAL | 12/11/2014 | 04/17/2025 | 26,443 | 0 | 0 | 0 | 0 | 0 | 0 | 26,443 | 26,443 | 0 | 0 | 0 | 0 |
| BALP99-69-5 | KAYNE SENIOR CREDIT FUND II LP | LOS ANGELES | CA | RETURN OF CAPITAL | 12/19/2014 | 06/30/2025 | 106,920 | 0 | 0 | 0 | 0 | 0 | 0 | 106,920 | 106,920 | 0 | 0 | 0 | 0 |
| BALP99-74-5 | FS EQUITY PARTNERS VII LP | LOS ANGELES | CA | RETURN OF CAPITAL | 11/03/2014 | 05/15/2025 | 1,388,966 | 0 | 0 | 0 | 0 | 0 | 0 | 1,388,966 | 1,388,966 | 0 | 0 | 0 | 0 |
| BALP99-75-2 | NGP NATURAL RESOURCES XI LP | IRVING | TX | RETURN OF CAPITAL | 11/05/2014 | 06/20/2025 | 575,764 | 0 | 0 | 0 | 0 | 0 | 0 | 575,764 | 575,764 | 0 | 0 | 0 | 0 |
| BALPCE-RB-2 | CERBERUS RPL FOO LP | WILMINGTON | DE | RETURN OF CAPITAL | 03/01/2025 | 06/11/2025 | 349,863 | 0 | 0 | 0 | 0 | 0 | 0 | 349,863 | 349,863 | 0 | 0 | 0 | 0 |
| BALPHP-SA-3 | HPS ASSET VALUE PLATFORM LP | GRAND CAYMAN | CYM | RETURN OF CAPITAL | 05/29/2025 | 06/16/2025 | 57,914 | 0 | 0 | 0 | 0 | 0 | 0 | 57,914 | 57,914 | 0 | 0 | 0 | 0 |
| 1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated | | | | | | | 11,292,212 | 0 | 0 | 0 | 0 | 0 | 0 | 11,268,151 | 11,292,212 | 24,061 | 0 | 24,061 | 0 |
| BALP01-12-1 | POMONA CAPITAL V LP | WILMINGTON | DE | SALE | 12/14/2001 | 04/30/2025 | 1,269 | 1,269 | 0 | 117,905 | 0 | (116,636) | 0 | 1,269 | 0 | 0 | (1,269) | (1,269) | 0 |
| 2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated | | | | | | | 1,269 | 1,269 | 0 | 117,905 | 0 | (116,636) | 0 | 1,269 | 0 | 0 | (1,269) | (1,269) | 0 |
| BALP20-31-1 | BAIN CAPITAL REAL ESTATE FUND II | WILMINGTON | DE | RETURN OF CAPITAL | 09/22/2021 | 06/04/2025 | 13,615 | 0 | 0 | 0 | 0 | 0 | 0 | 13,615 | 13,615 | 0 | 0 | 0 | 0 |
| BALP20-51-9 | CARLYLE REALTY PARTNERS IX LP | WILMINGTON | DE | RETURN OF CAPITAL | 10/11/2022 | 04/09/2025 | 6,336 | 0 | 0 | 0 | 0 | 0 | 0 | 6,336 | 6,336 | 0 | 0 | 0 | 0 |
| BALP20-57-6 | BLACKSTONE REAL ESTATE PARTNER X | WILMINGTON | DE | RETURN OF CAPITAL | 03/24/2023 | 06/18/2025 | 13,265 | 0 | 0 | 0 | 0 | 0 | 0 | 13,265 | 13,265 | 0 | 0 | 0 | 0 |
| BALP97-99-6 | CARLYLE REALTY PARTNERS VIII LP | WILMINGTON | DE | RETURN OF CAPITAL | 12/04/2017 | 06/27/2025 | 53,560 | 0 | 0 | 0 | 0 | 0 | 0 | 53,560 | 53,560 | 0 | 0 | 0 | 0 |
| BALP98-33-3 | BLACKSTONE REAL ESTATE PARTNERS IX LP | WILMINGTON | DE | RETURN OF CAPITAL | 09/23/2019 | 05/21/2025 | 8,186 | 0 | 0 | 0 | 0 | 0 | 0 | 8,186 | 8,186 | 0 | 0 | 0 | 0 |
| BALP98-54-9 | TPG REAL ESTATE PARTNERS III | WILMINGTON | DE | RETURN OF CAPITAL | 09/17/2019 | 06/30/2025 | 12,522 | 0 | 0 | 0 | 0 | 0 | 0 | 12,522 | 12,522 | 0 | 0 | 0 | 0 |
| BALPFO-RG-6 | FORGE REAL ESTATE PARTNERS V LP | WILMINGTON | DE | RETURN OF CAPITAL | 12/05/2024 | 05/30/2025 | 103,906 | 0 | 0 | 0 | 0 | 0 | 0 | 103,906 | 103,906 | 0 | 0 | 0 | 0 |
| 2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated | | | | | | | 211,390 | 0 | 0 | 0 | 0 | 0 | 0 | 211,390 | 211,390 | 0 | 0 | 0 | 0 |
| BALP20-82-4 | OCONEE REAL ESTATE HOLDINGS VIII | WILMINGTON | DE | SALE | 05/01/2024 | 05/31/2025 | 235,476 | (235,477) | 0 | 0 | 0 | (235,477) | 0 | (1) | 0 | 0 | (1) | (1) | 229,724 |
| 2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated | | | | | | | 235,476 | (235,477) | 0 | 0 | 0 | (235,477) | 0 | (1) | 0 | 0 | (1) | (1) | 229,724 |
| BALP98-60-6 | OAKTREE REDF II FUND | GRAND CAYMAN | CYM | RETURN OF CAPITAL | 05/28/2020 | 06/23/2025 | 830 | 0 | 0 | 0 | 0 | 0 | 0 | 830 | 830 | 0 | 0 | 0 | 0 |
| BALP99-23-2 | CLARION PARTNERS DEBT INVEST FUND | WILMINGTON | DE | RETURN OF CAPITAL | 11/20/2015 | 06/27/2025 | 395,769 | 0 | 0 | 0 | 0 | 0 | 0 | 395,769 | 395,769 | 0 | 0 | 0 | 0 |
| 2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated | | | | | | | 396,599 | 0 | 0 | 0 | 0 | 0 | 0 | 396,599 | 396,599 | 0 | 0 | 0 | 0 |
| 92918W-AB-3 | VOYA REIDF CLASS B SUB NOTES | WILMINGTON | DE | RETURN OF CAPITAL | 10/26/2021 | 05/30/2025 | 10,066 | 0 | 0 | 0 | 0 | 0 | 0 | 10,066 | 10,066 | 0 | 0 | 0 | 0 |
| BALP20-80-8 | PGIM SR LOAN OPPORTUNITIES LP LP | WILMINGTON | DE | RETURN OF CAPITAL | 04/25/2024 | 06/27/2025 | 63,671 | 0 | 0 | 0 | 0 | 0 | 0 | 63,671 | 63,671 | 0 | 0 | 0 | 0 |
| BALPPA-NT-1 | PANTHEON SALUS SR CRE SECOND III | WILMINGTON | DE | RETURN OF CAPITAL | 12/23/2024 | 04/17/2025 | 20,788 | 0 | 0 | 0 | 0 | 0 | 0 | 20,788 | 20,788 | 0 | 0 | 0 | 0 |
| 4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated | | | | | | | 94,525 | 0 | 0 | 0 | 0 | 0 | 0 | 94,525 | 94,525 | 0 | 0 | 0 | 0 |
| 6899999. Total - Unaffiliated | | | | | | | 11,994,727 | 0 | 0 | 0 | 0 | 0 | 0 | 11,970,665 | 11,994,727 | 24,061 | 0 | 24,061 | 0 |
| 6999999. Total - Affiliated | | | | | | | 236,745 | (234,208) | 0 | 117,905 | 0 | (352,114) | 0 | 1,268 | 0 | 0 | (1,270) | (1,270) | 229,724 |
| 7099999 - Totals | | | | | | | 12,231,472 | (234,208) | 0 | 117,905 | 0 | (352,114) | 0 | 11,971,933 | 11,994,727 | 24,061 | (1,270) | 22,791 | 229,724 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 912810-UJ-5 | US TREASURY N B 4.750% 02/15/45 | 04/07/2025 | BARCLAYS CAPITAL | | 761,807 | 750,000 | 5,117 | 1.A |
| 912810-UK-2 | US TREASURY N B 4.750% 05/15/55 | 06/20/2025 | MORGAN STANLEY & CO. INC. | | 972,109 | 1,000,000 | 5,034 | 1.A |
| 0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | 1,733,916 | 1,750,000 | 10,151 | XXX |
| 698299-BF-0 | REPUBLIC OF PANAMA 3.875% 03/17/28 | 06/18/2025 | DIRECT | | 4,786,351 | 4,950,000 | 48,486 | 2.C FE |
| 0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities | | | | | 4,786,351 | 4,950,000 | 48,486 | XXX |
| 64971W-TE-0 | NEW YORK CITY NY TRANSITIONAL SERIES E-2 3.300% 02/01/29 | 06/18/2025 | DIRECT | | 2,788,785 | 2,900,000 | 36,419 | 1.A FE |
| 0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | 2,788,785 | 2,900,000 | 36,419 | XXX |
| 39813#-AB-7 | GRIDFLEX GENERATION LLC 5.750% 12/31/30 | 06/30/2025 | BANK OF NEW YORK | | 1,331 | 8,320 | 0 | 3.B PL |
| 0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | 1,331 | 8,320 | 0 | XXX |
| 0008N#-AA-2 | ACF TD HOLDINGS LLC UNF 6.460% 05/30/31 | 05/30/2025 | PRIVATE DIRECT | | 1,500,000 | 1,500,000 | 0 | 2.B Z |
| 03422#-AB-6 | ANDIRON FINANCING LLC ANDIRON 7.303% 01/21/30 | 05/20/2025 | PRIVATE DIRECT | | 368,415 | 368,415 | 0 | 2.B PL |
| 05490L-A*-0 | BCBSM INC BCBSMN 5.700% 04/30/30 | 04/30/2025 | PRIVATE DIRECT | | 700,000 | 700,000 | 0 | 2.A PL |
| 05682D-AB-1 | BAIN CAP GLOB DIR L FD II RN A BCGD 4.854% 06/20/36 | 06/24/2025 | PRIVATE DIRECT | | 1,760,000 | 1,760,000 | 0 | 1.G Z |
| 05682D-AD-7 | BAIN CAP GLOB DIR L FD II RN A BCGD 4.854% 06/20/36 | 06/24/2025 | PRIVATE DIRECT | | 287,040 | 287,040 | 0 | 2.C Z |
| 25470D-BZ-1 | DISCOVERY COMMUNICATIONS 6.350% 06/01/40 | 06/30/2025 | Tax Free Exchange | | 7,415,399 | 7,000,000 | 35,807 | 3.B FE |
| 42703N-AA-9 | HERC HOLDINGS ESCROW INC SERIES 144A 7.000% 06/15/30 | 05/15/2025 | JP MORGAN SECURITIES LTD | | 170,000 | 170,000 | 0 | 3.C FE |
| 42703N-AB-7 | HERC HOLDINGS ESCROW INC SERIES 144A 7.250% 06/15/33 | 05/15/2025 | JP MORGAN SECURITIES LTD | | 75,000 | 75,000 | 0 | 3.C FE |
| 42704L-AG-9 | HERC HOLDINGS INC SERIES 144A 7.250% 06/15/33 | 06/18/2025 | Tax Free Exchange | | 75,000 | 75,000 | 242 | 3.C FE |
| 44571A-AD-6 | HUNTER POINT CAPITAL GPFS NOTE HPCGP 9.079% 10/15/36 | 05/23/2025 | PRIVATE DIRECT | | 170,213 | 170,213 | 0 | 2.C PL |
| 451102-BZ-9 | ICAHN ENTERPRISES FIN SERIES WI 5.250% 05/15/27 | 04/09/2025 | JEFFERIES & COMPANY INC | | 197,725 | 220,000 | 4,652 | 4.A FE |
| 46625H-JB-7 | JP MORGAN CHASE & CO 5.600% 07/15/41 | 04/24/2025 | BANK OF NEW YORK | | 1,388,718 | 1,377,000 | 22,063 | 1.F FE |
| 513272-AE-4 | LAMB WESTON HLD SERIES 144A 4.375% 01/31/32 | 04/09/2025 | RBC CAPITAL MARKETS | | 195,800 | 220,000 | 1,872 | 3.C FE |
| 55903V-BU-6 | WARNERMEDIA HOLDINGS INC 5.141% 03/15/52 | 06/30/2025 | Tax Free Exchange | | 140,000 | 140,000 | 2,099 | 3.B FE |
| 62934#-AG-2 | NLC LOAN FUNDING LLC SERIES 2 NLCLOA 6.021% 06/06/30 | 05/28/2025 | PRIVATE DIRECT | | 5,000,000 | 5,000,000 | 0 | 1.B FE |
| 682680-CL-5 | ONEOK INC 4.850% 07/15/26 | 06/16/2025 | Tax Free Exchange | | 306,084 | 310,000 | 6,306 | 2.B FE |
| 77311W-AB-7 | ROCKET COS INC SERIES 144A 6.375% 08/01/33 | 06/05/2025 | JP MORGAN SECURITIES LTD | | 315,000 | 315,000 | 0 | 3.A FE |
| 817565-CH-5 | SERVICE CORP INTL 5.750% 10/15/32 | 04/09/2025 | WACHOVIA | | 211,750 | 220,000 | 7,133 | 3.C FE |
| 82453A-AB-3 | SHIFT4 PAYMENTS LLC FIN SERIES 144A 6.750% 08/15/32 | 05/08/2025 | GOLDMAN SACHS & CO. | | 25,125 | 25,000 | 427 | 3.C FE |
| 87612B-BQ-4 | TARGA RESOURCES PARTNERS 5.500% 03/01/30 | 06/18/2025 | DIRECT | | 2,018,388 | 2,000,000 | 32,694 | 2.B FE |
| 98971D-AC-4 | ZIONS BANCORP NA 6.816% 11/19/35 | 04/14/2025 | GOLDMAN SACHS & CO. | | 239,738 | 250,000 | 6,911 | 2.B FE |
| BIN2BS-BP-0 | WOLVERINE TERMINALS ULC WOLTER 11.510% 04/15/28 | 06/27/2025 | PRIVATE DIRECT | | 3,817,697 | 4,054,161 | 0 | 2.C FE |
| BIN2BS-BQ-8 | WOLVERINE TERMINALS ULC WOLTER 0.000% 04/15/28 | 06/27/2025 | BANK OF NEW YORK | | 0 | 240,893 | 0 | 2.C FE |
| C9797@-AA-1 | WOLVERINE TERMINALS ULC 10.500% 10/31/30 | 06/27/2025 | BANK OF NEW YORK | | 88,413 | 88,413 | 0 | 4.A PL |
| 81180L-AK-1 | SEAGATE DATA STOR SERIES 144A 4.091% 06/01/29 | 06/30/2025 | Tax Free Exchange | | 1,771,406 | 1,772,000 | 5,840 | 3.A FE |
| 000000-00-0 | THAMES WATER SUPER SENIOR ISSU 9.750% 10/10/27 | 05/22/2025 | BANK OF NEW YORK | | 467,410 | 517,417 | 0 | 2.C Z |
| G0226*-AB-7 | ALTERA INFRAST VOYAGER HOLDING ALINVH 7.320% 05/21/40 | 05/21/2025 | PRIVATE DIRECT | | 1,900,000 | 1,900,000 | 0 | 2.C Z |
| G2973#-AA-6 | AP CHIA ISSUER LLC APCHIA 7.250% 05/23/50 | 05/15/2025 | PRIVATE DIRECT | | 12,023,678 | 12,023,678 | 0 | 1.G PL |
| G2973#-AB-4 | AP CHIA ISSUER LLC APCHIA 0.010% 06/06/79 | 05/15/2025 | PRIVATE DIRECT | | 24,095 | 24,095 | 0 | 5.B GI |
| G58Y41-AA-1 | MAPLE CONNECT LP MAPLE 6.350% 03/20/50 | 06/18/2025 | PRIVATE DIRECT | | 9,600,000 | 9,600,000 | 0 | 2.A FE |
| G8657@-AA-8 | T DIRECT LENDING HOLDINGS B LP TDRTLD 6.821% 01/21/35 | 06/03/2025 | PRIVATE DIRECT | | 2,560,000 | 2,560,000 | 0 | 1.G PL |
| SBS87S-L5-7 | THAMES WATER SUPER SENIOR ISSU 9.750% 10/10/27 | 04/10/2025 | BANK OF NEW YORK | | 489,770 | 542,169 | 0 | 2.C Z |
| 0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | 55,301,864 | 55,505,494 | 126,046 | XXX |
| 55067#-AF-7 | LUX CREDIT CONSULTANTS LLC 04/29/28 | 04/01/2025 | BANK OF NEW YORK | | (2,944) | 0 | 0 | 3.B PL |
| 55067#-AG-5 | LUX CREDIT CONSULTANTS LLC 01/31/30 | 04/01/2025 | Various | | (314) | 0 | 0 | 3.B PL |
| 64788Y-AB-5 | NEW PARKING TOPCO LLC 01/31/30 | 06/26/2025 | PRIVATE DIRECT | | 54,343 | 54,343 | 0 | 3.C Z |
| 64788Y-AC-3 | NEW PARKING TOPCO LLC 01/31/30 | 04/30/2025 | BANK OF NEW YORK | | 6,717 | 6,717 | 0 | 4.B Z |
| 90138*-AA-4 | 26N PENNYPACK BORROWER TRUST 02/28/45 | 05/20/2025 | PRIVATE DIRECT | | 470,956 | 470,956 | 0 | 1.G PL |
| 90138*-AB-2 | 26N PENNYPACK BORROWER TRUST 02/28/45 | 05/20/2025 | PRIVATE DIRECT | | 30,246 | 30,246 | 0 | 2.C PL |
| 90138*-AC-0 | 26N PENNYPACK BORROWER TRUST 02/28/45 | 05/20/2025 | PRIVATE DIRECT | | 23,279 | 23,279 | 0 | 3.C PL |
| 0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated) | | | | | 582,283 | 585,541 | 0 | XXX |
| 04010*-AA-8 | ARES 2ND PBN FIN CO IV LLC A TERM LOAN 04/14/39 | 05/29/2025 | PRIVATE DIRECT | | 93,750 | 93,750 | 0 | 1.G PL |
| 04010*-AB-6 | ARES 2ND PBN FIN CO IV LLC B TERM LOAN 04/14/39 | 05/29/2025 | PRIVATE DIRECT | | 47,917 | 47,917 | 0 | 2.C PL |
| 04010*-AC-4 | ARES 2ND PBN FIN CO IV LLC C TERM LOAN 04/14/39 | 05/29/2025 | PRIVATE DIRECT | | 13,542 | 13,542 | 0 | 3.B PL |
| 05648E-AB-2 | BAD BOY LLC TERM LOAN 11/09/29 | 04/16/2025 | PRIVATE DIRECT | | 500,000 | 500,000 | 0 | 4.A PL |
| 14318@-AA-4 | CARLYLE CREDIT OPP III PRIV SE TERM LOAN 09/15/38 | 04/29/2025 | PRIVATE DIRECT | | 386,166 | 386,166 | 0 | 1.G PL |

# SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 14318@-AB-2 | CARLYLE CREDIT OPP III PRIV SE TERM LOAN 09/15/38 | 04/29/2025 | PRIVATE DIRECT | | 185,005 | 185,005 | 0 | 2.C PL |
| 74745@-AA-1 | QTS FAYETTEVILLE I DC1-2 LLC 11/20/28 | 06/13/2025 | PRIVATE DIRECT | | 106,078 | 106,078 | 0 | 1.E PL |
| BIN2AS-UV-7 | CLOUDHQ LLC TERM LOAN 02/28/30 | 06/20/2025 | PRIVATE DIRECT | | 591,930 | 616,930 | 0 | 2.A Z |
| BIN2B2-TN-3 | INFRAPARK PARENT LLC TERM LOAN 05/01/30 | 06/05/2025 | PRIVATE DIRECT | | 3,041,394 | 3,072,115 | 0 | 2.B Z |
| BIN2B6-H4-9 | PV MEDIUS LLC TERM LOAN 04/07/31 | 05/29/2025 | PRIVATE DIRECT | | 977,674 | 1,097,826 | 0 | 4.B Z |
| G9005#-AA-3 | SPLASH PACE FINANCING I CL A TERM LOAN 05/20/61 | 06/12/2025 | PRIVATE DIRECT | | 3,433,274 | 3,433,274 | 0 | 1.A Z |
| G9005#-AB-1 | SPLASH PACE FINANCING I CL B TERM LOAN 05/20/61 | 06/12/2025 | PRIVATE DIRECT | | 106,184 | 106,184 | 0 | 1.F Z |
| G9005#-AC-9 | SPLASH PACE FINANCING I CL C 05/20/61 | 06/12/2025 | PRIVATE DIRECT | | 300,854 | 300,854 | 0 | 2.B Z |
| P3761*-AA-4 | ENERGIA MAYAKAN S DE RL DE CV 03/20/31 | 04/10/2025 | PRIVATE DIRECT | | 332,315 | 332,315 | 0 | 2.B PL |
| BIN2BS-C7-9 | KERROBERT FUELS INC TERM LOAN 03/12/27 | 06/27/2025 | PRIVATE DIRECT | | 1,666,667 | 1,666,667 | 0 | 4.A Z |
| G8292@-AA-9 | SOUTHERN PALM COMPANY FUNDED 09/15/34 | 06/24/2025 | PRIVATE DIRECT | | 1,683,000 | 1,683,000 | 0 | 1.G Z |
| 0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated) | | | | | 13,465,750 | 13,641,623 | 0 | XXX |
| 0489999999. Total - Issuer Credit Obligations (Unaffiliated) | | | | | 78,660,280 | 79,340,978 | 221,102 | XXX |
| 0499999999. Total - Issuer Credit Obligations (Affiliated) | | | | | 0 | 0 | 0 | XXX |
| 0509999997. Total - Issuer Credit Obligations - Part 3 | | | | | 78,660,280 | 79,340,978 | 221,102 | XXX |
| 0509999998. Total - Issuer Credit Obligations - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 0509999999. Total - Issuer Credit Obligations | | | | | 78,660,280 | 79,340,978 | 221,102 | XXX |
| 38379R-CB-7 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-188 CLASS Z 3.000% 07/16/57 | 06/01/2025 | Interest Capitalization | | 22,056 | 22,056 | 0 | 1.A |
| 1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 22,056 | 22,056 | 0 | XXX |
| 38376G-2S-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011 103 CLASS Z 3.740% 12/16/51 | 06/01/2025 | Interest Capitalization | | 13,483 | 13,483 | 0 | 1.A |
| 38376G-4U-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011 121 CLASS Z 3.450% 08/16/51 | 06/01/2025 | Interest Capitalization | | 8,779 | 8,779 | 0 | 1.A |
| 38376G-W5-5 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2011-86 CLASS Z 3.641% 04/16/53 | 06/01/2025 | Interest Capitalization | | 12,914 | 12,914 | 0 | 1.A |
| 38378B-AP-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011 164 CLASS Z 3.470% 07/16/53 | 06/01/2025 | Interest Capitalization | | 9,037 | 9,037 | 0 | 1.A |
| 38378B-SW-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.456% 09/16/53 | 06/01/2025 | Interest Capitalization | | 2,054 | 2,054 | 0 | 1.A |
| 38378K-R8-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-118 CLASS Z 2.733% 01/16/55 | 06/01/2025 | Interest Capitalization | | 14,217 | 14,217 | 0 | 1.A |
| 38378N-F8-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-50 CLASS ZC 3.480% 09/16/55 | 06/01/2025 | Interest Capitalization | | 27,217 | 27,217 | 0 | 1.A |
| 38378N-HX-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-179 CLASS Z 2.884% 01/16/55 | 06/01/2025 | Interest Capitalization | | 196,338 | 196,338 | 0 | 1.A |
| 38378N-TE-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-14 CLASS Z 3.627% 11/16/53 | 06/01/2025 | Interest Capitalization | | 137,648 | 137,648 | 0 | 1.A |
| 38378N-WJ-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-17 CLASS ZA 3.531% 05/16/55 | 06/01/2025 | Interest Capitalization | | 130,460 | 130,460 | 0 | 1.A |
| 38379K-F8-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2015-120 CLASS Z 3.250% 03/16/57 | 06/01/2025 | Interest Capitalization | | 25,703 | 25,703 | 0 | 1.A |
| 38379K-J6-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.910% 07/16/57 | 06/01/2025 | Interest Capitalization | | 33,637 | 33,637 | 0 | 1.A |
| 38379R-YD-9 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-69 CLASS Z 2.500% 07/16/59 | 06/01/2025 | Interest Capitalization | | 14,471 | 14,471 | 0 | 1.A |
| 38379U-AH-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2015-189 CLASS ZE 3.000% 01/16/57 | 06/01/2025 | Interest Capitalization | | 13,218 | 13,218 | 0 | 1.A |
| 38379U-NX-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2016-52 CLASS Z 3.006% 03/16/58 | 06/01/2025 | Interest Capitalization | | 16,828 | 16,828 | 0 | 1.A |
| 38379U-X2-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2016-158 CLASS Z 2.800% 06/16/58 | 06/01/2025 | Interest Capitalization | | 64,048 | 64,048 | 0 | 1.A |
| 38380M-6D-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60 | 06/01/2025 | Interest Capitalization | | 31,420 | 31,420 | 0 | 1.A |
| 38380M-YW-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60 | 06/01/2025 | Interest Capitalization | | 72,538 | 72,538 | 0 | 1.A |
| 38380N-MF-3 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-109 CLASS Z 2.600% 04/16/60 | 06/01/2025 | Interest Capitalization | | 22,259 | 22,259 | 0 | 1.A |
| 38380P-YJ-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2020-111 CLASS Z 2.750% 09/15/62 | 06/01/2025 | Interest Capitalization | | 20,465 | 20,465 | 0 | 1.A |
| 38380R-4R-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-60 CLASS Z 1.750% 05/16/63 | 06/01/2025 | Interest Capitalization | | 25,337 | 25,337 | 0 | 1.A |
| 38380R-V3-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-71 CLASS Z 1.820% 10/16/62 | 06/01/2025 | Interest Capitalization | | 26,822 | 26,822 | 0 | 1.A |
| 38381D-BE-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-70 CLASS Z 1.750% 04/16/63 | 06/01/2025 | Interest Capitalization | | 14,076 | 14,076 | 0 | 1.A |
| 38381D-BS-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-079 CLASS Z 1.750% 08/16/63 | 06/01/2025 | Interest Capitalization | | 23,426 | 23,426 | 0 | 1.A |
| 38381D-DV-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-80 CLASS Z 1.500% 12/16/62 | 06/01/2025 | Interest Capitalization | | 22,668 | 22,668 | 0 | 1.A |
| 38381D-ES-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-88 CLASS Z 1.830% 09/16/62 | 06/01/2025 | Interest Capitalization | | 39,355 | 39,355 | 0 | 1.A |
| 38381D-KR-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-100 CLASS Z 1.750% 06/16/63 | 06/01/2025 | Interest Capitalization | | 41,862 | 41,862 | 0 | 1.A |
| 38381D-MA-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 21-106 CLASS Z 1.830% 04/16/63 | 06/01/2025 | Interest Capitalization | | 33,958 | 33,958 | 0 | 1.A |
| 38381D-QK-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-109 CLASS Z 1.500% 12/16/62 | 06/01/2025 | Interest Capitalization | | 15,887 | 15,887 | 0 | 1.A |
| 38381D-SC-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-101 CLASS Z 1.750% 04/16/63 | 06/01/2025 | Interest Capitalization | | 28,353 | 28,353 | 0 | 1.A |
| 38381D-UA-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-129 CLASS Z 1.750% 06/16/63 | 06/01/2025 | Interest Capitalization | | 18,686 | 18,686 | 0 | 1.A |
| 38381D-XA-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-133 CLASS Z 1.800% 07/16/63 | 06/01/2025 | Interest Capitalization | | 24,070 | 24,070 | 0 | 1.A |
| 38381D-YB-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-127 CLASS Z 2.000% 10/16/63 | 06/01/2025 | Interest Capitalization | | 10,778 | 10,778 | 0 | 1.A |
| 38381E-3W-6 | GOVERNMENT NATIONAL AGENCY SERIES 2022-53 CLASS Z 2.000% 06/16/64 | 06/01/2025 | Interest Capitalization | | 52,820 | 52,820 | 0 | 1.A |
| 38381E-7D-4 | GOVERNMENT NATIONAL AGENCY SERIES 22-73 CLASS Z 2.000% 07/16/64 | 06/01/2025 | Interest Capitalization | | 41,484 | 41,484 | 0 | 1.A |
| 38381E-8F-8 | GOVERNMENT NATIONAL AGENCY SERIES 2022-91 CLASS Z 2.000% 07/16/64 | 06/01/2025 | Interest Capitalization | | 100,702 | 100,702 | 0 | 1.A |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 38381E-F2-9 | GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64 | 06/01/2025 | Interest Capitalization | | 7,865 | 7,865 | 0 | 1.A |
| 38381E-J8-2 | GOVERNMENT NATIONAL AGENCY SERIES 2022-26 CLASS Z 1.500% 02/16/64 | 06/01/2025 | Interest Capitalization | | 29,492 | 29,492 | 0 | 1.A |
| 38381E-XG-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64 | 06/01/2025 | Interest Capitalization | | 37,015 | 37,015 | 0 | 1.A |
| 38381H-JS-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2022-109 CLASS LZ 2.250% 08/16/64 | 06/01/2025 | Interest Capitalization | | 59,949 | 59,949 | 0 | 1.A |
| 1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 1,521,339 | 1,521,339 | 0 | XXX |
| 3136AQ-XL-9 | FANNIE MAE SERIES 2015-89 CLASS AZ 3.500% 12/25/45 | 06/01/2025 | Interest Capitalization | | 42,232 | 42,232 | 0 | 1.A |
| 3136AR-VY-1 | FANNIE MAE SERIES 2016-17 CLASS KZ 3.000% 04/25/46 | 06/01/2025 | Interest Capitalization | | 25,600 | 25,600 | 0 | 1.A |
| 3136B3-Q6-0 | FANNIE MAE SERIES 2019-6 CLASS GZ 4.000% 03/25/59 | 06/01/2025 | Interest Capitalization | | 26,736 | 26,736 | 0 | 1.A |
| 3136B7-EA-5 | FANNIE MAE SERIES 2019-64 CLASS AZ 3.500% 11/25/59 | 06/01/2025 | Interest Capitalization | | 15,012 | 15,012 | 0 | 1.A |
| 3136BA-B4-5 | FANNIE MAE SERIES 2020-49 CLASS CZ 2.000% 07/25/50 | 06/01/2025 | Interest Capitalization | | 4,130 | 4,130 | 0 | 1.A |
| 3136BL-M3-1 | FANNIE MAE SERIES 2022-7 CLASS ZG 3.000% 02/25/52 | 06/01/2025 | Interest Capitalization | | 19,080 | 19,080 | 0 | 1.A |
| 3137BS-SU-8 | FREDDIE MAC SERIES 4634 CLASS ZM 5.000% 11/15/56 | 06/01/2025 | Interest Capitalization | | 40,901 | 40,901 | 0 | 1.A |
| 3137FD-BN-1 | FREDDIE MAC SERIES 4745 CLASS CZ 3.500% 01/15/48 | 06/01/2025 | Interest Capitalization | | 28,265 | 28,265 | 0 | 1.A |
| 3137FU-B6-0 | FREDDIE MAC SERIES 4994 CLASS AZ 2.000% 06/25/50 | 06/01/2025 | Interest Capitalization | | 4,130 | 4,130 | 0 | 1.A |
| 31418F-AW-7 | FNMA POOL FN MA5420 5.500% 07/01/54 | 04/01/2025 | BANK OF AMERICA | | (135,927) | (136,380) | (271) | 1.A |
| 1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 70,159 | 69,706 | (271) | XXX |
| 38380P-PY-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2020-88 CLASS Z 2.650% 04/16/60 | 06/01/2025 | Interest Capitalization | | 23,792 | 23,792 | 0 | 1.A |
| 1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 23,792 | 23,792 | 0 | XXX |
| 267951-AA-9 | ELLINGTON FINANCIAL MORTGAGE T SERIES 2025-RM1 CLASS A1A 144A 5.000% 05/25/55 | 05/15/2025 | NOMURA SECURITIES | | 942,448 | 1,000,000 | 0 | 1.A FE |
| 83444E-AA-7 | SOLVE FUNDING TRUST SERIES 2025-HEC1 CLASS A 144A 0.000% 07/25/55 | 06/24/2025 | NOMURA SECURITIES | | 1,937,389 | 2,000,000 | 0 | 2.B FE |
| 1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | 2,879,837 | 3,000,000 | 0 | XXX |
| 12809#-AA-2 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 4.150% 06/17/35 | 06/23/2025 | PRIVATE DIRECT | | 2,531,797 | 2,071,238 | 0 | 1.A FE |
| 12809#-AB-0 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 0.001% 06/23/35 | 06/23/2025 | PRIVATE DIRECT | | 166,075 | 273,336 | 0 | 1.D FE |
| 12809#-AC-8 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 0.001% 06/23/35 | 06/23/2025 | PRIVATE DIRECT | | 86,229 | 203,280 | 0 | 1.G FE |
| 12809#-AD-6 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 0.001% 06/23/35 | 06/23/2025 | PRIVATE DIRECT | | 0 | 2 | 0 | 2.C FE |
| 12809#-AE-4 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 0.001% 06/23/35 | 06/23/2025 | PRIVATE DIRECT | | 0 | 2 | 0 | 3.B FE |
| 12809#-AF-1 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 0.001% 06/23/35 | 06/23/2025 | PRIVATE DIRECT | | 0 | 2 | 0 | 4.B FE |
| 001210-AW-3 | AGL CLO 19 LTD SERIES 2022-19A CLASS 144A 6.269% 07/21/38 | 06/27/2025 | NOMURA SECURITIES | | 1,000,000 | 1,000,000 | 0 | 1.F FE |
| 00177J-CA-1 | AMERICAN MONEY MANAGEMENT SERIES 2020-23A CLASS CR3 144A 6.330% 07/17/38 | 06/27/2025 | BANK OF AMERICA | | 4,500,000 | 4,500,000 | 0 | 1.F FE |
| 00177R-AQ-0 | AMERICAN MONEY MANAGEMENT SERIES 2023-26A CLASS CR 144A 6.456% 04/15/36 | 04/01/2025 | RBC CAPITAL MARKETS | | 2,000,000 | 2,000,000 | 0 | 1.F FE |
| 05685N-AU-4 | BAIN CAPITAL CREDIT CLO LIMITE SERIES 2023-1A CLASS CR 144A 6.375% 07/16/38 | 05/19/2025 | JEFFERIES & COMPANY INC | | 1,000,000 | 1,000,000 | 0 | 1.F FE |
| 05766E-AQ-5 | BALBOA BAY LOAN FUNDING LTD SERIES 2022-1A CLASS CR 144A 6.569% 04/20/37 | 04/03/2025 | GOLDMAN SACHS & CO. | | 500,000 | 500,000 | 0 | 1.F FE |
| 67402L-AU-0 | OAKTREE CLO LTD SERIES 2022-1A CLASS CRR 144A 6.206% 07/15/38 | 06/23/2025 | Mizuho Securities USA Inc | | 1,000,000 | 1,000,000 | 0 | 1.F FE |
| 67514U-AW-1 | OCEAN TRAILS CLO SERIES 2020-8A CLASS BRR 144A 6.006% 07/15/34 | 04/03/2025 | PERFORMANCE TRUST CAP PARTNERS | | 994,300 | 1,000,000 | 13,281 | 1.B FE |
| 67579A-BC-0 | OCTAGON 64 LTD SERIES 2022-1A CLASS CR 144A 6.266% 07/21/37 | 05/27/2025 | BANK OF AMERICA | | 500,000 | 500,000 | 0 | 1.E FE |
| 69703F-AL-5 | PALMER SQUARE LOAN FUNDING LTD SERIES 2023-2A CLASS A2R 144A 5.782% 01/25/32 | 04/01/2025 | CITIGROUP GLOBAL MARKETS | | 2,000,000 | 2,000,000 | 0 | 1.A FE |
| 69703F-AN-1 | PALMER SQUARE LOAN FUNDING LTD SERIES 2023-2A CLASS BR 144A 6.032% 01/25/32 | 04/01/2025 | CITIGROUP GLOBAL MARKETS | | 1,000,000 | 1,000,000 | 0 | 1.D FE |
| 69915N-AN-8 | PARALLEL LTD SERIES 2023-1A CLASS BR 144A 6.319% 07/20/36 | 06/12/2025 | CITIGROUP GLOBAL MARKETS | | 5,000,000 | 5,000,000 | 0 | 1.F FE |
| 92908@-AA-6 | VOYA BAM PC 2025 1 CL A 5.999% 07/25/38 | 05/30/2025 | PRIVATE DIRECT | | 6,250,000 | 6,250,000 | 0 | 1.A PL |
| 92908@-AB-4 | VOYA BAM PC 2025 1 CL B 6.439% 07/25/38 | 05/30/2025 | PRIVATE DIRECT | | 2,043,750 | 2,043,750 | 0 | 1.C PL |
| 92908@-AC-2 | VOYA BAM PC 2025 1 CL C 7.139% 07/25/38 | 05/30/2025 | PRIVATE DIRECT | | 812,500 | 812,500 | 0 | 1.F PL |
| 92908@-AD-0 | VOYA BAM PC 2025 1 CL D 8.339% 07/25/38 | 05/30/2025 | PRIVATE DIRECT | | 950,000 | 950,000 | 0 | 2.B PL |
| 92908@-AE-8 | VOYA BAM PC 2025 1 CL E 11.839% 07/25/38 | 05/30/2025 | PRIVATE DIRECT | | 752,500 | 752,500 | 0 | 3.B PL |
| 92908@-AF-5 | VOYA BAM PC 2025 1 CL F 15.339% 07/25/38 | 05/30/2025 | PRIVATE DIRECT | | 503,750 | 503,750 | 0 | 4.B PL |
| 1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated) | | | | | 33,590,901 | 33,360,360 | 13,281 | XXX |
| 00249H-AA-1 | AXMF SERIES 25 SBRR1 CLASS A 144A 5.980% 04/27/58 | 06/18/2025 | PERFORMANCE TRUST CAP PARTNERS | | 495,059 | 500,000 | 4,319 | 1.G FE |
| 10638G-AA-1 | BREAN ASSET BACKED SECURITIES SERIES 2025-RM11 CLASS A1 144A 4.750% 05/25/65 | 05/14/2025 | BREAN CAPITAL LLC. | | 480,586 | 500,000 | 0 | 1.A FE |
| 44571A-AA-2 | HUNTER POINT CAPITAL GPFS NOTE HPCGP 7.329% 10/15/36 | 05/23/2025 | PRIVATE DIRECT | | 340,426 | 340,426 | 0 | 1.F PL |
| 529493-AG-3 | LEXINGTON NOTES ISSUER II D LEXII 8.729% 12/04/36 | 04/10/2025 | PRIVATE DIRECT | | 95,588 | 95,588 | 0 | 2.B PL |
| 69865@-AA-5 | PANTHEON SALUS SR CRE SECOND I PANTHEON 7.210% 04/30/34 | 06/18/2025 | PRIVATE DIRECT | | 589,494 | 589,494 | 0 | 1.G PL |
| 69865@-AB-3 | PANTHEON SALUS SR CRE SECOND I PANTHEON 8.940% 04/30/34 | 06/18/2025 | PRIVATE DIRECT | | 353,697 | 353,697 | 0 | 2.C PL |
| 73072D-AA-9 | POINT SECURITIZATION TRUST SERIES 2025-1 CLASS A1 144A 6.250% 06/25/55 | 05/16/2025 | BARCLAYS CAPITAL | | 247,078 | 250,000 | 0 | 1.G FE |
| 78517Q-AA-2 | SABAL ISSUER 2025-1 LLC SERIES 2025-1A CLASS A 144A 6.280% 11/01/60 | 04/15/2025 | BANK OF AMERICA | | 3,953,228 | 4,000,000 | 0 | 1.G FE |
| 91528B-AA-5 | UNLOCK HEA TRUST SERIES 2025-1 CLASS A 144A 6.750% 07/25/41 | 06/25/2025 | JEFFERIES & COMPANY INC | | 992,523 | 1,000,000 | 5,438 | 2.B FE |
| 92918W-AA-5 | VOYA REIDF CLASS A SENIOR NOTE 7.581% 10/01/30 | 05/28/2025 | DIRECT | | 301,148 | 301,148 | 0 | 2.B PL |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Date Acquired | 4<br>Name of Vendor | 5<br>Number of Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued Interest and Dividends | 9<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|
| 1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | 7,848,827 | 7,930,353 | 9,757 | XXX |
| 92909@-AA-5 | VOYA EMMC REVOLV PROM NOTES CL 8.579% 11/30/34 | 04/15/2025 | DIRECT | | 156,716 | 156,716 | 0 | 2.C PL |
| 1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated) | | | | | 156,716 | 156,716 | 0 | XXX |
| 31745#-AA-9 | FCI 2019-1 NOTE 2019-1 5.750% 10/24/29 | 06/01/2025 | Interest Capitalization | | 20,592 | 20,592 | 0 | 1.E PL |
| 95058X-AH-1 | WENDYS FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.080% 06/15/49 | 06/18/2025 | DIRECT | | 5,103,289 | 5,309,512 | 1,805 | 2.B FE |
| 1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated) | | | | | 5,123,881 | 5,330,104 | 1,805 | XXX |
| 1889999999. Total - Asset-Backed Securities (Unaffiliated) | | | | | 51,080,792 | 51,257,710 | 24,572 | XXX |
| 1899999999. Total - Asset-Backed Securities (Affiliated) | | | | | 156,716 | 156,716 | 0 | XXX |
| 1909999997. Total - Asset-Backed Securities - Part 3 | | | | | 51,237,508 | 51,414,426 | 24,572 | XXX |
| 1909999998. Total - Asset-Backed Securities - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 1909999999. Total - Asset-Backed Securities | | | | | 51,237,508 | 51,414,426 | 24,572 | XXX |
| 2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities | | | | | 129,897,788 | 130,755,404 | 245,674 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | 0 | XXX | 0 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | 0 | XXX | 0 | XXX |
| 92913T-70-3 | VOYAEM MRKTS INDX PORT SERV | 05/08/2025 | BANK OF NEW YORK | 71.250 | 1,675 | | 0 | |
| 92913T-87-7 | VOYAEM MRKTS INDX PORT SERV | 05/08/2025 | BANK OF NEW YORK | 20.690 | 1,383 | | 0 | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | 3,058 | XXX | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | 3,058 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | 3,058 | XXX | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | 3,058 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | 129,900,846 | XXX | 245,674 | XXX |

STATEMENT AS OF JUNE 30, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | | |
| 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 |
| 912810-UK-2 | US TREASURY N B 4.750% 05/15/55 | 06/20/2025 | MORGAN STANLEY & CO. INC. | | 979,375 | 1,000,000 | 972,109 | 0 | 0 | 0 | 0 | 0 | 0 | 972,109 | 0 | 7,266 | 7,266 | 5,034 | 05/15/2055 | 1.A |
| 0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | 979,375 | 1,000,000 | 972,109 | 0 | 0 | 0 | 0 | 0 | 0 | 972,109 | 0 | 7,266 | 7,266 | 5,034 | XXX | XXX |
| 16882L-AA-0 | CHILE ELECTRICITY LUX SERIES 144A 5.580% 10/20/35 | 04/20/2025 | Redemption 100.0000 | | 37,117 | 37,117 | 37,117 | 37,117 | 0 | 0 | 0 | 0 | 0 | 37,117 | 0 | 0 | 0 | 1,013 | 10/20/2035 | 1.G FE |
| 465077-AL-9 | ISRAEL ELECTRIC CORP LTD SERIES REGS 4.250% 08/14/28 | 04/16/2025 | Various | | 6,377,250 | 6,600,000 | 6,539,874 | 6,576,161 | 0 | 1,851 | 0 | 1,851 | 0 | 6,578,013 | 0 | (200,763) | (200,763) | 192,454 | 08/14/2028 | 2.A FE |
| 0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities | | | | | 6,414,367 | 6,637,117 | 6,576,991 | 6,613,278 | 0 | 1,851 | 0 | 1,851 | 0 | 6,615,130 | 0 | (200,763) | (200,763) | 193,467 | XXX | XXX |
| 130795-Z6-7 | CALIFORNIA ST STWD CMNTYS DEV 7.550% 05/15/40 | 05/15/2025 | Call 100.0000 | | 5,000 | 5,000 | 6,224 | 6,021 | 0 | (38) | 0 | (38) | 0 | 5,983 | 0 | (983) | (983) | 189 | 05/15/2040 | 1.C FE |
| 462590-NG-1 | IOWA ST STUDENT LOAN LIQUIDITY SERIES A 5.080% 12/01/39 | 06/01/2025 | Call 100.0000 | | 55,000 | 55,000 | 55,000 | 55,000 | 0 | 0 | 0 | 0 | 0 | 55,000 | 0 | 0 | 0 | 1,397 | 12/01/2039 | 1.C FE |
| 57429L-AM-8 | MARYLAND ST TRANSPRTN AUTH LTD 6.650% 07/01/32 | 04/16/2025 | WELLS FARGO | | 305,503 | 290,000 | 341,029 | 321,142 | 0 | (2,028) | 0 | (2,028) | 0 | 319,114 | 0 | (13,611) | (13,611) | 15,321 | 07/01/2032 | 1.G FE |
| 60416T-RS-9 | MINNESOTA ST HSG FIN AGY SERIES F 4.707% 07/01/41 | 05/01/2025 | Call 100.0000 | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 196 | 07/01/2041 | 1.B FE |
| 60636A-MR-1 | MISSOURI ST HLTH EDUCTNL FACS SERIES A 3.471% 01/15/36 | 04/16/2025 | BANK OF AMERICA | | 2,591,940 | 3,000,000 | 2,896,950 | 2,931,802 | 0 | 1,475 | 0 | 1,475 | 0 | 2,933,276 | 0 | (341,336) | (341,336) | 78,676 | 01/15/2036 | 1.B FE |
| 66285W-FT-8 | N TX TOLLWAY AUTH REVENUE SERIES B-1 8.410% 02/01/30 | 04/16/2025 | WELLS FARGO | | 1,373,677 | 1,264,000 | 1,556,604 | 1,401,563 | 0 | 8,379 | 0 | 8,379 | 0 | 1,409,943 | 0 | (36,265) | (36,265) | 75,593 | 02/01/2030 | 1.G FE |
| 0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues | | | | | 4,336,120 | 4,619,000 | 4,860,807 | 4,720,528 | 0 | 7,788 | 0 | 7,788 | 0 | 4,728,316 | 0 | (392,195) | (392,195) | 171,372 | XXX | XXX |
| 00176@-AA-4 | AMF FLORENCE LLC 3.210% 12/31/35 | 06/30/2025 | Redemption 100.0000 | | 207,672 | 207,672 | 207,672 | 207,672 | 0 | 0 | 0 | 0 | 0 | 207,672 | 0 | 0 | 0 | 3,333 | 12/31/2035 | 2.B PL |
| 05637*-AA-8 | BIF III HOLTWOOD HOLDCO BORROW 7.750% 02/15/33 | 05/15/2025 | Redemption 100.0000 | | 67,238 | 67,238 | 67,238 | 67,238 | 0 | 0 | 0 | 0 | 0 | 67,238 | 0 | 0 | 0 | 2,605 | 02/15/2033 | 3.A |
| 07387#-AA-2 | BEAR SWAMP FINANCE LP 4.890% 10/08/25 | 06/30/2025 | Redemption 100.0000 | | 4,505 | 4,505 | 4,506 | 4,483 | 0 | 22 | 0 | 22 | 0 | 4,505 | 0 | 0 | 0 | 46 | 10/08/2025 | 3.A PL |
| 10240*-AA-7 | BOWIE ACQUISITIONS LLC 3.920% 09/30/38 | 06/30/2025 | Redemption 100.0000 | | 22,415 | 22,415 | 22,415 | 22,415 | 0 | 0 | 0 | 0 | 0 | 22,415 | 0 | 0 | 0 | 439 | 09/30/2038 | 2.C PL |
| 10567@-AA-0 | BRAVES STADIUM COMPANY LLC STADIUM COMPANY LLC 3.770% 09/30/41 | 04/08/2025 | Redemption 100.0000 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 32 | 09/30/2041 | 2.A PL |
| 113804-AD-0 | BROOKLYN NAVY YARD COGENERATIO YARD COGENE 5.020% 12/31/40 | 06/30/2025 | Various | | 18,799 | 18,799 | 18,799 | 18,799 | 0 | 0 | 0 | 0 | 0 | 18,799 | 0 | 0 | 0 | 480 | 12/31/2040 | 2.C PL |
| 12524@-AA-8 | CED WIND HOLDINGS LLC CED WIND 4.410% 12/31/28 | 06/30/2025 | Various | | 160,044 | 160,044 | 160,044 | 160,044 | 0 | 0 | 0 | 0 | 0 | 160,044 | 0 | 0 | 0 | 3,529 | 12/31/2028 | 2.C |
| 14268*-AA-6 | CARLSBAD HOLDCO LLC 4.210% 12/31/38 | 04/30/2025 | Various | | 13,163 | 13,163 | 13,163 | 13,163 | 0 | 0 | 0 | 0 | 0 | 13,163 | 0 | 0 | 0 | 277 | 12/31/2038 | 2.C PL |
| 15005#-AA-7 | CED UPTON COUNTY SOLAR LLC 4.450% 06/30/42 | 06/30/2025 | Various | | 50,322 | 50,322 | 50,322 | 50,322 | 0 | 0 | 0 | 0 | 0 | 50,322 | 0 | 0 | 0 | 1,120 | 06/30/2042 | 2.C |
| 167885-A#-9 | CHICAGO PARKING METERS LLC 5.070% 12/30/33 | 06/30/2025 | Various | | 120,710 | 120,710 | 120,710 | 120,710 | 0 | 0 | 0 | 0 | 0 | 120,710 | 0 | 0 | 0 | 3,060 | 12/30/2033 | 2.B PL |
| 26860#-AA-8 | EIF PIO PICO LLC 4.170% 12/31/41 | 06/30/2025 | Redemption 100.0000 | | 23,248 | 23,248 | 23,248 | 23,248 | 0 | 0 | 0 | 0 | 0 | 23,248 | 0 | 0 | 0 | 485 | 12/31/2041 | 1.G PL |
| 29252B-AA-7 | ENBRIDGE PIPELINES SOUTHE 3.980% 06/30/40 | 06/30/2025 | Various | | 131,888 | 131,888 | 131,888 | 120,868 | 0 | 11,020 | 0 | 11,020 | 0 | 131,888 | 0 | 0 | 0 | 2,973 | 06/30/2040 | 1.G PL |
| 30306V-A@-8 | FLNG LIQUEFACTION 3 LLC 3 LLC 4.360% 06/30/39 | 06/30/2025 | Various | | 208,890 | 208,890 | 208,890 | 208,890 | 0 | 0 | 0 | 0 | 0 | 208,890 | 0 | 0 | 0 | 4,554 | 06/30/2039 | 2.C FE |
| 35877#-AA-0 | FRISCO HQ OPERATIONS LLC HQ OPERATIONS LLC 4.130% 12/15/37 | 06/15/2025 | Various | | 123,602 | 123,602 | 123,602 | 123,602 | 0 | 0 | 0 | 0 | 0 | 123,602 | 0 | 0 | 0 | 2,552 | 12/15/2037 | 2.C PL |
| 39813#-AB-7 | GRIDFLEX GENERATION LLC 5.750% 12/31/30 | 06/30/2025 | Redemption 100.0000 | | 92,237 | 92,237 | 91,829 | 91,680 | 0 | 413 | 0 | 413 | 0 | 92,237 | 0 | 0 | 0 | 2,645 | 12/31/2030 | 3.B PL |
| 43148#-AA-7 | HILL TOP ENERGY CENTER LLC ENERGY CENTER LLC 5.830% 12/31/29 | 06/26/2025 | Call 104.5587 | | 5,525,693 | 5,284,775 | 5,284,775 | 5,284,775 | 0 | 0 | 0 | 0 | 0 | 5,525,693 | 0 | 0 | 0 | 391,546 | 12/31/2029 | 3.A PL |
| 48255@-AA-7 | KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51 | 06/15/2025 | Redemption 100.0000 | | 126,603 | 126,603 | 126,603 | 126,603 | 0 | 0 | 0 | 0 | 0 | 126,603 | 0 | 0 | 0 | 1,899 | 03/15/2051 | 2.A PL |
| 50247@-AA-4 | LV STADIUM EVENTS CO LLC 3.360% 06/30/45 | 06/30/2025 | Redemption 100.0000 | | 32,171 | 32,171 | 32,171 | 32,171 | 0 | 0 | 0 | 0 | 0 | 32,171 | 0 | 0 | 0 | 540 | 06/30/2045 | 2.A PL |
| 52678@-AB-6 | LERADO INVESTMENTS LLC 6.290% 03/31/36 | 06/30/2025 | Redemption 100.0000 | | 103,188 | 103,188 | 103,188 | 103,188 | 0 | 0 | 0 | 0 | 0 | 103,188 | 0 | 0 | 0 | 3,245 | 03/31/2036 | 2.B PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 60040#-AA-0 | MILLENNIUM PIPELINE CO LLC 5.330% 06/30/27 | 06/30/2025 | Various | | 249,706 | 249,706 | 251,054 | 250,500 | 0 | (794) | 0 | (794) | 0 | 249,706 | 0 | 0 | 0 | 6,073 | 06/30/2027 | 1.G PL |
| 60040#-AB-8 | MILLENNIUM PIPELINE CO LLC 6.000% 06/30/32 | 06/30/2025 | Various | | 135,220 | 135,220 | 137,773 | 136,185 | 0 | (965) | 0 | (965) | 0 | 135,220 | 0 | 0 | 0 | 4,057 | 06/30/2032 | 1.G PL |
| 65341*-AA-9 | NEXTERA ENERGY PIPELINE HOLDIN 6.550% 08/01/52 | 05/31/2025 | Redemption 100.0000 | | 50,773 | 50,773 | 50,773 | 50,773 | 0 | 0 | 0 | 0 | 0 | 50,773 | 0 | 0 | 0 | 1,663 | 08/01/2052 | 2.A PL |
| 71953*-AA-6 | PIBB MEMBER LLC PIBBMEM 6.410% 12/20/49 | 06/20/2025 | Redemption 100.0000 | | 16,394 | 16,394 | 16,394 | 16,394 | 0 | 0 | 0 | 0 | 0 | 16,394 | 0 | 0 | 0 | 496 | 12/20/2049 | 2.B PL |
| 82340*-AA-5 | SHEPHERDS FLAT FUNDING TRUST 6.950% 04/30/32 | 04/30/2025 | Redemption 100.0000 | | 5,196 | 5,196 | 5,196 | 5,196 | 0 | 0 | 0 | 0 | 0 | 5,196 | 0 | 0 | 0 | 181 | 04/30/2032 | 2.B FE |
| 82340*-AB-3 | SHEPHERDS FLAT FUNDING TRUST 4.480% 04/30/32 | 04/30/2025 | Various | | 628,683 | 628,683 | 633,300 | 631,124 | 0 | (2,441) | 0 | (2,441) | 0 | 628,683 | 0 | 0 | 0 | 14,083 | 04/30/2032 | 1.B FE |
| 83416W-AA-1 | SOLAR STAR FUNDING LLC SERIES 144A 5.375% 06/30/35 | 06/30/2025 | Various | | 221,660 | 221,660 | 223,950 | 223,471 | 0 | (1,811) | 0 | (1,811) | 0 | 221,660 | 0 | 0 | 0 | 5,957 | 06/30/2035 | 2.B FE |
| 88104#-AA-4 | TERRAFORM UTILITY SOLAR X 4.590% 08/31/40 | 06/30/2025 | Various | | 54,521 | 54,521 | 54,521 | 54,521 | 0 | 0 | 0 | 0 | 0 | 54,521 | 0 | 0 | 0 | 1,251 | 08/31/2040 | 2.C PL |
| 88307*-AA-3 | TEXOMA WIND LLC 4.120% 06/30/34 | 06/30/2025 | Redemption 100.0000 | | 277,821 | 277,821 | 277,821 | 277,821 | 0 | 0 | 0 | 0 | 0 | 277,821 | 0 | 0 | 0 | 5,723 | 06/30/2034 | 2.C PL |
| 92838@-AA-1 | VISTA RIDGE LLC 2.570% 10/14/49 | 06/30/2025 | Redemption 100.0000 | | 17,711 | 17,711 | 17,711 | 17,711 | 0 | 0 | 0 | 0 | 0 | 17,711 | 0 | 0 | 0 | 228 | 10/14/2049 | 1.F PL |
| 92980*-AB-7 | W2W FINANCE LLC 4.600% 01/31/32 | 06/30/2025 | Redemption 100.0000 | | 8,778 | 8,778 | 8,778 | 8,778 | 0 | 0 | 0 | 0 | 0 | 8,778 | 0 | 0 | 0 | 202 | 01/31/2032 | 2.B PL |
| 98581*-AA-9 | YELLOWSTONE ENERGY LTD ENERGY LTD 5.750% 12/31/26 | 06/30/2025 | Various | | 121,514 | 121,514 | 121,514 | 121,514 | 0 | 0 | 0 | 0 | 0 | 121,514 | 0 | 0 | 0 | 3,494 | 12/31/2026 | 2.B |
| K7017#-AA-8 | MERIDIAN SPIRIT APS SPIRIT APS 4.110% 08/01/30 | 06/30/2025 | Various | | 131,072 | 131,072 | 131,072 | 131,072 | 0 | 1 | 0 | 1 | 0 | 131,072 | 0 | 0 | 0 | 2,694 | 08/01/2030 | 2.A FE |
| P3753#-AA-0 | ERGON PERU SAC 4.870% 06/30/34 | 06/30/2025 | Redemption 100.0000 | | 23,105 | 23,105 | 23,105 | 22,118 | 0 | 987 | 0 | 987 | 0 | 23,105 | 0 | 0 | 0 | 562 | 06/30/2034 | 2.C PL |
| P4920#-AA-6 | GREENFIELD SPV I SAPI DE CV SPV I SAPI DE CV 5.550% 12/31/32 | 06/30/2025 | Redemption 100.0000 | | 91,107 | 91,107 | 91,107 | 88,638 | 0 | 2,469 | 0 | 2,469 | 0 | 91,107 | 0 | 0 | 0 | 2,528 | 12/31/2032 | 2.C PL |
| Q3974@-AA-4 | GIP TITANIUM FINCO PTY LTD 2.800% 03/31/36 | 06/30/2025 | Redemption 100.0000 | | 11,182 | 11,182 | 11,182 | 11,182 | 0 | 0 | 0 | 0 | 0 | 11,182 | 0 | 0 | 0 | 157 | 03/31/2036 | 2.B PL |
| Q6489*-AA-7 | NHK PTY LTD 7.130% 11/15/32 | 05/15/2025 | Redemption 100.0000 | | 33,471 | 33,471 | 33,471 | 33,471 | 0 | 0 | 0 | 0 | 0 | 33,471 | 0 | 0 | 0 | 1,193 | 11/15/2032 | 3.A FE |
| 0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated) | | | | | 9,110,302 | 8,869,384 | 8,879,785 | 8,860,340 | 0 | 8,901 | 0 | 8,901 | 0 | 9,110,302 | 0 | 0 | 0 | 475,902 | XXX | XXX |
| 00817Y-AM-0 | AETNA INC 4.125% 11/15/42 | 04/25/2025 | BANK OF NEW YORK | | 764,290 | 1,000,000 | 916,300 | 933,653 | 0 | 776 | 0 | 776 | 0 | 934,430 | 0 | (170,140) | (170,140) | 18,677 | 11/15/2042 | 2.B FE |
| 01185*-AA-3 | ALASKA VENTURES LLC 4.670% 06/30/33 | 06/30/2025 | Various | | 194,199 | 194,199 | 194,199 | 194,196 | 0 | 2 | 0 | 2 | 0 | 194,199 | 0 | 0 | 0 | 4,535 | 06/30/2033 | 2.C PL |
| 04317@-AH-1 | ARTHUR J GALLAGHER & CO 4.980% 02/27/29 | 06/24/2025 | Various | | 6,092,082 | 6,100,000 | 6,100,000 | 6,100,000 | 0 | 0 | 0 | 0 | 0 | 6,100,000 | 0 | (7,918) | (7,918) | 250,619 | 02/27/2029 | 2.A FE |
| 04317@-AQ-1 | ARTHUR J GALLAGHER & CO 4.400% 06/02/26 | 06/24/2025 | Various | | 5,263,429 | 5,300,000 | 5,300,000 | 5,300,000 | 0 | 0 | 0 | 0 | 0 | 5,300,000 | 0 | (36,571) | (36,571) | 130,851 | 06/02/2026 | 2.A FE |
| 04317@-AR-9 | ARTHUR J GALLAGHER & CO 4.550% 06/02/28 | 06/24/2025 | Various | | 2,866,053 | 2,900,000 | 2,900,000 | 2,900,000 | 0 | 0 | 0 | 0 | 0 | 2,900,000 | 0 | (33,947) | (33,947) | 74,039 | 06/02/2028 | 2.A FE |
| 04317@-BS-6 | ARTHUR J & CO 3.990% 01/30/30 | 06/24/2025 | Various | | 2,959,134 | 3,100,000 | 3,100,000 | 3,100,000 | 0 | 0 | 0 | 0 | 0 | 3,100,000 | 0 | (140,866) | (140,866) | 111,321 | 01/30/2030 | 2.A FE |
| 05565E-G#-6 | BMW US CAPITAL LLC CAPITAL LLC 4.030% 02/13/26 | 06/13/2025 | Various | | 11,013,864 | 11,100,000 | 11,100,000 | 11,100,000 | 0 | 0 | 0 | 0 | 0 | 11,100,000 | 0 | (86,136) | (86,136) | 372,775 | 02/13/2026 | 1.F |
| 05577@-AR-1 | UNION PACIFIC CORP 3.930% 05/03/26 | 05/03/2025 | Redemption 100.0000 | | 129,450 | 129,450 | 129,450 | 129,440 | 0 | 9 | 0 | 9 | 0 | 129,450 | 0 | 0 | 0 | 2,544 | 05/03/2026 | 1.D |
| 12523@-AA-9 | CC TUGS LLC TUGS LLC 6.400% 09/30/30 | 06/30/2025 | Various | | 121,120 | 121,120 | 121,120 | 117,918 | 0 | 3,202 | 0 | 3,202 | 0 | 121,120 | 0 | 0 | 0 | 5,365 | 09/30/2030 | 3.B PL |
| 12610@-AA-3 | CED CALIFORNIA HOLDINGS 4 LLC 3.820% 12/31/38 | 06/30/2025 | Redemption 100.0000 | | 20,996 | 20,996 | 20,996 | 20,996 | 0 | 0 | 0 | 0 | 0 | 20,996 | 0 | 0 | 0 | 401 | 12/31/2038 | 2.C |
| 126307-AS-6 | CSC HOLDINGS LLC SERIES 144A 5.375% 02/01/28 | 06/04/2025 | BANK OF AMERICA | | 1,090,500 | 1,200,000 | 1,204,500 | 1,200,725 | 0 | (281) | 0 | (281) | 0 | 1,200,444 | 0 | (109,944) | (109,944) | 54,467 | 02/01/2028 | 5.A FE |
| 14180L-AA-4 | CARGO AIRCRAFT MANAGEMEN SERIES 144A 4.750% 02/01/28 | 04/11/2025 | Call 100.0000 | | 220,000 | 220,000 | 196,625 | 204,454 | 0 | 1,254 | 0 | 1,254 | 0 | 205,708 | 0 | 14,292 | 14,292 | 7,257 | 02/01/2028 | 3.C FE |
| 147528-E#-6 | CASEYS GENERAL STORES INC 3.670% 06/17/28 | 06/18/2025 | SEAPORT GLOBAL SECURITIES LLC | | 2,868,617 | 2,940,000 | 2,940,000 | 2,940,000 | 0 | 0 | 0 | 0 | 0 | 2,940,000 | 0 | (71,383) | (71,383) | 54,249 | 06/17/2028 | 2.B PL |
| 147528-E#-6 | CASEYS GENERAL STORES INC 3.670% 06/17/28 | 06/17/2025 | Redemption 100.0000 | | 1,120,000 | 1,120,000 | 1,120,000 | 1,120,000 | 0 | 0 | 0 | 0 | 0 | 1,120,000 | 0 | 0 | 0 | 20,552 | 06/17/2028 | 2.B PL |
| 147528-F#-5 | CASEYS GENERAL STORES INC 3.720% 10/28/31 | 06/18/2025 | Various | | 1,296,297 | 1,350,000 | 1,350,000 | 1,350,000 | 0 | 0 | 0 | 0 | 0 | 1,350,000 | 0 | (53,703) | (53,703) | 32,085 | 10/28/2031 | 2.B PL |
| 147528-F*-9 | CASEYS GENERAL STORES INC 3.750% 12/17/28 | 06/18/2025 | SEAPORT GLOBAL SECURITIES LLC | | 1,190,254 | 1,218,000 | 1,218,000 | 1,218,000 | 0 | 0 | 0 | 0 | 0 | 1,218,000 | 0 | (27,746) | (27,746) | 22,964 | 12/17/2028 | 2.B PL |
| 147528-F@-7 | CASEYS GENERAL STORES INC 3.650% 05/02/31 | 06/18/2025 | SEAPORT GLOBAL SECURITIES LLC | | 1,166,376 | 1,215,000 | 1,215,000 | 1,215,000 | 0 | 0 | 0 | 0 | 0 | 1,215,000 | 0 | (48,624) | (48,624) | 27,840 | 05/02/2031 | 2.B PL |
| 147528-F@-7 | CASEYS GENERAL STORES INC 3.650% 05/02/31 | 05/02/2025 | Redemption 100.0000 | | 150,000 | 150,000 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 0 | 150,000 | 0 | 0 | 0 | 2,738 | 05/02/2031 | 2.B PL |
| 147528-G*-8 | CASEYS GENERAL STORES INC 3.510% 06/13/25 | 04/24/2025 | Redemption 100.0000 | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 7,186 | 06/13/2025 | 2.B PL |

STATEMENT AS OF JUNE 30, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 147528-G@-6 | CASEYS GENERAL STORES INC 3.770% 08/22/28 | 06/18/2025 | SEAPORT GLOBAL SECURITIES LLC | | 482,965 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | (17,035) | (17,035) | 16,249 | 08/22/2028 | 2.B PL |
| 14855W-AA-4 | CASTLELAKE SECURED AVIATION AS SERIES 2023-1 CLASS A 6.500% 07/31/36 | 06/15/2025 | Paydown | | 311,820 | 311,820 | 303,901 | 306,449 | 0 | 5,371 | 0 | 5,371 | 0 | 311,820 | 0 | 0 | 0 | 7,195 | 07/31/2036 | 1.F PL |
| 14990@-AA-9 | CEAMER FINANCE III LLC CEAMER 6.790% 11/15/39 | 05/15/2025 | Redemption 100.0000 | | 90,434 | 90,434 | 90,434 | 90,434 | 0 | 0 | 0 | 0 | 0 | 90,434 | 0 | 0 | 0 | 2,047 | 11/15/2039 | 2.B PL |
| 171265-C#-6 | CHUGACH ELECTRIC ASSOCIATION 2.910% 10/30/50 | 04/30/2025 | Redemption 100.0000 | | 20,571 | 20,571 | 20,571 | 20,571 | 0 | 0 | 0 | 0 | 0 | 20,571 | 0 | 0 | 0 | 299 | 10/30/2050 | 1.G |
| 218694-AA-5 | CORESTATES CAPITAL II SERIES 144A 5.168% 01/15/27 | 06/30/2025 | Redemption 100.0000 | | 1,510,000 | 1,510,000 | 1,392,753 | 1,466,512 | 0 | 43,488 | 0 | 43,488 | 0 | 1,510,000 | 0 | 0 | 0 | 57,606 | 01/15/2027 | 2.B FE |
| 24617#-AA-9 | DELAWARE NORTH COMPANIES 3.820% 11/14/34 | 05/14/2025 | Redemption 100.0000 | | 22,964 | 22,964 | 22,964 | 22,964 | 0 | 0 | 0 | 0 | 0 | 22,964 | 0 | 0 | 0 | 439 | 11/14/2034 | 2.B PL |
| 25470D-AD-1 | DISCOVERY COMMUNICATIONS 6.350% 06/01/40 | 06/30/2025 | Tax Free Exchange | | 7,415,399 | 7,000,000 | 7,591,050 | 7,424,038 | 0 | (8,639) | 0 | (8,639) | 0 | 7,415,399 | 0 | 0 | 0 | 258,057 | 06/01/2040 | 3.A FE |
| 255123-A*-2 | DIVERSIFIED ABS PHASE VIII LLC 7.076% 05/31/44 | 06/30/2025 | Redemption 100.0000 | | 21,809 | 21,809 | 21,809 | 21,809 | 0 | 0 | 0 | 0 | 0 | 21,809 | 0 | 0 | 0 | 651 | 05/31/2044 | 1.F FE |
| 25512V-AA-7 | DIVERSIFIED ABS PHASE VI LLC SERIES VI CLASS A 7.500% 11/28/39 | 06/28/2025 | Redemption 100.0000 | | 82,210 | 82,210 | 80,048 | 80,084 | 0 | 2,126 | 0 | 2,126 | 0 | 82,210 | 0 | 0 | 0 | 2,566 | 11/28/2039 | 2.A FE |
| 29336U-AF-4 | ENLINK MIDSTREAM PARTNER 4.850% 07/15/26 | 06/16/2025 | Tax Free Exchange | | 306,084 | 310,000 | 287,163 | 304,496 | 0 | 1,588 | 0 | 1,588 | 0 | 306,084 | 0 | 0 | 0 | 13,824 | 07/15/2026 | 2.B FE |
| 30161N-AS-0 | EXELON CORP SERIES WI 5.100% 06/15/45 | 04/25/2025 | BANK OF NEW YORK | | 445,955 | 500,000 | 503,924 | 503,271 | 0 | (23) | 0 | (23) | 0 | 503,247 | 0 | (57,292) | (57,292) | 9,421 | 06/15/2045 | 2.B FE |
| 30231G-BN-1 | EXXON MOBIL CORPORATION 2.610% 10/15/30 | 04/29/2025 | J.P. MORGAN SECURITIES INC | | 459,225 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | (40,775) | (40,775) | 7,069 | 10/15/2030 | 1.D FE |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC SERIES 144A 4.125% 03/31/38 | 06/30/2025 | Redemption 100.0000 | | 34,084 | 34,084 | 34,084 | 34,084 | 0 | 0 | 0 | 0 | 0 | 34,084 | 0 | 0 | 0 | 1,040 | 03/31/2038 | 2.B FE |
| 34959J-AH-1 | FORTIVE CORPORATION 4.300% 06/15/46 | 04/25/2025 | BANK OF NEW YORK | | 471,990 | 600,000 | 611,730 | 609,653 | 0 | (94) | 0 | (94) | 0 | 609,559 | 0 | (137,569) | (137,569) | 9,532 | 06/15/2046 | 2.B FE |
| 419870-F@-4 | HAWAIIAN ELECTRIC INDUSTRIES I ELECTRIC CO 4.580% 12/15/25 | 04/09/2025 | Redemption 100.0000 | | 1,698,408 | 1,698,408 | 1,698,408 | 1,698,408 | 0 | 0 | 0 | 0 | 0 | 1,698,408 | 0 | 0 | 0 | 15,495 | 12/15/2025 | 4.B |
| 42703N-AB-7 | HERC HOLDINGS ESCROW INC SERIES 144A 7.250% 06/15/33 | 06/18/2025 | Tax Free Exchange | | 75,000 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 75,000 | 0 | 0 | 0 | 242 | 06/15/2033 | 3.C FE |
| 44416*-AB-2 | HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.420% 05/31/33 | 05/31/2025 | Redemption 100.0000 | | 249,125 | 249,125 | 249,125 | 249,123 | 0 | 2 | 0 | 2 | 0 | 249,125 | 0 | 0 | 0 | 5,506 | 05/31/2033 | 1.G PL |
| 44416*-AE-6 | HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32 | 05/31/2025 | Redemption 100.0000 | | 1,643 | 1,643 | 1,643 | 1,429 | 0 | 214 | 0 | 214 | 0 | 1,643 | 0 | 0 | 0 | 36 | 11/30/2032 | 1.G PL |
| 44416*-AF-3 | HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32 | 05/31/2025 | Redemption 100.0000 | | 1,643 | 1,643 | 1,643 | 1,659 | 0 | (16) | 0 | (16) | 0 | 1,643 | 0 | 0 | 0 | 37 | 11/30/2032 | 1.G PL |
| 44416*-AG-1 | HUDSON TRANSMISSION PARTNERS L 4.440% 11/30/32 | 05/31/2025 | Redemption 100.0000 | | 9,857 | 9,857 | 9,857 | 9,719 | 0 | 138 | 0 | 138 | 0 | 9,857 | 0 | 0 | 0 | 219 | 11/30/2032 | 1.G PL |
| 45605P-BA-5 | INDUSTRIAL DPR FUNDING LTD SERIES 2022-2A CLASS 1 144A 4.600% 04/15/27 | 04/15/2025 | Paydown | | 46,875 | 46,875 | 46,875 | 46,875 | 0 | 0 | 0 | 0 | 0 | 46,875 | 0 | 0 | 0 | 1,078 | 04/15/2027 | 2.B FE |
| 46433@-AA-6 | ISKANDAR VENTURES LLC 3.410% 06/15/39 | 06/15/2025 | Redemption 100.0000 | | 8,207 | 8,207 | 8,207 | 8,220 | 0 | (13) | 0 | (13) | 0 | 8,207 | 0 | 0 | 0 | 117 | 06/15/2039 | 1.E PL |
| 46625H-JB-7 | JP MORGAN CHASE & CO 5.600% 07/15/41 | 04/25/2025 | BANK OF NEW YORK | | 1,010,120 | 1,000,000 | 1,157,882 | 1,121,408 | 0 | (1,223) | 0 | (1,223) | 0 | 1,120,185 | 0 | (110,065) | (110,065) | 16,022 | 07/15/2041 | 1.F FE |
| 486606-J#-4 | KAYNE ANDERSON KYN FUND KYN FUND 3.670% 04/16/25 | 04/16/2025 | Various | | 692,885 | 692,885 | 692,885 | 692,885 | 0 | 0 | 0 | 0 | 0 | 692,885 | 0 | 0 | 0 | 8,264 | 04/16/2025 | 1.A FE |
| 49271V-AJ-9 | KEURIG DR PEPPER INC 3.200% 05/01/30 | 04/29/2025 | J.P. MORGAN SECURITIES INC | | 233,773 | 250,000 | 249,358 | 249,636 | 0 | 21 | 0 | 21 | 0 | 249,656 | 0 | (15,884) | (15,884) | 3,978 | 05/01/2030 | 2.B FE |
| 55317X-A*-0 | MNR ABS ISSUER I LLC MNR 8.121% 12/15/38 | 06/15/2025 | Redemption 100.0000 | | 282,104 | 282,104 | 282,104 | 282,104 | 0 | 0 | 0 | 0 | 0 | 282,104 | 0 | 0 | 0 | 9,722 | 12/15/2038 | 1.G PL |
| 55903V-BE-2 | WARNERMEDIA HOLDINGS INC SERIES WI 5.141% 03/15/52 | 06/30/2025 | Call 71.1030 | | 611,485 | 860,000 | 611,485 | 860,000 | 0 | 0 | 248,515 | (248,515) | 0 | 860,000 | 0 | (248,515) | (248,515) | 35,002 | 03/15/2052 | 3.A FE |
| 55903V-BE-2 | WARNERMEDIA HOLDINGS INC SERIES WI 5.141% 03/15/52 | 06/30/2025 | Tax Free Exchange | | 140,000 | 140,000 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 0 | 140,000 | 0 | 0 | 0 | 5,698 | 03/15/2052 | 3.A FE |
| 57169*-AZ-0 | MARS INC 3.670% 09/27/31 | 06/16/2025 | SEAPORT GLOBAL SECURITIES LLC | | 929,010 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | (70,990) | (70,990) | 24,829 | 09/27/2031 | 1.F |
| 58526#-AC-3 | MEIJER INC. 8.390% 06/01/25 | 06/01/2025 | Various | | 169,795 | 169,795 | 169,795 | 169,771 | 0 | 25 | 0 | 25 | 0 | 169,795 | 0 | 0 | 0 | 7,123 | 06/01/2025 | 1.F |
| 58526#-AG-4 | MEIJER INC. 8.390% 06/01/25 | 06/01/2025 | Various | | 154,467 | 154,467 | 154,467 | 154,463 | 0 | 4 | 0 | 4 | 0 | 154,467 | 0 | 0 | 0 | 6,480 | 06/01/2025 | 1.F |
| 58526#-AL-3 | MEIJER INC. 8.390% 06/01/25 | 06/01/2025 | Various | | 169,795 | 169,795 | 169,795 | 169,770 | 0 | 25 | 0 | 25 | 0 | 169,795 | 0 | 0 | 0 | 7,123 | 06/01/2025 | 1.F |
| 58526#-AQ-2 | MEIJER INC. 8.390% 06/01/25 | 06/01/2025 | Various | | 163,309 | 163,309 | 163,309 | 163,300 | 0 | 10 | 0 | 10 | 0 | 163,309 | 0 | 0 | 0 | 6,851 | 06/01/2025 | 1.F |
| 64079*-AB-8 | NEPTUNE REG TRANS 6.210% 06/30/27 | 06/30/2025 | Redemption 100.0000 | | 136,265 | 136,265 | 140,820 | 138,431 | 0 | (2,165) | 0 | (2,165) | 0 | 136,265 | 0 | 0 | 0 | 4,231 | 06/30/2027 | 1.F PL |
| 64755@-AA-9 | NEW MOUNTAIN GUARDIAN III BDC LLC 3.570% 07/15/25 | 06/25/2025 | Call 100.0000 | | 435,044 | 435,044 | 435,044 | 435,044 | 0 | 0 | 0 | 0 | 0 | 435,044 | 0 | 0 | 0 | 14,668 | 07/15/2025 | 2.C PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 64755@-AB-7 | NEW MOUNTAIN GUARDIAN III BDC LLC 3.620% 07/15/25 | 06/25/2025 | Call 100.0000 | | 218,182 | 218,182 | 218,182 | 218,182 | 0 | 0 | 0 | 0 | 0 | 218,182 | 0 | 0 | 0 | 7,459 | 07/15/2025 | 2.C PL |
| 64755@-AC-5 | NEW MOUNTAIN GUARDIAN III BDC 3.950% 07/15/25 | 06/25/2025 | Call 100.0000 | | 436,364 | 436,364 | 436,364 | 436,364 | 0 | 0 | 0 | 0 | 0 | 436,364 | 0 | 0 | 0 | 16,279 | 07/15/2025 | 2.C PL |
| 65341@-AA-7 | NEXTERA ENERGY TRANSMISSION HO 6.090% 12/21/42 | 06/23/2025 | Redemption 100.0000 | | 7,414 | 7,414 | 7,414 | 7,414 | 0 | 0 | 0 | 0 | 0 | 7,414 | 0 | 0 | 0 | 226 | 12/21/2042 | 2.A PL |
| 65473P-AJ-4 | NISOURCE INC 3.600% 05/01/30 | 04/29/2025 | J.P. MORGAN SECURITIES INC | | 237,973 | 250,000 | 249,078 | 249,472 | 0 | 30 | 0 | 30 | 0 | 249,501 | 0 | (11,529) | (11,529) | 4,475 | 05/01/2030 | 2.B FE |
| 65819#-AA-8 | NORTH CAROLINA ELECTRIC MEMBER 3.080% 12/15/46 | 06/15/2025 | Redemption 100.0000 | | 33,333 | 33,333 | 33,333 | 33,333 | 0 | 0 | 0 | 0 | 0 | 33,333 | 0 | 0 | 0 | 513 | 12/15/2046 | 1.G |
| 668074-D*-5 | NORTHWESTERN CORP 3.990% 12/19/28 | 06/24/2025 | Various | | 7,366,205 | 7,700,000 | 7,700,000 | 7,700,000 | 0 | 0 | 0 | 0 | 0 | 7,700,000 | 0 | (333,795) | (333,795) | 157,882 | 12/19/2028 | 1.G |
| 69450@-AA-6 | PAC CLASS A TRUST 2024-1 PAC_24-1-A 7.020% 02/28/37 | 06/28/2025 | Redemption 100.0000 | | 214,465 | 214,465 | 214,465 | 214,465 | 0 | 0 | 0 | 0 | 0 | 214,465 | 0 | 0 | 0 | 6,278 | 02/28/2037 | 1.E PL |
| 731068-B*-2 | POLARIS INDUSTRIES INC. 4.730% 07/03/28 | 06/27/2025 | Various | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 132,555 | 07/03/2028 | 2.C |
| 75458*-AD-1 | RAYBURN COUNTY ELECTRIC COOP 6.400% 12/30/52 | 06/30/2025 | Redemption 100.0000 | | 12,550 | 12,550 | 12,550 | 12,516 | 0 | 35 | 0 | 35 | 0 | 12,550 | 0 | 0 | 0 | 402 | 12/30/2052 | 2.A FE |
| 76169#-AJ-2 | REYES HOLDINGS LLC 3.710% 10/17/28 | 06/16/2025 | SEAPORT GLOBAL SECURITIES LLC | | 389,336 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | (10,664) | (10,664) | 9,852 | 10/17/2028 | 1.G PL |
| 84055*-AC-2 | SOUTH TEXAS ELECTRIC COOP INC ELECTRIC COOP INC 3.300% 11/15/43 | 05/15/2025 | Redemption 100.0000 | | 101,667 | 101,667 | 101,667 | 101,667 | 0 | 0 | 0 | 0 | 0 | 101,667 | 0 | 0 | 0 | 1,678 | 11/15/2043 | 1.F |
| 857477-BF-9 | STATE STREET CORP 3.031% 11/01/34 | 04/29/2025 | J.P. MORGAN SECURITIES INC | | 912,940 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | (87,060) | (87,060) | 15,071 | 11/01/2034 | 1.F FE |
| 859152-E*-7 | STERIS CORPORATION 3.450% 05/14/25 | 05/14/2025 | Maturity | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 17,250 | 05/14/2025 | 2.B FE |
| 89255#-AA-9 | VANDERBILT TRADEMARK ROYA 4.920% 07/01/48 | 06/01/2025 | Various | | 9,242 | 9,242 | 9,242 | 9,242 | 0 | 0 | 0 | 0 | 0 | 9,242 | 0 | 0 | 0 | 190 | 07/01/2048 | 1.F PL |
| 91862@-AA-2 | VC 3 LS 2021 LP 2021 LP 3.500% 10/15/31 | 06/05/2025 | Redemption 100.0000 | | 282,749 | 282,749 | 282,749 | 282,749 | 0 | 0 | 0 | 0 | 0 | 282,749 | 0 | 0 | 0 | 4,486 | 10/15/2031 | 1.G PL |
| 91862@-AB-0 | VC 3 LS 2021 LP 2021 LP 4.750% 10/15/41 | 06/16/2025 | Redemption 100.0000 | | 194,353 | 194,353 | 194,353 | 194,353 | 0 | 0 | 0 | 0 | 0 | 194,353 | 0 | 0 | 0 | 4,144 | 10/15/2041 | 2.B PL |
| 92966*-AG-4 | WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 6.140% 01/31/28 | 05/27/2025 | Various | | 96,111 | 96,111 | 96,111 | 96,109 | 0 | 3 | 0 | 3 | 0 | 96,111 | 0 | 0 | 0 | 2,608 | 01/31/2028 | 1.F |
| 931422-AK-5 | WALGREEN CO 4.400% 09/15/42 | 04/14/2025 | GOLDMAN SACHS & CO. | | 4,165,000 | 4,900,000 | 3,354,540 | 3,372,354 | 0 | 11,908 | 0 | 11,908 | 0 | 3,384,261 | 0 | 780,739 | 780,739 | 125,767 | 09/15/2042 | 4.A FE |
| 97314@-AA-3 | WIND ENERGY TRANSMISSION TEXAS TRANSMISSION 3.670% 12/18/34 | 06/30/2025 | Various | | 40,529 | 40,529 | 39,967 | 40,060 | 0 | 469 | 0 | 469 | 0 | 40,529 | 0 | 0 | 0 | 754 | 12/18/2034 | 1.F PL |
| 980745-F@-7 | WOODWARD INC 4.270% 05/30/25 | 05/30/2025 | Maturity | | 1,200,000 | 1,200,000 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 1,200,000 | 0 | 0 | 0 | 25,620 | 05/30/2025 | 2.B |
| C9797@-AA-1 | WOLVERINE TERMINALS ULC 10.500% 10/31/30 | 06/27/2025 | PRIVATE DIRECT | | 1,666,667 | 1,666,667 | 1,666,667 | 1,644,444 | 0 | 22,222 | 0 | 22,222 | 0 | 1,666,667 | 0 | 0 | 0 | 43,750 | 10/31/2030 | 4.A PL |
| C9797@-AB-9 | WOLVERINE TERMINALS ULC WOLTER 20.000% 04/15/26 | 06/27/2025 | PRIVATE DIRECT | | 1,764,292 | 1,995,969 | 1,761,713 | 1,666,675 | 0 | 2,571 | 0 | 2,571 | 0 | 1,764,292 | 0 | 0 | 0 | 95,046 | 04/15/2026 | 2.C PL |
| C9797@-AC-7 | WOLVERINE TERMINALS ULC WOLTER 20.000% 03/31/26 | 06/27/2025 | PRIVATE DIRECT | | 1,825,427 | 1,830,265 | 1,825,397 | 730,159 | 0 | 30 | 0 | 30 | 0 | 1,825,427 | 0 | 0 | 0 | 36,143 | 03/31/2026 | 2.C PL |
| 008474-C#-3 | AGNICO-EAGLE MINES LIMITED MINES LIMITED 4.420% 06/29/25 | 06/29/2025 | Maturity | | 400,000 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | 0 | 0 | 8,840 | 06/29/2025 | 2.A FE |
| 008474-C*-7 | AGNICO-EAGLE MINES LIMITED MINES LIMITED 4.840% 06/30/26 | 06/30/2025 | Call 100.0000 | | 300,000 | 300,000 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 0 | 300,000 | 0 | 0 | 0 | 7,260 | 06/30/2026 | 2.A |
| 008474-D*-6 | AGNICO-EAGLE MINES LIMITED MINES LIMITED 4.640% 06/29/27 | 06/30/2025 | Various | | 400,000 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | 0 | 0 | 9,319 | 06/29/2027 | 2.A FE |
| 008474-D@-4 | AGNICO-EAGLE MINES LIMITED MINES LIMITED 4.740% 06/29/29 | 06/30/2025 | Call 100.0000 | | 1,200,000 | 1,200,000 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 1,200,000 | 0 | 0 | 0 | 28,545 | 06/29/2029 | 2.A FE |
| C4111#-AG-6 | GRAYMONT LTD 4.700% 06/21/27 | 06/21/2025 | Various | | 750,000 | 750,000 | 749,999 | 749,999 | 0 | 1 | 0 | 1 | 0 | 750,000 | 0 | 0 | 0 | 17,625 | 06/21/2027 | 2.C PL |
| 05330K-AA-3 | AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35 | 06/30/2025 | Various | | 111,300 | 111,300 | 110,261 | 110,465 | 0 | 835 | 0 | 835 | 0 | 111,300 | 0 | 0 | 0 | 3,756 | 06/30/2035 | 2.B FE |
| 05551C-AA-3 | BIB CENTRAL AMERICAN CARD REC 3.500% 01/07/30 | 04/07/2025 | Various | | 348,746 | 348,746 | 348,746 | 348,746 | 0 | 0 | 0 | 0 | 0 | 348,746 | 0 | 0 | 0 | 6,103 | 01/07/2030 | 1.G FE |
| 05964H-AF-2 | BANCO SANTANDER SA 3.800% 02/23/28 | 05/13/2025 | SANTANDER US CAPITAL MARKETS | | 1,751,292 | 1,800,000 | 1,793,871 | 1,797,129 | 0 | 316 | 0 | 316 | 0 | 1,797,445 | 0 | (46,153) | (46,153) | 49,590 | 02/23/2028 | 1.G FE |
| 08866T-AA-0 | BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.080% 04/07/27 | 04/07/2025 | Redemption 100.0000 | | 48,171 | 48,171 | 48,171 | 48,171 | 0 | 0 | 0 | 0 | 0 | 48,171 | 0 | 0 | 0 | 983 | 04/07/2027 | 1.G FE |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.180% 04/07/28 | 04/07/2025 | Redemption 100.0000 | | 80,944 | 80,944 | 80,944 | 80,944 | 0 | 0 | 0 | 0 | 0 | 80,944 | 0 | 0 | 0 | 1,692 | 04/07/2028 | 1.G FE |
| 192714-AE-3 | COLBUN SA SERIES 144A 3.150% 01/19/32 | 04/16/2025 | HSBC SECURITIES USA INC. | | 429,000 | 500,000 | 499,130 | 499,405 | 0 | 22 | 0 | 22 | 0 | 499,427 | 0 | (70,427) | (70,427) | 11,725 | 01/19/2032 | 2.B FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 204429-AA-2 | CIA CERVECERIAS UNIDAS SERIES 144A 3.350% 01/19/32 | 04/16/2025 | GOLDMAN SACHS & CO. | | 432,500 | 500,000 | 499,370 | 499,535 | 0 | 17 | 0 | 17 | 0 | 499,552 | 0 | (67,052) | (67,052) | 12,469 | 01/19/2032 | 2.B FE |
| 210314-AB-6 | TRANSMANTARO SERIES 144A 4.700% 04/16/34 | 04/16/2025 | GOLDMAN SACHS & CO. | | 941,600 | 1,000,000 | 1,161,217 | 1,110,222 | 0 | (3,980) | 0 | (3,980) | 0 | 1,106,242 | 0 | (164,642) | (164,642) | 23,631 | 04/16/2034 | 2.C FE |
| 29287T-AA-7 | ENGIE ENERGIA CHILE SA SERIES 144A 3.400% 01/28/30 | 04/16/2025 | GOLDMAN SACHS & CO. | | 897,500 | 1,000,000 | 992,960 | 996,126 | 0 | 205 | 0 | 205 | 0 | 996,331 | 0 | (98,831) | (98,831) | 24,461 | 01/28/2030 | 2.B FE |
| 36830B-AB-1 | GC TREASURY CENTRE CO SERIES 144A 2.980% 03/18/31 | 04/16/2025 | WACHOVIA | | 851,500 | 1,000,000 | 986,780 | 991,315 | 0 | 371 | 0 | 371 | 0 | 991,685 | 0 | (140,185) | (140,185) | 17,301 | 03/18/2031 | 2.B FE |
| 46128M-AQ-4 | INVERSIONES CMPC SA SERIES 144A 3.000% 04/06/31 | 04/16/2025 | SANTANDER US CAPITAL MARKETS | | 684,000 | 800,000 | 794,184 | 796,154 | 0 | 163 | 0 | 163 | 0 | 796,316 | 0 | (112,316) | (112,316) | 12,733 | 04/06/2031 | 2.B FE |
| 59284B-AF-5 | MEXICHEM SAB DE CV SERIES 144A 4.000% 10/04/27 | 04/16/2025 | BBVA SECURITIES INC | | 720,188 | 750,000 | 743,895 | 748,065 | 0 | 194 | 0 | 194 | 0 | 748,258 | 0 | (28,071) | (28,071) | 16,083 | 10/04/2027 | 2.C FE |
| 62877C-AA-1 | NAC AVIATION 29 DAC 4.750% 06/30/26 | 05/07/2025 | Call 100.0000 | | 2,981,940 | 2,981,940 | 2,981,940 | 2,981,940 | 0 | 0 | 0 | 0 | 0 | 2,981,940 | 0 | 0 | 0 | 49,924 | 06/30/2026 | 4.B FE |
| 68560E-AB-4 | ORBIA ADVANCE CORP SAB SERIES 144A 2.875% 05/11/31 | 04/15/2025 | HSBC SECURITIES USA INC. | | 609,450 | 750,000 | 741,120 | 744,051 | 0 | 247 | 0 | 247 | 0 | 744,298 | 0 | (134,848) | (134,848) | 9,284 | 05/11/2031 | 2.C FE |
| 759470-BB-2 | RELIANCE INDUSTRIES LTD SERIES 144A 2.875% 01/12/32 | 04/16/2025 | JP MORGAN SECURITIES LTD | | 856,840 | 1,000,000 | 997,580 | 998,228 | 0 | 67 | 0 | 67 | 0 | 998,294 | 0 | (141,454) | (141,454) | 21,962 | 01/12/2032 | 2.B FE |
| 81180W-BC-4 | SEAGATE HDD CAYMAN SEAGATE TECHNOLOGY PLC 4.091% 06/01/29 | 06/30/2025 | Tax Free Exchange | | 1,771,406 | 1,772,000 | 1,770,835 | 1,771,337 | 0 | 68 | 0 | 68 | 0 | 1,771,406 | 0 | 0 | 0 | 42,086 | 06/01/2029 | 3.B FE |
| 89680Y-AC-9 | TRITON CONTAINER SERIES 144A 3.150% 06/15/31 | 04/30/2025 | JANE STREET CAPITAL | | 859,120 | 1,000,000 | 752,330 | 802,778 | 0 | 8,117 | 0 | 8,117 | 0 | 810,895 | 0 | 48,225 | 48,225 | 11,900 | 06/15/2031 | 2.C FE |
| BRW7G7-2R-6 | AES PANAMA GENERATION HOLDINGS SERIES REGS 4.375% 05/31/30 | 05/31/2025 | Redemption 100.0000 | | 3,664 | 3,664 | 2,979 | 3,060 | 0 | 605 | 0 | 605 | 0 | 3,664 | 0 | 0 | 0 | 80 | 05/31/2030 | 2.C FE |
| G1981*-AA-2 | CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45 | 06/30/2025 | Redemption 100.0000 | | 159,521 | 159,521 | 159,521 | 159,521 | 0 | 0 | 0 | 0 | 0 | 159,521 | 0 | 0 | 0 | 3,031 | 09/30/2045 | 1.D PL |
| L9031*-AA-9 | TERMINAL INVESTMENT LIMITED HO INVESTMENT LIMIT 4.970% 04/19/25 | 04/19/2025 | Maturity | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 12,425 | 04/19/2025 | 2.B PL |
| L9082*-AN-9 | TRAFIGURA FUNDING SA FUNDING SA 5.720% 05/29/25 | 05/29/2025 | Various | | 1,200,000 | 1,200,000 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 1,200,000 | 0 | 0 | 0 | 34,320 | 05/29/2025 | 2.A PL |
| P7003*-AA-3 | LA BUFA WIND SAPI DE CV WIND SAPI DE CV 6.770% 09/30/37 | 06/30/2025 | Various | | 10,220 | 10,220 | 10,220 | 10,100 | 0 | 120 | 0 | 120 | 0 | 10,220 | 0 | 0 | 0 | 528 | 09/30/2037 | 3.B PL |
| P9208#-AA-8 | TRABAJOS MARITIMOS SA 4.510% 12/15/28 | 06/15/2025 | Redemption 100.0000 | | 120,000 | 120,000 | 120,000 | 120,000 | 0 | 0 | 0 | 0 | 0 | 120,000 | 0 | 0 | 0 | 2,706 | 12/15/2028 | 2.C |
| Q3629#-AJ-2 | ETSA UTILITIES FINANCE PTY LTD FINANCE PTY LTD 3.090% 06/11/27 | 06/02/2025 | SEAPORT GLOBAL SECURITIES LLC | | 1,726,866 | 1,800,000 | 1,800,000 | 1,800,000 | 0 | 0 | 0 | 0 | 0 | 1,800,000 | 0 | (73,134) | (73,134) | 26,420 | 06/11/2027 | 1.G |
| Q6518#-AA-8 | NSW PORTS FINANCE CO PTY LTD 3.340% 04/29/25 | 04/29/2025 | Maturity | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 0 | 0 | 25,050 | 04/29/2025 | 2.B |
| Y5008*-AA-2 | KNAUSEN HOLDINGS LLC 5.690% 07/15/27 | 04/15/2025 | Various | | 40,962 | 40,962 | 40,962 | 40,962 | 0 | 0 | 0 | 0 | 0 | 40,962 | 0 | 0 | 0 | 1,150 | 07/15/2027 | 2.B FE |
| G4162#-AB-1 | GREENSANDS FINANCING PLC 5.69% Due 11/29/2028 MN29 | 06/30/2025 | Various | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (123,528) | 123,528 | 0 | 123,528 | 0 | 11/29/2028 | 3.C PL |
| 0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | 105,782,510 | 109,344,407 | 107,685,130 | 106,588,803 | 0 | 90,437 | 248,515 | (158,078) | 0 | 107,820,987 | 123,528 | (2,162,008) | (2,038,480) | 2,960,591 | XXX | XXX |
| 24736@-AA-7 | DELTA AIR LINES 2020-1A B 8.000% 06/10/27 | 06/10/2025 | Redemption 100.0000 | | 296,237 | 296,237 | 296,237 | 296,237 | 0 | 0 | 0 | 0 | 0 | 296,237 | 0 | 0 | 0 | 11,850 | 06/10/2027 | 2.C PL |
| 45082D-AA-5 | IBERIA LINEAS AEREAS DE ESPANA 4.790% 01/15/36 | 04/15/2025 | Redemption 100.0000 | | 6,284 | 6,284 | 6,284 | 6,284 | 0 | 0 | 0 | 0 | 0 | 6,284 | 0 | 0 | 0 | 151 | 01/15/2036 | 1.G PL |
| 0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated) | | | | | 302,521 | 302,521 | 302,521 | 302,521 | 0 | 0 | 0 | 0 | 0 | 302,521 | 0 | 0 | 0 | 12,001 | XXX | XXX |
| 55342U-AM-6 | MPT OPER PARTNERSP FINL 3.500% 03/15/31 | 06/05/2025 | GOLDMAN SACHS & CO. | | 515,375 | 775,000 | 497,938 | 522,493 | 0 | 12,571 | 0 | 12,571 | 0 | 535,064 | 0 | (19,689) | (19,689) | 19,635 | 03/15/2031 | 5.A FE |
| 0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated) | | | | | 515,375 | 775,000 | 497,938 | 522,493 | 0 | 12,571 | 0 | 12,571 | 0 | 535,064 | 0 | (19,689) | (19,689) | 19,635 | XXX | XXX |
| 00265*-AA-8 | ASF ARMADA LP TERM LOAN 06/25/29 | 05/12/2025 | Redemption 100.0000 | | 116,969 | 116,969 | 116,969 | 0 | 0 | 0 | 0 | 0 | 0 | 116,969 | 0 | 0 | 0 | 1,568 | 06/25/2029 | 1.G PL |
| 55067#-AF-7 | LUX CREDIT CONSULTANTS LLC 04/29/28 | 06/30/2025 | Redemption 100.0000 | | 5,918 | 5,918 | 5,669 | 5,698 | 0 | 220 | 0 | 220 | 0 | 5,918 | 0 | 0 | 0 | 351 | 04/29/2028 | 3.B PL |
| 55067#-AG-5 | LUX CREDIT CONSULTANTS LLC 01/31/30 | 06/30/2025 | Redemption 100.0000 | | 630 | 630 | 630 | 630 | 0 | 1 | 0 | 1 | 0 | 630 | 0 | 0 | 0 | 40 | 01/31/2030 | 3.B PL |
| 55317K-AB-3 | CLOYES INC INITIAL TERM LOAN 02/17/28 | 06/30/2025 | Redemption 0.0000 | | 0 | 0 | (19) | (27) | 0 | 27 | 0 | 27 | 0 | 0 | 0 | 0 | 0 | 386 | 02/17/2028 | 3.A PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 74277B-AB-2 | PRISMA GRAPHIC LLC 06/25/29 | 06/30/2025 | Redemption 100.0000 | | 6,279 | 6,279 | 6,122 | 6,156 | 0 | 123 | 0 | 123 | 0 | 6,279 | 0 | 0 | 0 | 345 | 06/25/2029 | 3.A PL |
| 76623#-AA-1 | RIDGEWOOD FUND III KINGS QUAY 10/28/27 | 06/30/2025 | Redemption 100.0000 | | 163,756 | 163,756 | 159,253 | 160,874 | 0 | 2,882 | 0 | 2,882 | 0 | 163,756 | 0 | 0 | 0 | 7,248 | 10/28/2027 | 2.B PL |
| 90138*-AA-4 | 26N PENNYPACK BORROWER TRUST 02/28/45 | 05/15/2025 | Redemption 100.0000 | | 50,331 | 50,331 | 50,331 | 25,523 | 0 | 0 | 0 | 0 | 0 | 50,331 | 0 | 0 | 0 | 946 | 02/28/2045 | 1.G PL |
| 90138*-AB-2 | 26N PENNYPACK BORROWER TRUST 02/28/45 | 05/15/2025 | Redemption 100.0000 | | 6,336 | 6,336 | 6,336 | 0 | 0 | 0 | 0 | 0 | 0 | 6,336 | 0 | 0 | 0 | 127 | 02/28/2045 | 2.C PL |
| 90138*-AC-0 | 26N PENNYPACK BORROWER TRUST 02/28/45 | 05/15/2025 | Redemption 100.0000 | | 4,877 | 4,877 | 4,877 | 2,473 | 0 | 0 | 0 | 0 | 0 | 4,877 | 0 | 0 | 0 | 139 | 02/28/2045 | 3.C PL |
| 949730-AA-3 | WELLS CONCRETE PRODUCTS INC 08/07/29 | 06/30/2025 | Redemption 100.0000 | | 18,750 | 18,750 | 18,375 | 18,392 | 0 | 358 | 0 | 358 | 0 | 18,750 | 0 | 0 | 0 | 950 | 08/07/2029 | 3.C PL |
| C2505@-AC-5 | CAVVY PRODUCTION LTD TERM LOAN 02/28/45 | 06/30/2025 | Redemption 100.0000 | | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 0 | 0 | 2,937 | 02/28/2045 | 2.C PL |
| 0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated) | | | | | 423,846 | 423,846 | 418,543 | 269,719 | 0 | 3,611 | 0 | 3,611 | 0 | 423,846 | 0 | 0 | 0 | 15,037 | XXX | XXX |
| 05518P-AB-4 | BAYMARK HEALTH SERVICES Term Loan 06/11/27 | 04/30/2025 | Redemption 100.0000 | | 9 | 9 | 9 | 9 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 0 | 76 | 06/11/2027 | 4.B PL |
| 05518P-AB-4 | BAYMARK HEALTH SERVICES Term Loan 06/11/27 | 06/30/2025 | Redemption 100.0000 | | 3,440 | 3,440 | 3,400 | 3,419 | 0 | 21 | 0 | 21 | 0 | 3,440 | 0 | 0 | 0 | 159 | 06/11/2027 | 5.B PL |
| 05518P-AC-2 | BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27 | 06/30/2025 | Redemption 100.0000 | | 3,261 | 3,261 | 3,261 | 3,261 | 0 | 0 | 0 | 0 | 0 | 3,261 | 0 | 0 | 0 | 151 | 06/11/2027 | 3.B PL |
| 05648E-AB-2 | BAD BOY LLC TERM LOAN 11/09/29 | 06/16/2025 | Redemption 100.0000 | | 6,266 | 6,266 | 6,141 | 4,891 | 0 | 109 | 0 | 109 | 0 | 6,266 | 0 | 0 | 0 | 280 | 11/09/2029 | 4.A PL |
| 10463N-AC-2 | BRADSHAW INTERNATIONAL INC TERM LOAN 10/21/27 | 06/30/2025 | Redemption 100.0000 | | 5,594 | 5,594 | 5,454 | 5,515 | 0 | 79 | 0 | 79 | 0 | 5,594 | 0 | 0 | 0 | 286 | 10/21/2027 | 3.B PL |
| 12652M-AG-2 | CPC/CIRTEC HOLDINGS INC USD TERM LOAN 01/30/29 | 06/30/2025 | Redemption 100.0000 | | 10,375 | 10,375 | 10,038 | 10,122 | 0 | 253 | 0 | 253 | 0 | 10,375 | 0 | 0 | 0 | 474 | 01/30/2029 | 3.B PL |
| 30288*-AF-7 | FLNG LIQUEFACTION 2 LLC TERM LOAN 12/31/26 | 04/23/2025 | Redemption 100.0000 | | 4,044,805 | 4,044,805 | 3,963,909 | 3,967,886 | 0 | 76,919 | 0 | 76,919 | 0 | 4,044,805 | 0 | 0 | 0 | 76,330 | 12/31/2026 | 2.B Z |
| 45785@-AB-0 | INNOVATIVE REFRIGERATION SYSTE 12/13/29 | 06/30/2025 | Redemption 100.0000 | | 12,500 | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 909 | 12/13/2029 | 2.B PL |
| 73940B-AC-9 | POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28 | 06/30/2025 | Redemption 100.0000 | | 6,250 | 6,250 | 6,188 | 6,206 | 0 | 44 | 0 | 44 | 0 | 6,250 | 0 | 0 | 0 | 439 | 09/21/2028 | 2.C PL |
| 73940B-AD-7 | POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28 | 06/30/2025 | Redemption 100.0000 | | 7,817 | 7,817 | 7,680 | 7,679 | 0 | 138 | 0 | 138 | 0 | 7,817 | 0 | 0 | 0 | 548 | 09/21/2028 | 2.C PL |
| 76624*-AA-4 | RIDGEWOOD FUND IV KINGS QUAY 10/28/27 | 06/30/2025 | Redemption 100.0000 | | 88,903 | 88,903 | 86,458 | 64,491 | 0 | 24,412 | 0 | 24,412 | 0 | 88,903 | 0 | 0 | 0 | 3,990 | 10/28/2027 | 2.B PL |
| 89378X-AH-7 | TRANSNETWORK LLC 12/29/30 | 06/30/2025 | Redemption 100.0000 | | 3,087 | 3,087 | 3,037 | 3,033 | 0 | 53 | 0 | 53 | 0 | 3,087 | 0 | 0 | 0 | 141 | 12/29/2030 | 4.B FE |
| 90139@-AA-1 | TWIN BROOK CAP FNDG XIII WSPV 10/18/28 | 05/07/2025 | Redemption 100.0000 | | 246,465 | 246,465 | 246,465 | 246,465 | 0 | 0 | 0 | 0 | 0 | 246,465 | 0 | 0 | 0 | 7,037 | 10/18/2028 | 1.E PL |
| 90140*-AA-0 | TWIN BROOK CAP FNDG XIV WSPV L 10/18/28 | 04/22/2025 | Redemption 100.0000 | | 6,858 | 6,858 | 6,858 | 6,858 | 0 | 0 | 0 | 0 | 0 | 6,858 | 0 | 0 | 0 | 177 | 10/18/2028 | 1.E PL |
| BIN28D-HR-7 | ARRIVIA 12/31/28 | 06/25/2025 | PRIVATE DIRECT | | 1,671,115 | 1,671,115 | 1,671,115 | 0 | 0 | 0 | 0 | 0 | 0 | 1,671,115 | 0 | 0 | 0 | 104,359 | 12/31/2028 | 4.C Z |
| BIN28D-HR-7 | ARRIVIA 12/31/28 | 06/05/2025 | Redemption 100.0000 | | 65,962 | 65,962 | 65,962 | 0 | 0 | 0 | 0 | 0 | 0 | 65,962 | 0 | 0 | 0 | 2,215 | 12/31/2028 | 4.C Z |
| G7741@-AA-8 | SVF II FINCO (CAYMAN) LP TERM LOAN 12/17/25 | 06/24/2025 | Various | | 103,396 | 103,396 | 103,396 | 103,396 | 0 | 0 | 0 | 0 | 0 | 103,396 | 0 | 0 | 0 | 2,835 | 12/17/2025 | 1.F PL |
| G8292@-AA-9 | SOUTHERN PALM COMPANY FUNDED 09/15/34 | 05/08/2025 | Redemption 100.0000 | | 377,881 | 377,881 | 377,881 | 0 | 0 | 0 | 0 | 0 | 0 | 377,881 | 0 | 0 | 0 | 12,854 | 09/15/2034 | 1.G Z |
| 0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated) | | | | | 6,663,984 | 6,663,984 | 6,579,752 | 4,445,731 | 0 | 102,028 | 0 | 102,028 | 0 | 6,663,984 | 0 | 0 | 0 | 213,260 | XXX | XXX |
| 02376A-AA-7 | AMER AIRLINE 17-2 AA PTT SERIES AA 3.350% 10/15/29 | 04/15/2025 | Redemption 100.0000 | | 13,531 | 13,531 | 11,636 | 12,038 | 0 | 1,493 | 0 | 1,493 | 0 | 13,531 | 0 | 0 | 0 | 227 | 10/15/2029 | 1.E FE |
| 41242*-AY-8 | HARDWOOD FUNDING LLC 3.230% 06/07/27 | 06/09/2025 | SEAPORT GLOBAL SECURITIES LLC | | 1,929,920 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | (70,080) | (70,080) | 33,296 | 06/07/2027 | 1.G FE |
| 41242*-AZ-5 | HARDWOOD FUNDING LLC 3.380% 06/07/30 | 06/09/2025 | SEAPORT GLOBAL SECURITIES LLC | | 1,835,060 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | (164,940) | (164,940) | 34,829 | 06/07/2030 | 1.G FE |
| 41242*-BH-4 | HARDWOOD FUNDING LLC 3.680% 06/07/32 | 06/09/2025 | Various | | 1,703,483 | 1,900,000 | 1,900,000 | 1,900,000 | 0 | 0 | 0 | 0 | 0 | 1,900,000 | 0 | (196,517) | (196,517) | 36,001 | 06/07/2032 | 1.G FE |
| 41242*-BJ-0 | HARDWOOD FUNDING LLC 3.700% 06/07/33 | 06/09/2025 | Various | | 439,150 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | (60,850) | (60,850) | 9,525 | 06/07/2033 | 1.G FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 41242*-BW-1 | HARDWOOD FUNDING LLC 3.290% 06/07/32 | 06/09/2025 | SEAPORT GLOBAL SECURITIES LLC | | 1,748,340 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | (251,660) | (251,660) | 33,909 | 06/07/2032 | 1.G FE |
| 0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated) | | | | | 7,669,484 | 8,413,531 | 8,411,636 | 8,412,038 | 0 | 1,493 | 0 | 1,493 | 0 | 8,413,531 | 0 | (744,047) | (744,047) | 147,787 | XXX | XXX |
| 0489999999. Total - Issuer Credit Obligations (Unaffiliated) | | | | | 142,197,884 | 147,048,790 | 145,185,212 | 140,735,451 | 0 | 228,680 | 248,515 | (19,835) | 0 | 145,585,790 | 123,528 | (3,511,436) | (3,387,908) | 4,214,086 | 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 | | | | | 142,197,884 | 147,048,790 | 145,185,212 | 140,735,451 | 0 | 228,680 | 248,515 | (19,835) | 0 | 145,585,790 | 123,528 | (3,511,436) | (3,387,908) | 4,214,086 | 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 | | | | | 142,197,884 | 147,048,790 | 145,185,212 | 140,735,451 | 0 | 228,680 | 248,515 | (19,835) | 0 | 145,585,790 | 123,528 | (3,511,436) | (3,387,908) | 4,214,086 | XXX | XXX |
| 3618JD-UF-2 | GNMA POOL DE7782 5.500% 11/20/54 | 06/01/2025 | Paydown | | 21,230 | 21,230 | 21,185 | 21,185 | 0 | 45 | 0 | 45 | 0 | 21,230 | 0 | 0 | 0 | 488 | 11/20/2054 | 1.A |
| 3618KE-3Y-7 | GNMA POOL DH6215 5.500% 12/20/54 | 06/01/2025 | Paydown | | 2,977 | 2,977 | 2,974 | 0 | 0 | 4 | 0 | 4 | 0 | 2,977 | 0 | 0 | 0 | 41 | 12/20/2054 | 1.A |
| 36202D-KL-4 | GNMA II POOL 002999 7.500% 11/20/30 | 06/01/2025 | Paydown | | 391 | 391 | 391 | 391 | 0 | 0 | 0 | 0 | 0 | 391 | 0 | 0 | 0 | 12 | 11/20/2030 | 1.A |
| 36202F-BA-3 | GNMA II POOL 004533 5.000% 09/20/39 | 06/01/2025 | Paydown | | 302 | 302 | 323 | 323 | 0 | (21) | 0 | (21) | 0 | 302 | 0 | 0 | 0 | 6 | 09/20/2039 | 1.A |
| 36202F-HX-7 | GNMA II POOL 004746 4.500% 07/20/40 | 06/01/2025 | Paydown | | 2,080 | 2,080 | 2,179 | 2,179 | 0 | (99) | 0 | (99) | 0 | 2,080 | 0 | 0 | 0 | 39 | 07/20/2040 | 1.A |
| 383742-J6-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2008-32 CLASS SW 3.224% 04/16/38 | 06/16/2025 | Paydown | | 0 | 0 | 7,090 | 7,412 | 0 | (7,412) | 0 | (7,412) | 0 | 0 | 0 | 0 | 0 | 821 | 04/16/2038 | 1.A |
| 383742-XQ-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2008-23 CLASS SL 4.684% 03/16/38 | 06/16/2025 | Paydown | | 337 | 337 | 263 | 267 | 0 | 70 | 0 | 70 | 0 | 337 | 0 | 0 | 0 | 6 | 03/16/2038 | 1.A |
| 383742-Y3-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2008-35 CLASS SN 1.965% 04/20/38 | 06/20/2025 | Paydown | | 0 | 0 | 703 | 782 | 0 | (782) | 0 | (782) | 0 | 0 | 0 | 0 | 0 | 106 | 04/20/2038 | 1.A |
| 38374B-CE-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2003-57 CLASS SB 3.540% 07/16/33 | 06/16/2025 | Paydown | | 27,840 | 27,840 | 18,584 | 20,283 | 0 | 7,557 | 0 | 7,557 | 0 | 27,840 | 0 | 0 | 0 | 410 | 07/16/2033 | 1.A |
| 38374C-DT-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2003-75 CLASS SA 6.939% 09/16/33 | 06/16/2025 | Paydown | | 14,492 | 14,492 | 10,034 | 10,993 | 0 | 3,499 | 0 | 3,499 | 0 | 14,492 | 0 | 0 | 0 | 403 | 09/16/2033 | 1.A |
| 38374D-QQ-5 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-2 CLASS SV 2.094% 01/16/38 | 06/16/2025 | Paydown | | 0 | 0 | 11,633 | 11,295 | 0 | (11,295) | 0 | (11,295) | 0 | 0 | 0 | 0 | 0 | 1,010 | 01/16/2038 | 1.A |
| 38374E-6P-7 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-7 CLASS SB 4.448% 12/16/33 | 06/16/2025 | Paydown | | 4,843 | 4,843 | 2,726 | 3,285 | 0 | 1,558 | 0 | 1,558 | 0 | 4,843 | 0 | 0 | 0 | 90 | 12/16/2033 | 1.A |
| 38374G-TF-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2004-39 CLASS EA 0.000% 05/16/34 | 06/01/2025 | Paydown | | 21,105 | 21,105 | 17,007 | 17,629 | 0 | 3,475 | 0 | 3,475 | 0 | 21,105 | 0 | 0 | 0 | 0 | 05/16/2034 | 1.A |
| 38374G-VF-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2004 39 CLASS SB 2.774% 05/16/34 | 06/16/2025 | Paydown | | 0 | 0 | 2,021 | 2,768 | 0 | (2,768) | 0 | (2,768) | 0 | 0 | 0 | 0 | 0 | 956 | 05/16/2034 | 1.A |
| 38374K-KX-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2005-8 CLASS SB 2.368% 01/20/35 | 06/20/2025 | Paydown | | 0 | 0 | 617 | 654 | 0 | (654) | 0 | (654) | 0 | 0 | 0 | 0 | 0 | 136 | 01/20/2035 | 1.A |
| 38374L-GA-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2005-45 CLASS DI 2.394% 06/16/35 | 06/16/2025 | Paydown | | 0 | 0 | 8,783 | 8,783 | 0 | (8,783) | 0 | (8,783) | 0 | 0 | 0 | 0 | 0 | 1,067 | 06/16/2035 | 1.A |
| 38374L-GU-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2005 45 CLASS DK 4.297% 06/16/35 | 06/16/2025 | Paydown | | 33,622 | 33,622 | 32,470 | 35,029 | 0 | (1,408) | 0 | (1,408) | 0 | 33,622 | 0 | 0 | 0 | 585 | 06/16/2035 | 1.A |
| 38374M-6J-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2006-21 CLASS CS 12.838% 05/20/36 | 06/20/2025 | Paydown | | 15,176 | 15,176 | 9,749 | 10,374 | 0 | 4,802 | 0 | 4,802 | 0 | 15,176 | 0 | 0 | 0 | 798 | 05/20/2036 | 1.A |
| 38374M-WX-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2006-7 CLASS SI 1.878% 02/20/36 | 06/20/2025 | Paydown | | 0 | 0 | 2,965 | 3,546 | 0 | (3,546) | 0 | (3,546) | 0 | 0 | 0 | 0 | 0 | 370 | 02/20/2036 | 1.A |
| 38374M-ZL-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2006-10 CLASS SM 1.815% 03/20/36 | 06/20/2025 | Paydown | | 0 | 0 | 2,364 | 2,759 | 0 | (2,759) | 0 | (2,759) | 0 | 0 | 0 | 0 | 0 | 264 | 03/20/2036 | 1.A |
| 38374V-JT-7 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-45 CLASS SD 1.765% 06/20/39 | 06/20/2025 | Paydown | | 0 | 0 | 2,437 | 2,603 | 0 | (2,603) | 0 | (2,603) | 0 | 0 | 0 | 0 | 0 | 334 | 06/20/2039 | 1.A |
| 38374V-Y7-8 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-50 CLASS PS 1.765% 06/20/39 | 06/20/2025 | Paydown | | 0 | 0 | 216 | 293 | 0 | (293) | 0 | (293) | 0 | 0 | 0 | 0 | 0 | 163 | 06/20/2039 | 1.A |
| 38374V-ZT-9 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-54 CLASS US 1.874% 04/16/39 | 06/16/2025 | Paydown | | 0 | 0 | 375 | 375 | 0 | (375) | 0 | (375) | 0 | 0 | 0 | 0 | 0 | 110 | 04/16/2039 | 1.A |
| 38374X-AG-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2009-14 CLASS NJ 6.500% 03/20/39 | 06/01/2025 | Paydown | | 0 | 0 | 492 | 428 | 0 | (428) | 0 | (428) | 0 | 0 | 0 | 0 | 0 | 144 | 03/20/2039 | 1.A |
| 38375B-GQ-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H24 CLASS FI 1.606% 10/20/60 | 06/01/2025 | Paydown | | 0 | 0 | 5,083 | 4,645 | 0 | (4,499) | 146 | (4,645) | 0 | 0 | 0 | 0 | 0 | 1,435 | 10/20/2060 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 38375B-JL-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H27 CLASS FI 1.353% 12/20/60 | 05/01/2025 | Paydown | | 0 | 0 | 6,425 | 7,433 | 0 | (6,127) | 1,306 | (7,433) | 0 | 0 | 0 | 0 | 0 | 1,020 | 12/20/2060 | 1.A |
| 38375B-LV-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011-H13 CLASS AI 1.554% 04/20/61 | 06/01/2025 | Paydown | | 0 | 0 | 9,720 | 9,527 | 0 | (9,527) | 0 | (9,527) | 0 | 0 | 0 | 0 | 0 | 2,444 | 04/20/2061 | 1.A |
| 38375C-TM-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2012-48 CLASS SA 2.224% 04/16/42 | 06/16/2025 | Paydown | | 0 | 0 | 4,683 | 5,508 | 0 | (5,508) | 0 | (5,508) | 0 | 0 | 0 | 0 | 0 | 364 | 04/16/2042 | 1.A |
| 38375J-AV-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2006-69 CLASS SC 2.035% 12/20/36 | 06/20/2025 | Paydown | | 0 | 0 | 213 | 257 | 0 | (257) | 0 | (257) | 0 | 0 | 0 | 0 | 0 | 54 | 12/20/2036 | 1.A |
| 38375J-PB-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2007-11 CLASS SA 2.368% 03/20/37 | 06/20/2025 | Paydown | | 0 | 0 | 409 | 458 | 0 | (458) | 0 | (458) | 0 | 0 | 0 | 0 | 0 | 138 | 03/20/2037 | 1.A |
| 38375J-RW-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2007-8 CLASS SK 7.678% 03/20/37 | 06/20/2025 | Paydown | | 59,004 | 59,004 | 53,975 | 55,063 | 0 | 3,941 | 0 | 3,941 | 0 | 59,004 | 0 | 0 | 0 | 1,904 | 03/20/2037 | 1.A |
| 38375K-B4-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2007-40 CLASS SJ 8.230% 07/16/37 | 06/16/2025 | Paydown | | 1,194 | 1,194 | 530 | 591 | 0 | 603 | 0 | 603 | 0 | 1,194 | 0 | 0 | 0 | 41 | 07/16/2037 | 1.A |
| 38375K-LS-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2007-37 CLASS UO 0.000% 06/16/37 | 06/16/2025 | Paydown | | 27,676 | 27,676 | 24,311 | 24,958 | 0 | 2,718 | 0 | 2,718 | 0 | 27,676 | 0 | 0 | 0 | 0 | 06/16/2037 | 1.A |
| 38375L-NQ-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2007-56 CLASS SY 2.198% 10/20/37 | 06/20/2025 | Paydown | | 0 | 0 | 8,763 | 9,802 | 0 | (9,802) | 0 | (9,802) | 0 | 0 | 0 | 0 | 0 | 951 | 10/20/2037 | 1.A |
| 38375L-U2-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2007-76 CLASS KZ 5.500% 11/20/37 | 06/01/2025 | Paydown | | 8,064 | 8,064 | 9,660 | 9,418 | 0 | (1,354) | 0 | (1,354) | 0 | 8,064 | 0 | 0 | 0 | 188 | 11/20/2037 | 1.A |
| 38375P-KL-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2008-9 CLASS SC 2.065% 02/20/38 | 06/20/2025 | Paydown | | 0 | 0 | 587 | 694 | 0 | (694) | 0 | (694) | 0 | 0 | 0 | 0 | 0 | 89 | 02/20/2038 | 1.A |
| 38375P-XS-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2008-11 CLASS SB 1.968% 02/20/38 | 06/20/2025 | Paydown | | 0 | 0 | 1,326 | 1,555 | 0 | (1,555) | 0 | (1,555) | 0 | 0 | 0 | 0 | 0 | 165 | 02/20/2038 | 1.A |
| 38375Q-3R-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2008-53 VLASS NTS 2.035% 05/20/38 | 06/20/2025 | Paydown | | 0 | 0 | 774 | 861 | 0 | (861) | 0 | (861) | 0 | 0 | 0 | 0 | 0 | 172 | 05/20/2038 | 1.A |
| 38375U-SH-4 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H22 CLASS JI 1.293% 11/20/64 | 06/01/2025 | Paydown | | 0 | 0 | 24,968 | 23,732 | 0 | (21,005) | 2,727 | (23,732) | 0 | 0 | 0 | 0 | 0 | 8,696 | 11/20/2064 | 1.A |
| 38375U-WS-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H11 CLASS EI 2.144% 04/20/66 | 06/01/2025 | Paydown | | 0 | 0 | 40,944 | 40,833 | 0 | (40,833) | 0 | (40,833) | 0 | 0 | 0 | 0 | 0 | 10,926 | 04/20/2066 | 1.A |
| 38376C-Q6-9 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-92 CLASS SA 1.824% 04/16/39 | 06/16/2025 | Paydown | | 0 | 0 | 219 | 219 | 0 | (219) | 0 | (219) | 0 | 0 | 0 | 0 | 0 | 143 | 04/16/2039 | 1.A |
| 38376C-ZA-0 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SC 1.674% 09/16/39 | 06/16/2025 | Paydown | | 0 | 0 | 11,061 | 13,052 | 0 | (13,052) | 0 | (13,052) | 0 | 0 | 0 | 0 | 0 | 1,048 | 09/16/2039 | 1.A |
| 38376C-ZR-3 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS XS 1.774% 09/16/39 | 06/16/2025 | Paydown | | 0 | 0 | 1,394 | 1,659 | 0 | (1,659) | 0 | (1,659) | 0 | 0 | 0 | 0 | 0 | 204 | 09/16/2039 | 1.A |
| 38376F-4F-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2009-81 CLASS SA 2.315% 09/20/39 | 06/20/2025 | Paydown | | 0 | 0 | 597 | 655 | 0 | (655) | 0 | (655) | 0 | 0 | 0 | 0 | 0 | 68 | 09/20/2039 | 1.A |
| 38376F-BM-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2009-61 CLASS GS 1.618% 08/20/39 | 06/20/2025 | Paydown | | 0 | 0 | 1,200 | 1,469 | 0 | (1,469) | 0 | (1,469) | 0 | 0 | 0 | 0 | 0 | 201 | 08/20/2039 | 1.A |
| 38376K-YF-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2009-87 CLASS JS 1.965% 09/20/39 | 06/20/2025 | Paydown | | 0 | 0 | 2,350 | 2,571 | 0 | (2,571) | 0 | (2,571) | 0 | 0 | 0 | 0 | 0 | 400 | 09/20/2039 | 1.A |
| 38376L-HM-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011-90 CLASS S 2.215% 06/20/41 | 06/20/2025 | Paydown | | 0 | 0 | 6,337 | 7,236 | 0 | (7,236) | 0 | (7,236) | 0 | 0 | 0 | 0 | 0 | 683 | 06/20/2041 | 1.A |
| 38376R-BG-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H12 CLASS BI 1.964% 05/20/65 | 06/01/2025 | Paydown | | 0 | 0 | 14,150 | 13,732 | 0 | (13,732) | 0 | (13,732) | 0 | 0 | 0 | 0 | 0 | 5,945 | 05/20/2065 | 1.A |
| 38376R-Q2-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H03 CLASS BI 0.158% 06/20/66 | 06/01/2025 | Paydown | | 0 | 0 | 1,026 | 1,845 | 0 | (1,845) | 0 | (1,845) | 0 | 0 | 0 | 0 | 0 | 143 | 06/20/2066 | 1.A |
| 38376R-TB-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H09 CLASS JI 2.027% 04/20/66 | 06/01/2025 | Paydown | | 0 | 0 | 21,152 | 22,548 | 0 | (21,429) | 1,120 | (22,549) | 0 | 0 | 0 | 0 | 0 | 6,536 | 04/20/2066 | 1.A |
| 38376T-Z4-7 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-4 CLASS SP 2.074% 01/16/39 | 06/16/2025 | Paydown | | 0 | 0 | 5,219 | 7,257 | 0 | (7,257) | 0 | (7,257) | 0 | 0 | 0 | 0 | 0 | 2,165 | 01/16/2039 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 38376U-Q2-8 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-68 CLASS SB 1.715% 05/20/47 | 06/20/2025 | Paydown | | 0 | 0 | 20,733 | 25,865 | 0 | (25,865) | 0 | (25,865) | 0 | 0 | 0 | 0 | 0 | 1,435 | 05/20/2047 | 1.A |
| 38376V-RR-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-26 CLASS WS 1.814% 02/20/40 | 06/20/2025 | Paydown | | 0 | 0 | 9,059 | 10,618 | 0 | (10,618) | 0 | (10,618) | 0 | 0 | 0 | 0 | 0 | 870 | 02/20/2040 | 1.A |
| 38376Y-T8-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-47 CLASS SH 1.735% 07/20/38 | 06/20/2025 | Paydown | | 0 | 0 | 2,286 | 2,654 | 0 | (2,654) | 0 | (2,654) | 0 | 0 | 0 | 0 | 0 | 250 | 07/20/2038 | 1.A |
| 38376Y-TE-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-43 CLASS QS 1.248% 04/20/40 | 06/20/2025 | Paydown | | 0 | 0 | 5,398 | 6,572 | 0 | (6,572) | 0 | (6,572) | 0 | 0 | 0 | 0 | 0 | 450 | 04/20/2040 | 1.A |
| 38377G-ZP-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-68 CLASS GS 2.124% 12/16/39 | 06/16/2025 | Paydown | | 0 | 0 | 4,089 | 3,304 | 0 | (3,304) | 0 | (3,304) | 0 | 0 | 0 | 0 | 0 | 436 | 12/16/2039 | 1.A |
| 38377J-4Y-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-113 CLASS SP 2.224% 02/16/40 | 06/16/2025 | Paydown | | 0 | 0 | 1,314 | 1,556 | 0 | (1,556) | 0 | (1,556) | 0 | 0 | 0 | 0 | 0 | 305 | 02/16/2040 | 1.A |
| 38377J-M8-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-111 CLASS SA 2.215% 09/20/40 | 06/20/2025 | Paydown | | 0 | 0 | 1,468 | 1,630 | 0 | (1,630) | 0 | (1,630) | 0 | 0 | 0 | 0 | 0 | 141 | 09/20/2040 | 1.A |
| 38377L-JM-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-116 CLASS NS 2.224% 09/16/40 | 06/16/2025 | Paydown | | 0 | 0 | 2,694 | 3,297 | 0 | (3,297) | 0 | (3,297) | 0 | 0 | 0 | 0 | 0 | 432 | 09/16/2040 | 1.A |
| 38377M-F3-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS PS 1.715% 05/20/40 | 06/20/2025 | Paydown | | 0 | 0 | 1,460 | 1,678 | 0 | (1,678) | 0 | (1,678) | 0 | 0 | 0 | 0 | 0 | 568 | 05/20/2040 | 1.A |
| 38377N-MM-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2010-151 CLASS SM 1.654% 11/16/40 | 06/16/2025 | Paydown | | 0 | 0 | 3,291 | 3,885 | 0 | (3,885) | 0 | (3,885) | 0 | 0 | 0 | 0 | 0 | 312 | 11/16/2040 | 1.A |
| 38377U-L9-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011-54 CLASS SC 0.370% 04/20/41 | 06/20/2025 | Paydown | | 10,759 | 10,759 | 10,166 | 10,428 | 0 | 330 | 0 | 330 | 0 | 10,759 | 0 | 0 | 0 | 16 | 04/20/2041 | 1.A |
| 38377V-GW-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011-52 CLASS MY 2.218% 04/20/41 | 06/20/2025 | Paydown | | 0 | 0 | 3,283 | 3,626 | 0 | (3,626) | 0 | (3,626) | 0 | 0 | 0 | 0 | 0 | 426 | 04/20/2041 | 1.A |
| 38377V-UD-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011-56 CLASS MO 0.000% 04/20/41 | 06/20/2025 | Paydown | | 71,298 | 71,298 | 42,020 | 42,761 | 0 | 28,536 | 0 | 28,536 | 0 | 71,298 | 0 | 0 | 0 | 0 | 04/20/2041 | 1.A |
| 38377W-GA-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011-72 CLASS SA 0.924% 05/16/41 | 06/16/2025 | Paydown | | 0 | 0 | 1,831 | 2,362 | 0 | (2,362) | 0 | (2,362) | 0 | 0 | 0 | 0 | 0 | 131 | 05/16/2041 | 1.A |
| 38377Y-DD-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011-122 CLASS EI 4.000% 09/16/26 | 06/01/2025 | Paydown | | 0 | 0 | 1,260 | 1,260 | 0 | (1,260) | 0 | (1,260) | 0 | 0 | 0 | 0 | 0 | 1,158 | 09/16/2026 | 1.A |
| 38378D-XV-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2012 36 CLASS LS 2.235% 03/20/42 | 06/20/2025 | Paydown | | 0 | 0 | 1,797 | 2,183 | 0 | (2,183) | 0 | (2,183) | 0 | 0 | 0 | 0 | 0 | 327 | 03/20/2042 | 1.A |
| 38378F-BM-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-10 CLASS TS 1.795% 01/20/43 | 06/20/2025 | Paydown | | 0 | 0 | 5,410 | 6,610 | 0 | (6,610) | 0 | (6,610) | 0 | 0 | 0 | 0 | 0 | 551 | 01/20/2043 | 1.A |
| 38378H-4N-3 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-124 CLASS KS 1.768% 10/20/42 | 06/20/2025 | Paydown | | 0 | 0 | 8,322 | 7,658 | 0 | (7,658) | 0 | (7,658) | 0 | 0 | 0 | 0 | 0 | 520 | 10/20/2042 | 1.A |
| 38378J-MX-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-37 CLASS SB 1.804% 03/16/43 | 06/16/2025 | Paydown | | 0 | 0 | 5,504 | 6,677 | 0 | (6,677) | 0 | (6,677) | 0 | 0 | 0 | 0 | 0 | 524 | 03/16/2043 | 1.A |
| 38378P-NW-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-190 CLASS SA 1.718% 12/20/43 | 06/20/2025 | Paydown | | 0 | 0 | 8,272 | 9,751 | 0 | (9,751) | 0 | (9,751) | 0 | 0 | 0 | 0 | 0 | 855 | 12/20/2043 | 1.A |
| 38378P-WJ-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-189 CLASS PI 5.000% 06/16/43 | 06/01/2025 | Paydown | | 0 | 0 | 4,598 | 4,254 | 0 | (4,254) | 0 | (4,254) | 0 | 0 | 0 | 0 | 0 | 730 | 06/16/2043 | 1.A |
| 38378V-LC-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-104 CLASS ES 1.724% 07/16/43 | 06/16/2025 | Paydown | | 0 | 0 | 5,166 | 6,172 | 0 | (6,172) | 0 | (6,172) | 0 | 0 | 0 | 0 | 0 | 584 | 07/16/2043 | 1.A |
| 38378W-6A-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-135 CLASS BS 1.774% 09/16/43 | 06/16/2025 | Paydown | | 0 | 0 | 4,190 | 4,190 | 0 | (4,190) | 0 | (4,190) | 0 | 0 | 0 | 0 | 0 | 418 | 09/16/2043 | 1.A |
| 38378W-HG-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS PS 5.480% 08/16/43 | 06/16/2025 | Paydown | | 13,778 | 13,778 | 16,126 | 16,126 | 0 | (2,348) | 0 | (2,348) | 0 | 13,778 | 0 | 0 | 0 | 502 | 08/16/2043 | 1.A |
| 38378W-JU-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS FS 8.316% 08/20/43 | 06/20/2025 | Paydown | | 5,526 | 5,526 | 5,899 | 6,199 | 0 | (672) | 0 | (672) | 0 | 5,526 | 0 | 0 | 0 | 198 | 08/20/2043 | 1.A |
| 38378W-N5-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2013-131 CLASS PS 1.724% 09/16/43 | 06/16/2025 | Paydown | | 0 | 0 | 2,617 | 3,207 | 0 | (3,207) | 0 | (3,207) | 0 | 0 | 0 | 0 | 0 | 233 | 09/16/2043 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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-T4-5 | GOVERNMENT NATIONAL MORTGAG SERIES 2013-129 CLASS DS 1.715% 04/20/43 | 06/20/2025 | Paydown | | 0 | 0 | 2,569 | 3,061 | 0 | (3,061) | 0 | (3,061) | 0 | 0 | 0 | 0 | 0 | 431 | 04/20/2043 | 1.A |
| 38379A-WZ-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-36 CLASS SJ 1.774% 03/16/44 | 06/16/2025 | Paydown | | 0 | 0 | 5,470 | 5,470 | 0 | (5,470) | 0 | (5,470) | 0 | 0 | 0 | 0 | 0 | 500 | 03/16/2044 | 1.A |
| 38379B-GA-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-55 CLASS MS 1.774% 04/16/44 | 06/16/2025 | Paydown | | 0 | 0 | 5,170 | 6,078 | 0 | (6,078) | 0 | (6,078) | 0 | 0 | 0 | 0 | 0 | 540 | 04/16/2044 | 1.A |
| 38379C-Y4-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-96 CLASS S 1.174% 07/16/44 | 06/16/2025 | Paydown | | 0 | 0 | 5,163 | 6,780 | 0 | (6,780) | 0 | (6,780) | 0 | 0 | 0 | 0 | 0 | 498 | 07/16/2044 | 1.A |
| 38379D-CX-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-99 CLASS S 1.168% 06/20/44 | 06/20/2025 | Paydown | | 0 | 0 | 6,830 | 8,840 | 0 | (8,840) | 0 | (8,840) | 0 | 0 | 0 | 0 | 0 | 517 | 06/20/2044 | 1.A |
| 38379E-2A-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-131 CLASS JS 1.774% 09/16/44 | 06/16/2025 | Paydown | | 0 | 0 | 11,591 | 12,402 | 0 | (12,402) | 0 | (12,402) | 0 | 0 | 0 | 0 | 0 | 832 | 09/16/2044 | 1.A |
| 38379H-6H-3 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-14 CLASS A1 6.000% 10/16/44 | 06/01/2025 | Paydown | | 0 | 0 | 12,374 | 9,759 | 0 | (9,759) | 0 | (9,759) | 0 | 0 | 0 | 0 | 0 | 1,473 | 10/16/2044 | 1.A |
| 38379H-ZH-1 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-185 CLASS BI 5.500% 12/20/44 | 06/01/2025 | Paydown | | 0 | 0 | 9,721 | 8,849 | 0 | (8,849) | 0 | (8,849) | 0 | 0 | 0 | 0 | 0 | 874 | 12/20/2044 | 1.A |
| 38379J-SZ-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2015-16 CLASS MS 1.168% 02/20/45 | 06/20/2025 | Paydown | | 0 | 0 | 8,075 | 10,357 | 0 | (10,357) | 0 | (10,357) | 0 | 0 | 0 | 0 | 0 | 632 | 02/20/2045 | 1.A |
| 38379R-AH-6 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-183 CLASS C 2.800% 09/16/57 | 06/01/2025 | Paydown | | 12,754 | 12,754 | 11,534 | 11,987 | 0 | 767 | 0 | 767 | 0 | 12,754 | 0 | 0 | 0 | 149 | 09/16/2057 | 1.A |
| 38380L-EX-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H09 CLASS LI 0.516% 03/20/68 | 06/01/2025 | Paydown | | 0 | 0 | 20,915 | 23,305 | 0 | (16,470) | 6,835 | (23,305) | 0 | 0 | 0 | 0 | 0 | 1,889 | 03/20/2068 | 1.A |
| 38380L-MZ-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H18 CLASS GI 2.012% 10/20/68 | 06/01/2025 | Paydown | | 0 | 0 | 30,507 | 37,742 | 0 | (37,742) | 0 | (37,742) | 0 | 0 | 0 | 0 | 0 | 3,415 | 10/20/2068 | 1.A |
| 38380T-6V-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2017-192 CLASS SA 1.768% 12/20/47 | 06/20/2025 | Paydown | | 0 | 0 | 14,946 | 16,928 | 0 | (16,928) | 0 | (16,928) | 0 | 0 | 0 | 0 | 0 | 858 | 12/20/2047 | 1.A |
| 38380V-PF-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H04 CLASS JI 2.361% 03/20/68 | 06/01/2025 | Paydown | | 0 | 0 | 80,596 | 79,997 | 0 | (79,997) | 0 | (79,997) | 0 | 0 | 0 | 0 | 0 | 16,403 | 03/20/2068 | 1.A |
| 38381Y-DH-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2019-98 CLASS HS 1.668% 08/20/49 | 06/20/2025 | Paydown | | 0 | 0 | 8,886 | 10,822 | 0 | (10,822) | 0 | (10,822) | 0 | 0 | 0 | 0 | 0 | 597 | 08/20/2049 | 1.A |
| 38382A-JU-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2019-123 CLASS SL 1.718% 10/20/49 | 06/20/2025 | Paydown | | 0 | 0 | 51,711 | 57,676 | 0 | (57,676) | 0 | (57,676) | 0 | 0 | 0 | 0 | 0 | 3,938 | 10/20/2049 | 1.A |
| 38382B-SG-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2019-153 CLASS IJ 5.000% 06/20/47 | 06/01/2025 | Paydown | | 0 | 0 | 22,434 | 21,801 | 0 | (21,801) | 0 | (21,801) | 0 | 0 | 0 | 0 | 0 | 2,601 | 06/20/2047 | 1.A |
| 38382M-FL-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2020-189 CLASS IN 4.500% 06/20/50 | 06/01/2025 | Paydown | | 0 | 0 | 234,227 | 230,966 | 0 | (230,966) | 0 | (230,966) | 0 | 0 | 0 | 0 | 0 | 19,296 | 06/20/2050 | 1.A |
| 38382Y-6Z-1 | GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H13 CLASS IO 0.235% 05/20/73 | 06/01/2025 | Paydown | | 0 | 0 | 53,719 | 66,665 | 0 | (66,665) | 0 | (66,665) | 0 | 0 | 0 | 0 | 0 | 2,582 | 05/20/2073 | 1.A |
| 38382Y-KD-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H19 CLASS IO 0.027% 11/20/71 | 06/01/2025 | Paydown | | 0 | 0 | 81 | 110 | 0 | (110) | 0 | (110) | 0 | 0 | 0 | 0 | 0 | 0 | 11/20/2071 | 1.A |
| 38382Y-TG-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2022-H11 CLASS CI 2.148% 04/20/72 | 06/01/2025 | Paydown | | 0 | 0 | 52,865 | 64,644 | 0 | (64,644) | 0 | (64,644) | 0 | 0 | 0 | 0 | 0 | 8,377 | 04/20/2072 | 1.A |
| 38383L-C2-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2022-213 CLASS ES 1.462% 10/20/47 | 06/01/2025 | Paydown | | 0 | 0 | 9,344 | 9,481 | 0 | (9,481) | 0 | (9,481) | 0 | 0 | 0 | 0 | 0 | 609 | 10/20/2047 | 1.A |
| 38383W-4D-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2023-47 CLASS SE 1.998% 03/20/53 | 06/20/2025 | Paydown | | 0 | 0 | 29,469 | 29,469 | 0 | (29,469) | 0 | (29,469) | 0 | 0 | 0 | 0 | 0 | 3,830 | 03/20/2053 | 1.A |
| 38384A-GH-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2023-65 CLASS ED 3.905% 05/20/53 | 06/20/2025 | Paydown | | 159,576 | 159,576 | 144,117 | 145,422 | 0 | 14,154 | 0 | 14,154 | 0 | 159,576 | 0 | 0 | 0 | 2,659 | 05/20/2053 | 1.A |
| 38384A-Q5-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2023-82 CLASS S 3.496% 06/20/53 | 06/20/2025 | Paydown | | 93,188 | 93,188 | 83,928 | 84,522 | 0 | 8,666 | 0 | 8,666 | 0 | 93,188 | 0 | 0 | 0 | 1,353 | 06/20/2053 | 1.A |
| 38384B-ML-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2023-89 CLASS CS 3.588% 06/20/53 | 06/20/2025 | Paydown | | 57,360 | 57,360 | 52,225 | 52,666 | 0 | 4,695 | 0 | 4,695 | 0 | 57,360 | 0 | 0 | 0 | 817 | 06/20/2053 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 38384C-C5-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2023-115 CLASS FJ 5.402% 08/20/53 | 06/20/2025 | Paydown | | 471,793 | 471,793 | 472,677 | 471,448 | 0 | 345 | 0 | 345 | 0 | 471,793 | 0 | 0 | 0 | 10,985 | 08/20/2053 | 1.A |
| 38384J-CM-4 | GOVERNMENT NATIONAL MORTGAGE SERIES 2024-21 CLASS FC 5.302% 10/20/53 | 06/20/2025 | Paydown | | 256,245 | 256,245 | 256,125 | 255,420 | 0 | 825 | 0 | 825 | 0 | 256,245 | 0 | 0 | 0 | 6,096 | 10/20/2053 | 1.A |
| 1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 1,392,610 | 1,392,610 | 2,290,179 | 2,368,404 | 0 | (966,636) | 12,134 | (978,770) | 0 | 1,392,610 | 0 | 0 | 0 | 159,605 | XXX | XXX |
| 38376G-3S-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011 119 CLASS IO 0.135% 08/16/51 | 06/01/2025 | Paydown | | 0 | 0 | 69 | 12 | 0 | (12) | 0 | (12) | 0 | 0 | 0 | 0 | 0 | 16 | 08/16/2051 | 1.A |
| 38378B-AX-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2011 161 CLASS Z 3.764% 04/16/53 | 06/01/2025 | Paydown | | 1,642 | 1,642 | 1,582 | 1,543 | 0 | 99 | 0 | 99 | 0 | 1,642 | 0 | 0 | 0 | 26 | 04/16/2053 | 1.A |
| 38378B-CP-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2012 2 CLASS Z 3.419% 12/16/51 | 06/01/2025 | Paydown | | 2,320 | 2,320 | 2,257 | 2,194 | 0 | 127 | 0 | 127 | 0 | 2,320 | 0 | 0 | 0 | 33 | 12/16/2051 | 1.A |
| 38378B-DK-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2012 19 CLASS Z 3.500% 08/16/52 | 06/01/2025 | Paydown | | 1,983 | 1,983 | 1,910 | 1,924 | 0 | 60 | 0 | 60 | 0 | 1,983 | 0 | 0 | 0 | 29 | 08/16/2052 | 1.A |
| 38378B-EQ-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2012 28 CLASS Z 3.250% 01/16/52 | 06/01/2025 | Paydown | | 1,743 | 1,743 | 1,668 | 1,676 | 0 | 68 | 0 | 68 | 0 | 1,743 | 0 | 0 | 0 | 24 | 01/16/2052 | 1.A |
| 38378B-YH-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2012 86 CLASS Z 3.063% 12/16/53 | 06/01/2025 | Paydown | | 9,038 | 9,038 | 8,619 | 7,896 | 0 | 1,142 | 0 | 1,142 | 0 | 9,038 | 0 | 0 | 0 | 115 | 12/16/2053 | 1.A |
| 38378N-6W-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-89 CLASS B 3.500% 01/16/57 | 06/01/2025 | Paydown | | 1,160 | 1,160 | 1,121 | 1,132 | 0 | 28 | 0 | 28 | 0 | 1,160 | 0 | 0 | 0 | 17 | 01/16/2057 | 1.A |
| 38378X-GC-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-110 CLASS B 3.100% 01/16/57 | 06/01/2025 | Paydown | | 11,539 | 11,539 | 10,921 | 11,003 | 0 | 536 | 0 | 536 | 0 | 11,539 | 0 | 0 | 0 | 149 | 01/16/2057 | 1.A |
| 38378X-LE-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-124 CLASS DY 3.500% 05/16/54 | 06/01/2025 | Paydown | | 156,464 | 156,464 | 147,983 | 151,252 | 0 | 5,212 | 0 | 5,212 | 0 | 156,464 | 0 | 0 | 0 | 1,851 | 05/16/2054 | 1.A |
| 38378X-SZ-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2014-150 CLASS ZC 3.400% 07/16/56 | 06/01/2025 | Paydown | | 31,075 | 31,075 | 29,600 | 30,204 | 0 | 871 | 0 | 871 | 0 | 31,075 | 0 | 0 | 0 | 440 | 07/16/2056 | 1.A |
| 38379K-3R-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2015-169 CLASS C 3.000% 07/16/57 | 06/01/2025 | Paydown | | 12,335 | 12,335 | 11,399 | 11,746 | 0 | 589 | 0 | 589 | 0 | 12,335 | 0 | 0 | 0 | 154 | 07/16/2057 | 1.A |
| 38379K-G3-6 | GOVERNMENT NATIONAL MORTGAGE SERIES 2015-140 CLASS B 3.000% 06/16/57 | 06/01/2025 | Paydown | | 14,711 | 14,711 | 13,761 | 14,143 | 0 | 569 | 0 | 569 | 0 | 14,711 | 0 | 0 | 0 | 184 | 06/16/2057 | 1.A |
| 38379R-3T-8 | GOVERNMENT NATIONAL MORTGAGE SERIES 2017-142 CLASS B 3.000% 11/16/59 | 06/01/2025 | Paydown | | 1,343 | 1,343 | 1,287 | 1,299 | 0 | 44 | 0 | 44 | 0 | 1,343 | 0 | 0 | 0 | 17 | 11/16/2059 | 1.A |
| 38379R-ZG-1 | GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-89 CLASS B 3.000% 07/16/59 | 06/01/2025 | Paydown | | 14,489 | 14,489 | 13,851 | 14,120 | 0 | 370 | 0 | 370 | 0 | 14,489 | 0 | 0 | 0 | 181 | 07/16/2059 | 1.A |
| 38379U-EG-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2016-26 CLASS C 3.000% 02/16/58 | 06/01/2025 | Paydown | | 16,078 | 16,078 | 15,328 | 15,578 | 0 | 500 | 0 | 500 | 0 | 16,078 | 0 | 0 | 0 | 201 | 02/16/2058 | 1.A |
| 38379U-FV-3 | GOVERNMENT NATIONAL MORTGAGE SERIES 2016-24 CLASS IO 0.628% 09/16/57 | 06/01/2025 | Paydown | | 0 | 0 | 1,458 | 1,481 | 0 | (1,481) | 0 | (1,481) | 0 | 0 | 0 | 0 | 0 | 143 | 09/16/2057 | 1.A |
| 38379U-QX-7 | GOVERNMENT NATIONAL MORTGAGE SERIES 2016-65 CLASS C 3.000% 01/16/58 | 06/01/2025 | Paydown | | 11,199 | 11,199 | 10,628 | 10,815 | 0 | 384 | 0 | 384 | 0 | 11,199 | 0 | 0 | 0 | 140 | 01/16/2058 | 1.A |
| 38380M-F5-5 | GOVERNMENT NATIONAL MORTGAGE SERIES 2019-8 CLASS Z 2.500% 11/16/60 | 06/01/2025 | Paydown | | 24,972 | 24,972 | 21,355 | 21,897 | 0 | 3,074 | 0 | 3,074 | 0 | 24,972 | 0 | 0 | 0 | 260 | 11/16/2060 | 1.A |
| 38380R-2H-2 | GOVERNMENT NATIONAL MORTGAGE SERIES 2021-63 CLASS BD 1.500% 04/16/61 | 06/01/2025 | Paydown | | 3,945 | 3,945 | 3,293 | 3,349 | 0 | 595 | 0 | 595 | 0 | 3,945 | 0 | 0 | 0 | 25 | 04/16/2061 | 1.A |
| 1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC) | | | | | 316,036 | 316,036 | 298,090 | 303,264 | 0 | 12,775 | 0 | 12,775 | 0 | 316,036 | 0 | 0 | 0 | 4,005 | XXX | XXX |
| 20754P-AC-4 | FANNIE MAE CAS SERIES 2019-HRP SERIES 2019-HRP1 CLASS M2 144A 6.569% 11/25/39 | 06/25/2025 | Paydown | | 673,706 | 673,706 | 661,890 | 666,758 | 0 | 6,947 | 0 | 6,947 | 0 | 673,706 | 0 | 0 | 0 | 18,864 | 11/25/2039 | 1.B FE |
| 30711X-BU-7 | FANNIE MAE CAS SERIES 2018-C05 SERIES 16-C01 CLASS 2M2 11.370% 08/25/28 | 06/25/2025 | Paydown | | 10,756 | 10,756 | 11,281 | 11,008 | 0 | (252) | 0 | (252) | 0 | 10,756 | 0 | 0 | 0 | 518 | 08/25/2028 | 1.A |
| 30711X-GN-8 | FANNIE MAE CAS SERIES 2018-C05 SERIES 2017-C02 CLASS 2M2C 8.069% 09/25/29 | 06/25/2025 | Paydown | | 16,946 | 16,946 | 17,517 | 17,075 | 0 | (129) | 0 | (129) | 0 | 16,946 | 0 | 0 | 0 | 694 | 09/25/2029 | 1.A |
| 3128M6-M6-2 | FHLMC GOLD POOL G04581 6.500% 08/01/38 | 06/01/2025 | Paydown | | 1,242 | 1,242 | 1,347 | 1,347 | 0 | (105) | 0 | (105) | 0 | 1,242 | 0 | 0 | 0 | 35 | 08/01/2038 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 312929-FS-6 | FHLMC GOLD POOL A82877 5.500% 11/01/38 | 06/01/2025 | Paydown | | 1,098 | 1,098 | 1,161 | 1,161 | 0 | (63) | 0 | (63) | 0 | 1,098 | 0 | 0 | 0 | 25 | 11/01/2038 | 1.A |
| 31292K-2X-4 | FHLMC GOLD POOL C03490 4.500% 08/01/40 | 06/01/2025 | Paydown | | 13,276 | 13,276 | 13,843 | 13,843 | 0 | (568) | 0 | (568) | 0 | 13,276 | 0 | 0 | 0 | 240 | 08/01/2040 | 1.A |
| 312939-WA-5 | FHLMC GOLD POOL A91541 5.000% 03/01/40 | 06/01/2025 | Paydown | | 15,683 | 15,683 | 16,315 | 16,305 | 0 | (622) | 0 | (622) | 0 | 15,683 | 0 | 0 | 0 | 310 | 03/01/2040 | 1.A |
| 312941-K7-1 | FHLMC GOLD POOL A93018 5.000% 07/01/40 | 06/01/2025 | Paydown | | 2,037 | 2,037 | 2,168 | 2,168 | 0 | (131) | 0 | (131) | 0 | 2,037 | 0 | 0 | 0 | 43 | 07/01/2040 | 1.A |
| 312941-UW-5 | FHLMC GOLD POOL A93297 5.000% 08/01/40 | 06/01/2025 | Paydown | | 650 | 650 | 692 | 692 | 0 | (42) | 0 | (42) | 0 | 650 | 0 | 0 | 0 | 14 | 08/01/2040 | 1.A |
| 312941-VL-8 | FHLMC GOLD POOL A93319 5.000% 08/01/40 | 06/01/2025 | Paydown | | 3,336 | 3,336 | 3,543 | 3,543 | 0 | (206) | 0 | (206) | 0 | 3,336 | 0 | 0 | 0 | 69 | 08/01/2040 | 1.A |
| 312942-M2-8 | FHLMC GOLD POOL A93977 4.500% 09/01/40 | 06/01/2025 | Paydown | | 1,299 | 1,299 | 1,354 | 1,346 | 0 | (48) | 0 | (48) | 0 | 1,299 | 0 | 0 | 0 | 24 | 09/01/2040 | 1.A |
| 31297A-ZR-8 | FHLMC POOL A23452 5.500% 06/01/34 | 06/01/2025 | Paydown | | 309 | 309 | 316 | 314 | 0 | (5) | 0 | (5) | 0 | 309 | 0 | 0 | 0 | 7 | 06/01/2034 | 1.A |
| 31325U-RK-4 | FREDDIE MAC STRIPS SERIES 311 CLASS S1 1.532% 08/15/43 | 06/15/2025 | Paydown | | 0 | 0 | 8,829 | 9,976 | 0 | (9,976) | 0 | (9,976) | 0 | 0 | 0 | 0 | 0 | 514 | 08/15/2043 | 1.A |
| 31325V-HF-4 | FREDDIE MAC STRIP SERIES 329 CLASS C3 4.500% 06/15/39 | 06/01/2025 | Paydown | | 0 | 0 | 51,684 | 48,358 | 0 | (48,358) | 0 | (48,358) | 0 | 0 | 0 | 0 | 0 | 5,163 | 06/15/2039 | 1.A |
| 3132DW-EE-9 | FHLMC POOL SD8233 5.000% 07/01/52 | 06/01/2025 | Paydown | | 211,038 | 211,038 | 215,803 | 215,103 | 0 | (4,065) | 0 | (4,065) | 0 | 211,038 | 0 | 0 | 0 | 4,301 | 07/01/2052 | 1.A |
| 3132GF-BF-3 | FHLMC POOL Q01838 4.000% 06/01/41 | 06/01/2025 | Paydown | | 363 | 363 | 368 | 368 | 0 | (4) | 0 | (4) | 0 | 363 | 0 | 0 | 0 | 6 | 06/01/2041 | 1.A |
| 3132HT-M9-4 | FREDDIE MAC STRIP SERIES 308 CLASS PO 0.000% 07/15/43 | 06/01/2025 | Paydown | | 45,470 | 45,470 | 28,688 | 28,756 | 0 | 16,714 | 0 | 16,714 | 0 | 45,470 | 0 | 0 | 0 | 0 | 07/15/2043 | 1.A |
| 3132HT-QK-5 | FREDDIE MAC STRIP SERIES 309 CLASS V4 2.780% 08/15/43 | 06/15/2025 | Paydown | | 30,710 | 30,710 | 34,186 | 35,095 | 0 | (4,385) | 0 | (4,385) | 0 | 30,710 | 0 | 0 | 0 | 285 | 08/15/2043 | 1.A |
| 3132HT-ZX-7 | FREDDIE MAC STRIP SERIES 321 CLASS V4 2.000% 12/15/43 | 06/15/2025 | Paydown | | 89,639 | 89,639 | 95,545 | 97,414 | 0 | (7,775) | 0 | (7,775) | 0 | 89,639 | 0 | 0 | 0 | 752 | 12/15/2043 | 1.A |
| 3132HU-BW-2 | FREDDIE MAC STRIP SERIES 333 CLASS V6 2.611% 08/15/44 | 06/15/2025 | Paydown | | 34,126 | 34,126 | 38,295 | 39,239 | 0 | (5,113) | 0 | (5,113) | 0 | 34,126 | 0 | 0 | 0 | 331 | 08/15/2044 | 1.A |
| 3132HU-CJ-0 | FREDDIE MAC STRIP SERIES 332 CLASS V1 2.611% 08/15/44 | 06/15/2025 | Paydown | | 3,524 | 3,524 | 3,820 | 3,921 | 0 | (397) | 0 | (397) | 0 | 3,524 | 0 | 0 | 0 | 36 | 08/15/2044 | 1.A |
| 31335B-7G-5 | FHLMC GOLD POOL G61795 4.000% 06/01/47 | 06/01/2025 | Paydown | | 21,262 | 21,262 | 21,707 | 21,707 | 0 | (445) | 0 | (445) | 0 | 21,262 | 0 | 0 | 0 | 355 | 06/01/2047 | 1.A |
| 313399-AL-1 | FREDDIE MAC SERIES 2344 CLASS QO 0.000% 08/15/31 | 06/15/2025 | Paydown | | 11,947 | 11,947 | 10,942 | 11,208 | 0 | 738 | 0 | 738 | 0 | 11,947 | 0 | 0 | 0 | 0 | 08/15/2031 | 1.A |
| 31339D-YW-2 | FREDDIE MAC SERIES 2412 CLASS GS 9.444% 02/15/32 | 06/15/2025 | Paydown | | 4,823 | 4,823 | 3,156 | 3,486 | 0 | 1,338 | 0 | 1,338 | 0 | 4,823 | 0 | 0 | 0 | 181 | 02/15/2032 | 1.A |
| 31339L-S9-2 | FREDDIE MAC SERIES 2390 CLASS SD 3.632% 12/15/31 | 06/15/2025 | Paydown | | 0 | 0 | 158 | 111 | 0 | (111) | 0 | (111) | 0 | 0 | 0 | 0 | 0 | 70 | 12/15/2031 | 1.A |
| 31339M-EX-2 | FREDDIE MAC SERIES 2389 CLASS SI 3.332% 06/15/31 | 06/15/2025 | Paydown | | 0 | 0 | 214 | 218 | 0 | (218) | 0 | (218) | 0 | 0 | 0 | 0 | 0 | 67 | 06/15/2031 | 1.A |
| 31339M-LE-6 | FREDDIE MAC SERIES 2408 CLASS SM 3.682% 01/15/32 | 06/15/2025 | Paydown | | 0 | 0 | 57 | 47 | 0 | (47) | 0 | (47) | 0 | 0 | 0 | 0 | 0 | 24 | 01/15/2032 | 1.A |
| 3133Q3-JA-0 | FREDDIE MAC STRIP SERIES 406 CLASS F33 5.605% 10/25/53 | 06/25/2025 | Paydown | | 181,839 | 181,839 | 181,810 | 180,334 | 0 | 1,505 | 0 | 1,505 | 0 | 181,839 | 0 | 0 | 0 | 4,304 | 10/25/2053 | 1.A |
| 3133Q3-L6-6 | FREDDIE MAC STRIP SERIES 413 CLASS F44 5.240% 05/25/54 | 06/25/2025 | Paydown | | 253,333 | 253,333 | 253,333 | 252,453 | 0 | 880 | 0 | 880 | 0 | 253,333 | 0 | 0 | 0 | 5,562 | 05/25/2054 | 1.A |
| 3133Q3-LG-4 | FREDDIE MAC STRIP SERIES 413 CLASS F24 5.390% 05/25/54 | 06/25/2025 | Paydown | | 1,832,442 | 1,832,442 | 1,833,429 | 1,825,790 | 0 | 6,651 | 0 | 6,651 | 0 | 1,832,442 | 0 | 0 | 0 | 41,370 | 05/25/2054 | 1.A |
| 3133TD-PX-8 | FHLMC STRUCTURED PASS THROUGH SERIES T-11 CLASS A8 6.500% 01/25/28 | 06/01/2025 | Paydown | | 6,981 | 6,981 | 7,154 | 7,078 | 0 | (97) | 0 | (97) | 0 | 6,981 | 0 | 0 | 0 | 192 | 01/25/2028 | 1.A |
| 3133TJ-SA-2 | FREDDIE MAC SERIES 2137 CLASS Z 6.000% 03/15/29 | 06/01/2025 | Paydown | | 10,283 | 10,283 | 11,100 | 10,739 | 0 | (455) | 0 | (455) | 0 | 10,283 | 0 | 0 | 0 | 223 | 03/15/2029 | 1.A |
| 3133TN-WV-2 | FREDDIE MAC SERIES 2232 XCLASS S 4.733% 05/17/30 | 06/17/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/17/2030 | 1.A |
| 3133TP-TY-5 | FREDDIE MAC SERIES 2254 CLASS S 4.082% 09/15/30 | 06/15/2025 | Paydown | | 0 | 0 | 140 | 156 | 0 | (156) | 0 | (156) | 0 | 0 | 0 | 0 | 0 | 34 | 09/15/2030 | 1.A |
| 3133TT-5D-9 | FREDDIE MAC SERIES 2319 CLASS SE 2.880% 05/15/31 | 06/15/2025 | Paydown | | 0 | 0 | 244 | 236 | 0 | (236) | 0 | (236) | 0 | 0 | 0 | 0 | 0 | 49 | 05/15/2031 | 1.A |
| 3133TU-F8-6 | FREDDIE MAC SERIES 2323 CLASS UC 0.800% 10/15/28 | 06/15/2025 | Paydown | | 0 | 0 | 5 | 5 | 0 | (5) | 0 | (5) | 0 | 0 | 0 | 0 | 0 | 6 | 10/15/2028 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 3133TV-3Y-0 | FREDDIE MAC SERIES 2353 CLASS SJ 2.990% 06/15/31 | 06/15/2025 | Paydown | | 0 | 0 | 265 | 278 | 0 | (278) | 0 | (278) | 0 | 0 | 0 | 0 | 0 | 90 | 06/15/2031 | 1.A |
| 31358S-F9-7 | FANNIE MAE SERIES 2000-44 CLASS SC 4.030% 12/25/30 | 06/25/2025 | Paydown | | 0 | 0 | 127 | 109 | 0 | (109) | 0 | (109) | 0 | 0 | 0 | 0 | 0 | 94 | 12/25/2030 | 1.A |
| 31364H-N8-6 | FANNIE MAE STRIP SERIES 281 CLASS 2 9.000% 11/25/26 | 06/01/2025 | Paydown | | 0 | 0 | 7 | 7 | 0 | (7) | 0 | (7) | 0 | 0 | 0 | 0 | 0 | 7 | 11/25/2026 | 1.A |
| 31364J-X4-0 | FANNIE MAE STRIP SERIES 308 CLASS 2 7.500% 09/25/30 | 06/01/2025 | Paydown | | 0 | 0 | 12 | 10 | 0 | (10) | 0 | (10) | 0 | 0 | 0 | 0 | 0 | 4 | 09/25/2030 | 1.A |
| 3136A1-LJ-2 | FANNIE MAE SERIES 2011-99 CLASS MS 1.581% 10/25/41 | 06/25/2025 | Paydown | | 0 | 0 | 8,867 | 10,671 | 0 | (10,671) | 0 | (10,671) | 0 | 0 | 0 | 0 | 0 | 755 | 10/25/2041 | 1.A |
| 3136A1-VV-4 | FANNIE MAE SERIES 2011-160 CLASS SM 1.040% 04/25/39 | 06/25/2025 | Paydown | | 0 | 0 | 3,201 | 3,615 | 0 | (3,615) | 0 | (3,615) | 0 | 0 | 0 | 0 | 0 | 396 | 04/25/2039 | 1.A |
| 3136A2-3M-3 | FANNIE MAE SERIES 2011-144 CLASS JS 2.078% 01/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 2,269 | 2,618 | 0 | (2,618) | 0 | (2,618) | 0 | 0 | 0 | 0 | 0 | 173 | 01/25/2042 | 1.A |
| 3136A3-VE-8 | FANNIE MAE SERIES 2012-13 CLASS PS 1.581% 03/25/41 | 06/25/2025 | Paydown | | 0 | 0 | 1,190 | 1,190 | 0 | (1,190) | 0 | (1,190) | 0 | 0 | 0 | 0 | 0 | 262 | 03/25/2041 | 1.A |
| 3136A4-DX-4 | FANNIE MAE SERIES 2012-24 CLASS SA 2.148% 09/25/41 | 06/25/2025 | Paydown | | 0 | 0 | 2,359 | 2,562 | 0 | (2,562) | 0 | (2,562) | 0 | 0 | 0 | 0 | 0 | 221 | 09/25/2041 | 1.A |
| 3136A4-NB-1 | FANNIE MAE SERIES 2012-19 CLASS SA 2.031% 03/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 9,714 | 11,066 | 0 | (11,066) | 0 | (11,066) | 0 | 0 | 0 | 0 | 0 | 669 | 03/25/2042 | 1.A |
| 3136A4-P9-4 | FANNIE MAE SERIES 2012-39 CLASS SK 2.081% 04/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 4,721 | 4,993 | 0 | (4,993) | 0 | (4,993) | 0 | 0 | 0 | 0 | 0 | 336 | 04/25/2042 | 1.A |
| 3136A5-NH-5 | FANNIE MAE SERIES 2012-35 CLASS HS 2.081% 04/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 6,901 | 7,908 | 0 | (7,908) | 0 | (7,908) | 0 | 0 | 0 | 0 | 0 | 548 | 04/25/2042 | 1.A |
| 3136A5-QN-9 | FANNIE MAE SERIES 2012-33 CLASS SA 1.531% 04/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 14,324 | 16,934 | 0 | (16,934) | 0 | (16,934) | 0 | 0 | 0 | 0 | 0 | 950 | 04/25/2042 | 1.A |
| 3136A5-UN-4 | FANNIE MAE SERIES 2012-30 CLASS HS 2.031% 04/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 1,833 | 1,833 | 0 | (1,833) | 0 | (1,833) | 0 | 0 | 0 | 0 | 0 | 146 | 04/25/2042 | 1.A |
| 3136A5-UU-8 | FANNIE MAE SERIES 2012-30 CLASS KE 4.000% 04/25/42 | 06/01/2025 | Paydown | | 43,347 | 43,347 | 46,741 | 45,913 | 0 | (2,566) | 0 | (2,566) | 0 | 43,347 | 0 | 0 | 0 | 720 | 04/25/2042 | 1.A |
| 3136A5-ZD-1 | FANNIE MAE SERIES 2012-54 CLASS GI 4.500% 02/25/41 | 06/01/2025 | Paydown | | 0 | 0 | 4,553 | 3,127 | 0 | (3,127) | 0 | (3,127) | 0 | 0 | 0 | 0 | 0 | 1,283 | 02/25/2041 | 1.A |
| 3136A6-TY-0 | FANNIE MAE SERIES 2012-63 CLASS AS 2.080% 06/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 4,440 | 5,074 | 0 | (5,074) | 0 | (5,074) | 0 | 0 | 0 | 0 | 0 | 333 | 06/25/2042 | 1.A |
| 3136A6-V3-5 | FANNIE MAE SERIES 2012-75 CLASS BI 5.000% 07/25/27 | 06/01/2025 | Paydown | | 0 | 0 | 33 | 17 | 0 | (17) | 0 | (17) | 0 | 0 | 0 | 0 | 0 | 31 | 07/25/2027 | 1.A |
| 3136A7-LR-1 | FANNIE MAE SERIES 2012-79 CLASS SG 1.631% 07/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 16,509 | 18,987 | 0 | (18,987) | 0 | (18,987) | 0 | 0 | 0 | 0 | 0 | 1,116 | 07/25/2042 | 1.A |
| 3136A7-YL-0 | FANNIE MAE SERIES 2012-83 CLASS SQ 1.578% 08/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 2,947 | 3,347 | 0 | (3,347) | 0 | (3,347) | 0 | 0 | 0 | 0 | 0 | 193 | 08/25/2042 | 1.A |
| 3136A8-NN-6 | FANNIE MAE SERIES 2012-100 CLASS NS 2.181% 09/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 1,751 | 1,844 | 0 | (1,844) | 0 | (1,844) | 0 | 0 | 0 | 0 | 0 | 143 | 09/25/2042 | 1.A |
| 3136A9-EU-8 | FANNIE MAE SERIES 2012-111 CLASS SB 2.181% 10/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 8,039 | 9,035 | 0 | (9,035) | 0 | (9,035) | 0 | 0 | 0 | 0 | 0 | 513 | 10/25/2042 | 1.A |
| 3136AA-HY-4 | FANNIE MAE SERIES 2012-135 CLASS SB 1.681% 12/25/42 | 06/25/2025 | Paydown | | 0 | 0 | 6,093 | 7,244 | 0 | (7,244) | 0 | (7,244) | 0 | 0 | 0 | 0 | 0 | 506 | 12/25/2042 | 1.A |
| 3136AA-P7-4 | FANNIE MAE SERIES 2012-152 CLASS PB 3.500% 01/25/43 | 06/01/2025 | Paydown | | 266,212 | 266,212 | 273,750 | 269,902 | 0 | (3,689) | 0 | (3,689) | 0 | 266,212 | 0 | 0 | 0 | 4,007 | 01/25/2043 | 1.A |
| 3136AB-D6-7 | FANNIE MAE SERIES 2013-5 CLASS IN 3.500% 02/25/33 | 06/01/2025 | Paydown | | 0 | 0 | 12,564 | 9,386 | 0 | (9,386) | 0 | (9,386) | 0 | 0 | 0 | 0 | 0 | 1,485 | 02/25/2033 | 1.A |
| 3136AD-Y7-8 | FANNIE MAE SERIES 2013-43 CLASS SQ 1.751% 05/25/43 | 06/25/2025 | Paydown | | 0 | 0 | 10,351 | 12,281 | 0 | (12,281) | 0 | (12,281) | 0 | 0 | 0 | 0 | 0 | 969 | 05/25/2043 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 3136AE-QT-7 | FANNIE MAE SERIES 2013-55 CLASS AI 3.000% 06/25/33 | 06/01/2025 | Paydown | | 0 | 0 | 34,883 | 27,918 | 0 | (27,918) | 0 | (27,918) | 0 | 0 | 0 | 0 | 0 | 3,916 | 06/25/2033 | 1.A |
| 3136AF-RV-8 | FANNIE MAE SERIES 2013-73 CLASS SB 1.781% 07/25/43 | 06/25/2025 | Paydown | | 0 | 0 | 10,623 | 12,187 | 0 | (12,187) | 0 | (12,187) | 0 | 0 | 0 | 0 | 0 | 863 | 07/25/2043 | 1.A |
| 3136AG-EK-4 | FANNIE MAE SERIES 2013-98 CLASS PO 0.000% 09/25/43 | 06/01/2025 | Paydown | | 41,351 | 41,351 | 31,038 | 30,651 | 0 | 10,700 | 0 | 10,700 | 0 | 41,351 | 0 | 0 | 0 | 0 | 09/25/2043 | 1.A |
| 3136AG-N4-0 | FANNIE MAE SERIES 2013-111 CLASS BA 3.000% 11/25/33 | 06/01/2025 | Paydown | | 204,905 | 204,905 | 196,907 | 199,585 | 0 | 5,320 | 0 | 5,320 | 0 | 204,905 | 0 | 0 | 0 | 2,518 | 11/25/2033 | 1.A |
| 3136AG-YK-2 | FANNIE MAE SERIES 2013-101 CLASS AO 0.000% 10/25/43 | 06/25/2025 | Paydown | | 57,204 | 57,204 | 40,670 | 40,379 | 0 | 16,825 | 0 | 16,825 | 0 | 57,204 | 0 | 0 | 0 | 0 | 10/25/2043 | 1.A |
| 3136AH-EV-8 | FANNIE MAE SERIES 2013-121 CLASS SA 1.680% 12/25/43 | 06/25/2025 | Paydown | | 0 | 0 | 107,304 | 125,893 | 0 | (125,893) | 0 | (125,893) | 0 | 0 | 0 | 0 | 0 | 12,029 | 12/25/2043 | 1.A |
| 3136AJ-YU-4 | FANNIE MAE SERIES 2014-17 CLASS W 5.552% 04/25/44 | 06/01/2025 | Paydown | | 4,404 | 4,404 | 4,955 | 4,788 | 0 | (385) | 0 | (385) | 0 | 4,404 | 0 | 0 | 0 | 100 | 04/25/2044 | 1.A |
| 3136AJ-ZD-1 | FANNIE MAE SERIES 2014-15 CLASS PO 0.000% 04/25/44 | 06/01/2025 | Paydown | | 12,195 | 12,195 | 10,002 | 9,985 | 0 | 2,210 | 0 | 2,210 | 0 | 12,195 | 0 | 0 | 0 | 0 | 04/25/2044 | 1.A |
| 3136AN-3D-7 | FANNIE MAE SERIES 2015-34 CLASS EI 6.000% 06/25/45 | 06/01/2025 | Paydown | | 0 | 0 | 30,055 | 25,590 | 0 | (25,590) | 0 | (25,590) | 0 | 0 | 0 | 0 | 0 | 3,543 | 06/25/2045 | 1.A |
| 3136AQ-4A-5 | FANNIE MAE SERIES 2016-6 CLASS SA 1.631% 02/25/46 | 06/25/2025 | Paydown | | 0 | 0 | 11,763 | 13,584 | 0 | (13,584) | 0 | (13,584) | 0 | 0 | 0 | 0 | 0 | 984 | 02/25/2046 | 1.A |
| 3136AQ-GD-6 | FANNIE MAE SERIES 2015-77 CLASS GS 1.830% 10/25/45 | 06/25/2025 | Paydown | | 0 | 0 | 61,958 | 70,140 | 0 | (70,140) | 0 | (70,140) | 0 | 0 | 0 | 0 | 0 | 6,472 | 10/25/2045 | 1.A |
| 3136AR-ZV-3 | FANNIE MAE SERIES 2016-19 CLASS SC 1.681% 04/25/46 | 06/25/2025 | Paydown | | 0 | 0 | 38,554 | 45,674 | 0 | (45,674) | 0 | (45,674) | 0 | 0 | 0 | 0 | 0 | 4,757 | 04/25/2046 | 1.A |
| 3136AS-HL-3 | FANNIE MAE SERIES 2016-24 CLASS IO 6.000% 05/25/46 | 06/01/2025 | Paydown | | 0 | 0 | 21,370 | 19,782 | 0 | (19,782) | 0 | (19,782) | 0 | 0 | 0 | 0 | 0 | 2,063 | 05/25/2046 | 1.A |
| 3136AT-HZ-0 | FANNIE MAE SERIES 2016-55 CLASS SC 1.581% 08/25/46 | 06/25/2025 | Paydown | | 0 | 0 | 19,663 | 22,414 | 0 | (22,414) | 0 | (22,414) | 0 | 0 | 0 | 0 | 0 | 1,250 | 08/25/2046 | 1.A |
| 3136AT-VW-1 | FANNIE MAE SERIES 2016-62 CLASS GS 1.681% 09/25/46 | 06/25/2025 | Paydown | | 0 | 0 | 6,399 | 7,667 | 0 | (7,667) | 0 | (7,667) | 0 | 0 | 0 | 0 | 0 | 823 | 09/25/2046 | 1.A |
| 3136AU-AT-8 | FANNIE MAE SERIES 2016-82 CLASS SH 1.680% 11/25/46 | 06/25/2025 | Paydown | | 0 | 0 | 82,105 | 96,189 | 0 | (96,189) | 0 | (96,189) | 0 | 0 | 0 | 0 | 0 | 8,380 | 11/25/2046 | 1.A |
| 3136AU-DM-0 | FANNIE MAE SERIES 2016-83 CLASS BS 1.681% 11/25/46 | 06/25/2025 | Paydown | | 0 | 0 | 22,505 | 27,476 | 0 | (27,476) | 0 | (27,476) | 0 | 0 | 0 | 0 | 0 | 2,524 | 11/25/2046 | 1.A |
| 3136AU-HU-8 | FANNIE MAE SERIES 2016-79 CLASS SA 1.680% 11/25/46 | 06/25/2025 | Paydown | | 0 | 0 | 133,299 | 156,278 | 0 | (156,278) | 0 | (156,278) | 0 | 0 | 0 | 0 | 0 | 13,984 | 11/25/2046 | 1.A |
| 3136AU-MG-3 | FANNIE MAE SERIES 2016-90 CLASS SA 1.681% 12/25/46 | 06/25/2025 | Paydown | | 0 | 0 | 14,659 | 17,354 | 0 | (17,354) | 0 | (17,354) | 0 | 0 | 0 | 0 | 0 | 1,956 | 12/25/2046 | 1.A |
| 3136B0-QX-7 | FANNIE MAE SERIES 2017-109 CLASS IO 4.000% 01/25/38 | 06/01/2025 | Paydown | | 0 | 0 | 25,279 | 20,464 | 0 | (20,464) | 0 | (20,464) | 0 | 0 | 0 | 0 | 0 | 3,238 | 01/25/2038 | 1.A |
| 3136B4-FN-3 | FANNIE MAE SERIES 2019-14 CLASS SA 1.680% 04/25/49 | 06/25/2025 | Paydown | | 0 | 0 | 24,419 | 29,574 | 0 | (29,574) | 0 | (29,574) | 0 | 0 | 0 | 0 | 0 | 2,677 | 04/25/2049 | 1.A |
| 3136B4-PQ-5 | FANNIE MAE SERIES 2019-18 CLASS SE 1.730% 05/25/49 | 06/25/2025 | Paydown | | 0 | 0 | 36,598 | 43,139 | 0 | (43,139) | 0 | (43,139) | 0 | 0 | 0 | 0 | 0 | 4,681 | 05/25/2049 | 1.A |
| 3136B4-RX-8 | FANNIE MAE SERIES 2019-24 CLASS BS 1.679% 05/25/49 | 06/25/2025 | Paydown | | 0 | 0 | 32,959 | 39,910 | 0 | (39,910) | 0 | (39,910) | 0 | 0 | 0 | 0 | 0 | 3,654 | 05/25/2049 | 1.A |
| 3136B5-GM-1 | FANNIE MAE SERIES 2019-35 CLASS SE 1.729% 07/25/49 | 06/25/2025 | Paydown | | 0 | 0 | 90,617 | 106,653 | 0 | (106,653) | 0 | (106,653) | 0 | 0 | 0 | 0 | 0 | 10,233 | 07/25/2049 | 1.A |
| 3136B6-LA-9 | FANNIE MAE SERIES 2019-59 CLASS SA 1.630% 10/25/49 | 06/25/2025 | Paydown | | 0 | 0 | 32,083 | 38,726 | 0 | (38,726) | 0 | (38,726) | 0 | 0 | 0 | 0 | 0 | 3,459 | 10/25/2049 | 1.A |
| 3136BA-HR-8 | FANNIE MAE SERIES 2020-34 CLASS IB 5.000% 06/25/50 | 06/01/2025 | Paydown | | 0 | 0 | 20,360 | 19,619 | 0 | (19,619) | 0 | (19,619) | 0 | 0 | 0 | 0 | 0 | 1,807 | 06/25/2050 | 1.A |

STATEMENT AS OF JUNE 30, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 3136BB-FF-4 | FANNIE MAE SERIES 2020-52 CLASS IA 5.500% 08/25/48 | 06/01/2025 | Paydown | | 0 | 0 | 121,317 | 102,134 | 0 | (102,134) | 0 | (102,134) | 0 | 0 | 0 | 0 | 0 | 15,377 | 08/25/2048 | 1.A |
| 3136BC-JA-9 | FANNIE MAE SERIES 2020-75 CLASS YI 4.000% 11/25/50 | 06/01/2025 | Paydown | | 0 | 0 | 56,461 | 54,878 | 0 | (54,878) | 0 | (54,878) | 0 | 0 | 0 | 0 | 0 | 5,038 | 11/25/2050 | 1.A |
| 3136BD-NA-2 | FANNIE MAE SERIES 2020-94 CLASS GI 3.500% 01/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 95,538 | 103,308 | 0 | (103,308) | 0 | (103,308) | 0 | 0 | 0 | 0 | 0 | 9,923 | 01/25/2051 | 1.A |
| 3136BH-UU-1 | FANNIE MAE SERIES 2021-33 CLASS DI 3.500% 06/25/41 | 06/01/2025 | Paydown | | 0 | 0 | 45,348 | 39,875 | 0 | (39,875) | 0 | (39,875) | 0 | 0 | 0 | 0 | 0 | 4,585 | 06/25/2041 | 1.A |
| 3136BJ-X3-4 | FANNIE MAE SERIES 2021-75 CLASS ID 4.000% 11/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 54,653 | 53,733 | 0 | (53,733) | 0 | (53,733) | 0 | 0 | 0 | 0 | 0 | 4,711 | 11/25/2051 | 1.A |
| 3136BL-4E-7 | FANNIE MAE SERIES 2022-10 CLASS SB 1.395% 05/25/58 | 06/25/2025 | Paydown | | 0 | 0 | 106,796 | 123,683 | 0 | (123,683) | 0 | (123,683) | 0 | 0 | 0 | 0 | 0 | 8,244 | 05/25/2058 | 1.A |
| 3136BM-3Y-2 | FANNIE MAE SERIES 2022-33 CLASS SA 1.295% 09/25/38 | 06/25/2025 | Paydown | | 0 | 0 | 52,395 | 67,007 | 0 | (67,007) | 0 | (67,007) | 0 | 0 | 0 | 0 | 0 | 6,555 | 09/25/2038 | 1.A |
| 3136BN-H9-0 | FANNIE MAE SERIES 2022-50 CLASS SB 1.695% 03/25/41 | 06/25/2025 | Paydown | | 0 | 0 | 97,868 | 97,868 | 0 | (97,868) | 0 | (97,868) | 0 | 0 | 0 | 0 | 0 | 8,738 | 03/25/2041 | 1.A |
| 3136BN-LT-1 | FANNIE MAE SERIES 2022-37 CLASS SA 144A 1.795% 07/25/52 | 06/25/2025 | Paydown | | 0 | 0 | 146,083 | 170,426 | 0 | (170,426) | 0 | (170,426) | 0 | 0 | 0 | 0 | 0 | 17,708 | 07/25/2052 | 1.A |
| 3136BR-SP-3 | FANNIE MAE SERIES 2024-23 CLASS FA 5.405% 05/25/54 | 06/25/2025 | Paydown | | 301,775 | 301,775 | 301,964 | 301,162 | 0 | 613 | 0 | 613 | 0 | 301,775 | 0 | 0 | 0 | 7,012 | 05/25/2054 | 1.A |
| 3136BS-SF-3 | FANNIE MAE SERIES 2024-54 CLASS FE 5.405% 08/25/54 | 06/25/2025 | Paydown | | 1,149,828 | 1,149,828 | 1,149,828 | 1,147,155 | 0 | 2,672 | 0 | 2,672 | 0 | 1,149,828 | 0 | 0 | 0 | 25,897 | 08/25/2054 | 1.A |
| 3136FA-RT-9 | FANNIE MAE STRIP SERIES 327 CLASS 1 0.000% 09/25/32 | 06/01/2025 | Paydown | | 22,458 | 22,458 | 20,359 | 20,810 | 0 | 1,647 | 0 | 1,647 | 0 | 22,458 | 0 | 0 | 0 | 0 | 09/25/2032 | 1.A |
| 3136FC-A6-3 | FANNIE MAE STRIP SERIES 366 CLASS 8 5.000% 10/25/35 | 06/01/2025 | Paydown | | 0 | 0 | 3,068 | 2,637 | 0 | (2,637) | 0 | (2,637) | 0 | 0 | 0 | 0 | 0 | 349 | 10/25/2035 | 1.A |
| 3136FC-QN-9 | FANNIE MAE STRIP SERIES 356 CLASS 18 6.000% 12/25/34 | 06/01/2025 | Paydown | | 0 | 0 | 702 | 631 | 0 | (631) | 0 | (631) | 0 | 0 | 0 | 0 | 0 | 156 | 12/25/2034 | 1.A |
| 3136FC-T2-2 | FANNIE MAE STRIP SERIES 372 CLASS 1 0.000% 08/25/36 | 06/01/2025 | Paydown | | 6,749 | 6,749 | 5,953 | 6,070 | 0 | 680 | 0 | 680 | 0 | 6,749 | 0 | 0 | 0 | 0 | 08/25/2036 | 1.A |
| 3136FC-ZJ-8 | FANNIE MAE STRIP SERIES 365 CLASS 9 5.500% 01/25/36 | 06/01/2025 | Paydown | | 0 | 0 | 770 | 651 | 0 | (651) | 0 | (651) | 0 | 0 | 0 | 0 | 0 | 81 | 01/25/2036 | 1.A |
| 3136FE-AA-0 | FANNIE MAE STRIP SERIES 370 CLASS 1 0.000% 06/25/36 | 06/01/2025 | Paydown | | 39,996 | 39,996 | 35,642 | 36,268 | 0 | 3,729 | 0 | 3,729 | 0 | 39,996 | 0 | 0 | 0 | 0 | 06/25/2036 | 1.A |
| 31371L-KY-4 | FNMA POOL 255111 5.500% 03/01/34 | 06/01/2025 | Paydown | | 1,146 | 1,146 | 1,129 | 1,133 | 0 | 14 | 0 | 14 | 0 | 1,146 | 0 | 0 | 0 | 28 | 03/01/2034 | 1.A |
| 31371M-JF-5 | FNMA POOL 255962 5.500% 10/01/35 | 06/01/2025 | Paydown | | 561 | 561 | 547 | 549 | 0 | 11 | 0 | 11 | 0 | 561 | 0 | 0 | 0 | 13 | 10/01/2035 | 1.A |
| 3137A0-U3-7 | FREDDIE MAC SERIES 3709 CLASS PO 0.000% 08/15/40 | 06/01/2025 | Paydown | | 3,547 | 3,547 | 2,417 | 2,427 | 0 | 1,120 | 0 | 1,120 | 0 | 3,547 | 0 | 0 | 0 | 0 | 08/15/2040 | 1.A |
| 3137A2-X4-8 | FREDDIE MAC SERIES 3752 CLASS VS 1.147% 11/15/40 | 06/01/2025 | Paydown | | 20,017 | 20,017 | 18,061 | 18,962 | 0 | 1,055 | 0 | 1,055 | 0 | 20,017 | 0 | 0 | 0 | 89 | 11/15/2040 | 1.A |
| 3137A4-LJ-4 | FREDDIE MAC SERIES 3770 CLASS GA 4.500% 10/15/40 | 06/01/2025 | Paydown | | 13,090 | 13,090 | 14,439 | 14,005 | 0 | (914) | 0 | (914) | 0 | 13,090 | 0 | 0 | 0 | 247 | 10/15/2040 | 1.A |
| 3137A5-AY-0 | FREDDIE MAC SERIES 3797 CLASS S 2.032% 01/15/41 | 06/15/2025 | Paydown | | 0 | 0 | 2,579 | 2,998 | 0 | (2,998) | 0 | (2,998) | 0 | 0 | 0 | 0 | 0 | 290 | 01/15/2041 | 1.A |
| 3137A5-AZ-7 | FREDDIE MAC SERIES 3797 CLASS SA 2.062% 01/15/41 | 06/15/2025 | Paydown | | 0 | 0 | 2,473 | 2,948 | 0 | (2,948) | 0 | (2,948) | 0 | 0 | 0 | 0 | 0 | 239 | 01/15/2041 | 1.A |
| 3137A6-AT-9 | FREDDIE MAC SERIES 3798 CLASS SG 2.072% 01/15/41 | 06/15/2025 | Paydown | | 0 | 0 | 3,627 | 4,141 | 0 | (4,141) | 0 | (4,141) | 0 | 0 | 0 | 0 | 0 | 377 | 01/15/2041 | 1.A |
| 3137AA-M2-6 | FREDDIE MAC SERIES 3859 CLASS JB 5.000% 05/15/41 | 06/01/2025 | Paydown | | 18,541 | 18,541 | 20,360 | 20,025 | 0 | (1,484) | 0 | (1,484) | 0 | 18,541 | 0 | 0 | 0 | 384 | 05/15/2041 | 1.A |
| 3137AC-Q6-9 | FREDDIE MAC SERIES 3886 CLASS AS 1.502% 07/15/41 | 06/15/2025 | Paydown | | 0 | 0 | 3,499 | 3,795 | 0 | (3,795) | 0 | (3,795) | 0 | 0 | 0 | 0 | 0 | 263 | 07/15/2041 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 3137AG-AN-0 | FREDDIE MAC SERIES 3934 CLASS SA 1.982% 07/15/41 | 06/15/2025 | Paydown | | 0 | 0 | 10,300 | 11,796 | 0 | (11,796) | 0 | (11,796) | 0 | 0 | 0 | 0 | 0 | 848 | 07/15/2041 | 1.A |
| 3137AJ-BC-7 | FREDDIE MAC SERIES 3958 CLASS AS 2.132% 11/15/41 | 06/15/2025 | Paydown | | 0 | 0 | 10,152 | 11,624 | 0 | (11,624) | 0 | (11,624) | 0 | 0 | 0 | 0 | 0 | 902 | 11/15/2041 | 1.A |
| 3137AK-5F-4 | FREDDIE MAC SERIES 3975 CLASS IC 5.500% 06/15/41 | 06/01/2025 | Paydown | | 0 | 0 | 5,211 | 4,119 | 0 | (4,119) | 0 | (4,119) | 0 | 0 | 0 | 0 | 0 | 632 | 06/15/2041 | 1.A |
| 3137AL-H7-7 | FREDDIE MAC SERIES 3998 CLASS CS 2.082% 02/15/42 | 06/15/2025 | Paydown | | 0 | 0 | 11,169 | 12,456 | 0 | (12,456) | 0 | (12,456) | 0 | 0 | 0 | 0 | 0 | 812 | 02/15/2042 | 1.A |
| 3137AP-DV-9 | FREDDIE MAC SERIES 4028 CLASS SN 2.232% 02/15/32 | 06/16/2025 | Paydown | | 0 | 0 | 9,478 | 10,076 | 0 | (10,076) | 0 | (10,076) | 0 | 0 | 0 | 0 | 0 | 2,045 | 02/15/2032 | 1.A |
| 3137AQ-7H-5 | FREDDIE MAC SERIES 4040 CLASS TO 0.000% 03/15/37 | 06/01/2025 | Paydown | | 22,519 | 22,519 | 19,705 | 20,006 | 0 | 2,512 | 0 | 2,512 | 0 | 22,519 | 0 | 0 | 0 | 0 | 03/15/2037 | 1.A |
| 3137AQ-UP-1 | FREDDIE MAC SERIES 4048 CLASS HE 4.000% 05/15/42 | 06/01/2025 | Paydown | | 155,579 | 155,579 | 168,706 | 165,199 | 0 | (9,620) | 0 | (9,620) | 0 | 155,579 | 0 | 0 | 0 | 2,686 | 05/15/2042 | 1.A |
| 3137AR-U8-7 | FREDDIE MAC SERIES 4086 CLASS ST 1.582% 07/15/42 | 06/15/2025 | Paydown | | 0 | 0 | 8,372 | 9,273 | 0 | (9,273) | 0 | (9,273) | 0 | 0 | 0 | 0 | 0 | 603 | 07/15/2042 | 1.A |
| 3137AS-5L-4 | FREDDIE MAC SERIES 4087 CLASS SD 1.132% 07/15/42 | 06/15/2025 | Paydown | | 0 | 0 | 6,670 | 8,658 | 0 | (8,658) | 0 | (8,658) | 0 | 0 | 0 | 0 | 0 | 627 | 07/15/2042 | 1.A |
| 3137AT-7E-6 | FREDDIE MAE SERIES 4098 CLASS PI 4.000% 04/15/42 | 06/01/2025 | Paydown | | 0 | 0 | 9,158 | 8,568 | 0 | (8,568) | 0 | (8,568) | 0 | 0 | 0 | 0 | 0 | 1,140 | 04/15/2042 | 1.A |
| 3137AT-LS-9 | FREDDIE MAE SERIES 4097 CLASS KS 1.782% 09/15/31 | 06/15/2025 | Paydown | | 0 | 0 | 2,457 | 2,708 | 0 | (2,708) | 0 | (2,708) | 0 | 0 | 0 | 0 | 0 | 1,617 | 09/15/2031 | 1.A |
| 3137AU-B3-2 | FREDDIE MAC SERIES 4103 CLASS SN 1.632% 09/15/42 | 06/15/2025 | Paydown | | 0 | 0 | 17,882 | 21,360 | 0 | (21,360) | 0 | (21,360) | 0 | 0 | 0 | 0 | 0 | 1,000 | 09/15/2042 | 1.A |
| 3137AW-YE-9 | FREDDIE MAC SERIES 4139 CLASS SA 1.732% 12/15/42 | 06/15/2025 | Paydown | | 0 | 0 | 11,826 | 13,995 | 0 | (13,995) | 0 | (13,995) | 0 | 0 | 0 | 0 | 0 | 991 | 12/15/2042 | 1.A |
| 3137B0-N9-1 | FREDDIE MAC SERIES 4176 CLASS CI 3.500% 03/15/28 | 06/01/2025 | Paydown | | 0 | 0 | 3,424 | 983 | 0 | (983) | 0 | (983) | 0 | 0 | 0 | 0 | 0 | 964 | 03/15/2028 | 1.A |
| 3137B3-WH-7 | FREDDIE MAC SERIES 4245 CLASS AS 1.582% 08/15/43 | 06/15/2025 | Paydown | | 0 | 0 | 7,900 | 9,095 | 0 | (9,095) | 0 | (9,095) | 0 | 0 | 0 | 0 | 0 | 511 | 08/15/2043 | 1.A |
| 3137B5-FW-8 | FREDDIE MAC SERIES 4255 CLASS CS 1.682% 05/15/35 | 06/15/2025 | Paydown | | 0 | 0 | 40,975 | 49,407 | 0 | (49,407) | 0 | (49,407) | 0 | 0 | 0 | 0 | 0 | 5,464 | 05/15/2035 | 1.A |
| 3137B6-V3-2 | FREDDIE MAC SERIES 4286 CLASS SN 1.582% 12/15/43 | 06/15/2025 | Paydown | | 0 | 0 | 8,274 | 9,720 | 0 | (9,720) | 0 | (9,720) | 0 | 0 | 0 | 0 | 0 | 511 | 12/15/2043 | 1.A |
| 3137B6-YQ-8 | FREDDIE MAC SERIES 4287 CLASS GY 3.000% 12/15/43 | 06/01/2025 | Paydown | | 69,840 | 69,840 | 65,900 | 66,826 | 0 | 3,014 | 0 | 3,014 | 0 | 69,840 | 0 | 0 | 0 | 874 | 12/15/2043 | 1.A |
| 3137B7-BP-3 | FREDDIE MAC SERIES 4296 CLASS CS 1.094% 07/15/36 | 06/15/2025 | Paydown | | 17,076 | 17,076 | 16,997 | 17,598 | 0 | (521) | 0 | (521) | 0 | 17,076 | 0 | 0 | 0 | 20 | 07/15/2036 | 1.A |
| 3137B7-MD-8 | FREDDIE MAC SERIES 4297 CLASS VS 0.000% 07/15/39 | 06/15/2025 | Paydown | | 49,841 | 49,841 | 46,806 | 48,668 | 0 | 1,173 | 0 | 1,173 | 0 | 49,841 | 0 | 0 | 0 | 0 | 07/15/2039 | 1.A |
| 3137BB-2P-4 | FREDDIE MAC SERIES 4338 CLASS ZX 4.250% 05/15/44 | 06/01/2025 | Paydown | | 507,523 | 507,523 | 552,279 | 545,092 | 0 | (37,569) | 0 | (37,569) | 0 | 507,523 | 0 | 0 | 0 | 9,328 | 05/15/2044 | 1.A |
| 3137BF-DA-6 | FREDDIE MAC SERIES 4408 CLASS SA 1.064% 01/15/41 | 06/15/2025 | Paydown | | 7,743 | 7,743 | 7,783 | 8,029 | 0 | (286) | 0 | (286) | 0 | 7,743 | 0 | 0 | 0 | 28 | 01/15/2041 | 1.A |
| 3137BJ-5H-2 | FREDDIE MAC SERIES 4476 CLASS IL 6.000% 05/15/37 | 06/01/2025 | Paydown | | 0 | 0 | 22,658 | 19,321 | 0 | (19,321) | 0 | (19,321) | 0 | 0 | 0 | 0 | 0 | 2,428 | 05/15/2037 | 1.A |
| 3137BJ-Q5-5 | FREDDIE MAC SERIES 4485 CLASS SA 1.732% 06/15/45 | 06/15/2025 | Paydown | | 0 | 0 | 14,307 | 16,709 | 0 | (16,709) | 0 | (16,709) | 0 | 0 | 0 | 0 | 0 | 874 | 06/15/2045 | 1.A |
| 3137BP-NT-2 | FREDDIE MAC SERIES 4580 CLASS SH 1.682% 05/15/46 | 06/15/2025 | Paydown | | 0 | 0 | 34,103 | 36,776 | 0 | (36,776) | 0 | (36,776) | 0 | 0 | 0 | 0 | 0 | 3,202 | 05/15/2046 | 1.A |
| 3137BR-S8-9 | FREDDIE MAC SERIES 4612 CLASS KZ 2.500% 09/15/46 | 06/15/2025 | Paydown | | 95,984 | 95,984 | 85,717 | 87,035 | 0 | 8,949 | 0 | 8,949 | 0 | 95,984 | 0 | 0 | 0 | 1,023 | 09/15/2046 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | | |
| 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 |
| 3137F7-HE-8 | FREDDIE MAC SERIES 5052 CLASS IO 3.500% 12/25/50 | 06/01/2025 | Paydown | | 0 | 0 | 65,235 | 62,443 | 0 | (62,443) | 0 | (62,443) | 0 | 0 | 0 | 0 | 0 | 5,329 | 12/25/2050 | 1.A |
| 3137FD-B8-4 | FREDDIE MAC SERIES 4751 CLASS SB 1.832% 01/15/39 | 06/15/2025 | Paydown | | 0 | 0 | 18,340 | 21,972 | 0 | (21,972) | 0 | (21,972) | 0 | 0 | 0 | 0 | 0 | 2,234 | 01/15/2039 | 1.A |
| 3137FF-RC-3 | FREDDIE MAC SERIES 5083 CLASS LI 3.500% 08/25/49 | 06/01/2025 | Paydown | | 0 | 0 | 164,658 | 162,259 | 0 | (162,259) | 0 | (162,259) | 0 | 0 | 0 | 0 | 0 | 13,646 | 08/25/2049 | 1.A |
| 3137FK-AV-8 | FREDDIE MAC SERIES 4851 CLASS MS 1.682% 08/15/57 | 06/15/2025 | Paydown | | 0 | 0 | 76,294 | 88,420 | 0 | (88,420) | 0 | (88,420) | 0 | 0 | 0 | 0 | 0 | 5,627 | 08/15/2057 | 1.A |
| 3137FK-T5-5 | FREDDIE MAC SERIES 4853 CLASS SG 1.682% 04/15/38 | 06/15/2025 | Paydown | | 0 | 0 | 25,135 | 29,852 | 0 | (29,852) | 0 | (29,852) | 0 | 0 | 0 | 0 | 0 | 3,243 | 04/15/2038 | 1.A |
| 3137FU-4W-1 | FREDDIE MAC SERIES 4993 CLASS AI 144A 4.000% 07/25/40 | 06/01/2025 | Paydown | | 0 | 0 | 44,124 | 38,357 | 0 | (38,357) | 0 | (38,357) | 0 | 0 | 0 | 0 | 0 | 5,120 | 07/25/2040 | 1.A |
| 3137GA-DJ-3 | FREDDIE MAC SERIES 3721 CLASS SB 1.582% 09/15/40 | 06/15/2025 | Paydown | | 0 | 0 | 12,637 | 15,002 | 0 | (15,002) | 0 | (15,002) | 0 | 0 | 0 | 0 | 0 | 1,384 | 09/15/2040 | 1.A |
| 3137H0-JE-9 | FREDDIE MAC SERIES 5116 CLASS BI 4.000% 01/25/50 | 06/01/2025 | Paydown | | 0 | 0 | 100,975 | 100,133 | 0 | (100,133) | 0 | (100,133) | 0 | 0 | 0 | 0 | 0 | 8,537 | 01/25/2050 | 1.A |
| 3137H1-AX-4 | FREDDIE MAC SERIES 5122 CLASS IY 3.500% 07/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 92,147 | 86,542 | 0 | (86,542) | 0 | (86,542) | 0 | 0 | 0 | 0 | 0 | 8,114 | 07/25/2051 | 1.A |
| 3137H1-FH-4 | FREDDIE MAC SERIES 5127 CLASS MI 3.000% 07/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 50,760 | 51,074 | 0 | (51,074) | 0 | (51,074) | 0 | 0 | 0 | 0 | 0 | 4,085 | 07/25/2051 | 1.A |
| 3137H4-MG-2 | FREDDIE MAC SERIES 5174 CLASS NI 3.500% 12/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 122,542 | 123,814 | 0 | (123,814) | 0 | (123,814) | 0 | 0 | 0 | 0 | 0 | 9,937 | 12/25/2051 | 1.A |
| 3137H6-SQ-9 | FREDDIE MAC SERIES 5217 CLASS CI 6.000% 07/25/49 | 06/01/2025 | Paydown | | 0 | 0 | 187,922 | 162,783 | 0 | (162,783) | 0 | (162,783) | 0 | 0 | 0 | 0 | 0 | 21,646 | 07/25/2049 | 1.A |
| 3137HD-YA-2 | FREDDIE MAC SERIES 5440 CLASS FH 5.405% 07/25/54 | 06/25/2025 | Paydown | | 1,227,793 | 1,227,793 | 1,227,793 | 1,225,288 | 0 | 2,505 | 0 | 2,505 | 0 | 1,227,793 | 0 | 0 | 0 | 27,823 | 07/25/2054 | 1.A |
| 3138AH-6L-5 | FNMA POOL AI4474 5.000% 07/01/41 | 06/01/2025 | Paydown | | 62,462 | 62,462 | 66,639 | 66,639 | 0 | (4,177) | 0 | (4,177) | 0 | 62,462 | 0 | 0 | 0 | 1,554 | 07/01/2041 | 1.A |
| 3138AL-PG-6 | FNMA POOL AI6722 4.500% 07/01/41 | 06/01/2025 | Paydown | | 586 | 586 | 608 | 608 | 0 | (22) | 0 | (22) | 0 | 586 | 0 | 0 | 0 | 11 | 07/01/2041 | 1.A |
| 3138EN-S8-3 | FNMA POOL AL5942 5.000% 07/01/44 | 06/01/2025 | Paydown | | 64,669 | 64,669 | 69,196 | 69,196 | 0 | (4,527) | 0 | (4,527) | 0 | 64,669 | 0 | 0 | 0 | 1,341 | 07/01/2044 | 1.A |
| 3138ET-PS-9 | FNMA POOL AL8532 3.426% 06/01/45 | 06/01/2025 | Paydown | | 9,307 | 9,307 | 9,249 | 9,244 | 0 | 63 | 0 | 63 | 0 | 9,307 | 0 | 0 | 0 | 134 | 06/01/2045 | 1.A |
| 3138WF-CS-3 | FNMA POOL AS5480 4.500% 07/01/45 | 06/01/2025 | Paydown | | 7,839 | 7,839 | 8,690 | 8,690 | 0 | (851) | 0 | (851) | 0 | 7,839 | 0 | 0 | 0 | 147 | 07/01/2045 | 1.A |
| 31392B-2K-1 | FANNIE MAE SERIES 2002-7 CLASS SB 4.181% 02/25/28 | 06/25/2025 | Paydown | | 0 | 0 | 181 | 152 | 0 | (152) | 0 | (152) | 0 | 0 | 0 | 0 | 0 | 79 | 02/25/2028 | 1.A |
| 31392B-6S-0 | FANNIE MAE SERIES 2002-10 CLASS QT 6.974% 10/25/31 | 06/25/2025 | Paydown | | 2,354 | 2,354 | 1,541 | 1,706 | 0 | 648 | 0 | 648 | 0 | 2,354 | 0 | 0 | 0 | 65 | 10/25/2031 | 1.A |
| 31392B-GW-0 | FANNIE MAE SERIES 2001-72 CLASS NZ 6.000% 12/25/31 | 06/01/2025 | Paydown | | 3,678 | 3,678 | 4,312 | 4,162 | 0 | (484) | 0 | (484) | 0 | 3,678 | 0 | 0 | 0 | 86 | 12/25/2031 | 1.A |
| 31392B-MM-5 | FANNIE MAE SERIES 2001-79 CLASS BA 7.000% 03/25/45 | 06/01/2025 | Paydown | | 10,687 | 10,687 | 10,708 | 10,701 | 0 | (14) | 0 | (14) | 0 | 10,687 | 0 | 0 | 0 | 319 | 03/25/2045 | 1.A |
| 31392C-AX-2 | FANNIE MAE SERIES 2002-14 CLASS IO 0.297% 01/25/42 | 05/01/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 100 | 01/25/2042 | 1.A |
| 31392C-P9-9 | FANNIE MAE SERIES 2002-34 CLASS S 3.631% 05/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 80 | 41 | 0 | (41) | 0 | (41) | 0 | 0 | 0 | 0 | 0 | 37 | 05/25/2032 | 1.A |
| 31392C-RB-2 | FANNIE MAE SERIES 2002-21 CLASS SD 3.680% 04/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 279 | 193 | 0 | (193) | 0 | (193) | 0 | 0 | 0 | 0 | 0 | 108 | 04/25/2032 | 1.A |
| 31392E-D3-1 | FANNIE MAE SERIES 2002-63 CLASS SN 3.580% 10/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 301 | 340 | 0 | (340) | 0 | (340) | 0 | 0 | 0 | 0 | 0 | 82 | 10/25/2032 | 1.A |
| 31392E-GM-6 | FANNIE MAE SERIES 2002-52 CLASS S 3.681% 09/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 207 | 182 | 0 | (182) | 0 | (182) | 0 | 0 | 0 | 0 | 0 | 109 | 09/25/2032 | 1.A |
| 31392E-NB-2 | FANNIE MAE SERIES 2002-58 CLASS SW 3.680% 09/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 90 | 57 | 0 | (57) | 0 | (57) | 0 | 0 | 0 | 0 | 0 | 102 | 09/25/2032 | 1.A |
| 31392E-SQ-4 | FANNIE MAE WHOLE LOAN SERIES 2002-W9 CLASS IO 0.926% 08/25/42 | 06/01/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 818 | 08/25/2042 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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-TZ-3 | FANNIE MAE SERIES 2002-59 CLASS CS 3.580% 09/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 190 | 213 | 0 | (213) | 0 | (213) | 0 | 0 | 0 | 0 | 0 | 55 | 09/25/2032 | 1.A |
| 31392E-VX-5 | FANNIE MAE SERIES 2002-60 CLASS X1 0.499% 02/25/44 | 06/01/2025 | Paydown | | 0 | 0 | 694 | 348 | 0 | (348) | 0 | (348) | 0 | 0 | 0 | 0 | 0 | 464 | 02/25/2044 | 1.A |
| 31392G-EF-8 | FANNIE MAE SERIES 2002-90 CLASS ST 1.000% 08/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 179 | 141 | 0 | (141) | 0 | (141) | 0 | 0 | 0 | 0 | 0 | 30 | 08/25/2032 | 1.A |
| 31392M-U4-2 | FREDDIE MAC SERIES 2463 CLASS Z 6.000% 06/15/32 | 06/01/2025 | Paydown | | 10,589 | 10,589 | 11,029 | 10,934 | 0 | (345) | 0 | (345) | 0 | 10,589 | 0 | 0 | 0 | 242 | 06/15/2032 | 1.A |
| 31392P-5R-2 | FREDDIE MAC SERIES 2458 CLASS SE 3.582% 01/15/32 | 06/15/2025 | Paydown | | 0 | 0 | 51 | 57 | 0 | (57) | 0 | (57) | 0 | 0 | 0 | 0 | 0 | 14 | 01/15/2032 | 1.A |
| 31393C-ZC-0 | FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33 | 06/01/2025 | Paydown | | 1,845 | 1,845 | 2,201 | 2,113 | 0 | (268) | 0 | (268) | 0 | 1,845 | 0 | 0 | 0 | 46 | 06/25/2033 | 1.A |
| 31393D-NX-5 | FANNIE MAE SERIES 2003-67 CLASS WA 9.695% 01/25/32 | 06/25/2025 | Paydown | | 3,764 | 3,764 | 4,925 | 4,744 | 0 | (980) | 0 | (980) | 0 | 3,764 | 0 | 0 | 0 | 156 | 01/25/2032 | 1.A |
| 31393E-5D-7 | FANNIE MAE SERIES 2003-87 CLASS SL 4.681% 07/25/33 | 06/25/2025 | Paydown | | 8,575 | 8,575 | 9,357 | 9,244 | 0 | (669) | 0 | (669) | 0 | 8,575 | 0 | 0 | 0 | 155 | 07/25/2033 | 1.A |
| 31393E-KS-7 | FANNIE MAE SERIES 2003-71 CLASS DS 1.566% 08/25/33 | 06/01/2025 | Paydown | | 42,258 | 42,258 | 38,409 | 40,233 | 0 | 2,025 | 0 | 2,025 | 0 | 42,258 | 0 | 0 | 0 | 245 | 08/25/2033 | 1.A |
| 31393L-ED-1 | FREDDIE MAC SERIES 2577 CLASS SN 0.550% 02/15/33 | 06/15/2025 | Paydown | | 0 | 0 | 95 | 85 | 0 | (85) | 0 | (85) | 0 | 0 | 0 | 0 | 0 | 19 | 02/15/2033 | 1.A |
| 31393T-4S-2 | FANNIE MAE SERIES 2003-116 CLASS S 5.262% 11/25/33 | 06/25/2025 | Paydown | | 2,193 | 2,193 | 1,763 | 1,945 | 0 | 247 | 0 | 247 | 0 | 2,193 | 0 | 0 | 0 | 46 | 11/25/2033 | 1.A |
| 31393U-CF-8 | FANNIE MAE SERIES 2003-126 CLASS IB 0.050% 12/25/33 | 06/25/2025 | Paydown | | 0 | 0 | 131 | 106 | 0 | (106) | 0 | (106) | 0 | 0 | 0 | 0 | 0 | 16 | 12/25/2033 | 1.A |
| 31393Y-D6-9 | FANNIE MAE SERIES 2004-47 CLASS UI 5.500% 06/25/34 | 06/01/2025 | Paydown | | 0 | 0 | 79 | 71 | 0 | (71) | 0 | (71) | 0 | 0 | 0 | 0 | 0 | 30 | 06/25/2034 | 1.A |
| 31393Y-EY-7 | FANNIE MAE SERIES 2004-28 CLASS QM 2.731% 01/25/34 | 06/25/2025 | Paydown | | 0 | 0 | 841 | 841 | 0 | (841) | 0 | (841) | 0 | 0 | 0 | 0 | 0 | 804 | 01/25/2034 | 1.A |
| 31393Y-Q4-0 | FANNIE MAE SERIES 2004-46 CLASS ST 1.150% 05/25/34 | 06/25/2025 | Paydown | | 0 | 0 | 2,965 | 2,238 | 0 | (2,238) | 0 | (2,238) | 0 | 0 | 0 | 0 | 0 | 547 | 05/25/2034 | 1.A |
| 31393Y-TH-8 | FANNIE MAE SERIES 2004-43 CLASS S 5.202% 06/25/34 | 06/25/2025 | Paydown | | 3,300 | 3,300 | 1,903 | 2,070 | 0 | 1,231 | 0 | 1,231 | 0 | 3,300 | 0 | 0 | 0 | 69 | 06/25/2034 | 1.A |
| 31394A-E4-4 | FANNIE MAE SERIES 2004-69 CLASS IP 5.000% 12/25/33 | 06/01/2025 | Paydown | | 0 | 0 | 169 | 139 | 0 | (139) | 0 | (139) | 0 | 0 | 0 | 0 | 0 | 30 | 12/25/2033 | 1.A |
| 31394A-J7-2 | FANNIE MAE SERIES 2004-66 CLASS XA 5.000% 09/25/34 | 06/01/2025 | Paydown | | 0 | 0 | 1,478 | 1,130 | 0 | (1,130) | 0 | (1,130) | 0 | 0 | 0 | 0 | 0 | 225 | 09/25/2034 | 1.A |
| 31394A-NQ-5 | FANNIE MAE SERIES 2004-63 CLASS TI 5.000% 08/25/34 | 06/01/2025 | Paydown | | 0 | 0 | 845 | 692 | 0 | (692) | 0 | (692) | 0 | 0 | 0 | 0 | 0 | 162 | 08/25/2034 | 1.A |
| 31394A-NR-3 | FANNIE MAE SERIES 2004-63 CLASS BI 5.000% 08/25/34 | 06/01/2025 | Paydown | | 0 | 0 | 997 | 782 | 0 | (782) | 0 | (782) | 0 | 0 | 0 | 0 | 0 | 163 | 08/25/2034 | 1.A |
| 31394A-ZQ-2 | FANNIE MAE SERIES 2004-71 CLASS TI 5.000% 04/25/34 | 06/01/2025 | Paydown | | 0 | 0 | 1,020 | 828 | 0 | (828) | 0 | (828) | 0 | 0 | 0 | 0 | 0 | 188 | 04/25/2034 | 1.A |
| 31394A-ZS-8 | FANNIE MAE SERIES 2004-71 CLASS UI 5.000% 02/25/34 | 06/01/2025 | Paydown | | 0 | 0 | 1,191 | 958 | 0 | (958) | 0 | (958) | 0 | 0 | 0 | 0 | 0 | 205 | 02/25/2034 | 1.A |
| 31394C-5T-5 | FANNIE MAE SERIES 2005-30 CLASS SP 4.362% 11/25/33 | 06/25/2025 | Paydown | | 7,670 | 7,670 | 4,751 | 5,576 | 0 | 2,093 | 0 | 2,093 | 0 | 7,670 | 0 | 0 | 0 | 134 | 11/25/2033 | 1.A |
| 31394C-JG-8 | FANNIE MAE SERIES 2005-19 CLASS SA 2.323% 03/25/35 | 06/25/2025 | Paydown | | 0 | 0 | 1,688 | 1,688 | 0 | (1,688) | 0 | (1,688) | 0 | 0 | 0 | 0 | 0 | 267 | 03/25/2035 | 1.A |
| 31394D-FH-8 | FANNIE MAE SERIES 2005-29 CLASS SD 2.331% 04/25/35 | 06/25/2025 | Paydown | | 0 | 0 | 431 | 431 | 0 | (431) | 0 | (431) | 0 | 0 | 0 | 0 | 0 | 79 | 04/25/2035 | 1.A |
| 31394E-ST-6 | FANNIE MAE SERIES 2005-59 CLASS UA 3.392% 07/25/35 | 06/25/2025 | Paydown | | 9,513 | 9,513 | 8,600 | 9,366 | 0 | 146 | 0 | 146 | 0 | 9,513 | 0 | 0 | 0 | 114 | 07/25/2035 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | | |
| 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 |
| 31394F-4L-6 | FANNIE MAE SERIES 2005-93 CLASS SH 4.581% 10/25/35 | 06/25/2025 | Paydown | | 2,926 | 2,926 | 1,113 | 1,486 | 0 | 1,439 | 0 | 1,439 | 0 | 2,926 | 0 | 0 | 0 | 53 | 10/25/2035 | 1.A |
| 31394F-DT-9 | FANNIE MAE SERIES 2005-74 CLASS DM 8.179% 07/25/35 | 06/25/2025 | Paydown | | 31,987 | 31,987 | 32,149 | 32,694 | 0 | (707) | 0 | (707) | 0 | 31,987 | 0 | 0 | 0 | 1,045 | 07/25/2035 | 1.A |
| 31394F-DV-4 | FANNIE MAE SERIES 2005-74 CLASS DI 1.581% 07/25/35 | 05/25/2025 | Paydown | | 0 | 0 | 148 | 148 | 0 | (148) | 0 | (148) | 0 | 0 | 0 | 0 | 0 | 19 | 07/25/2035 | 1.A |
| 31394F-WB-7 | FANNIE MAE SERIES 2005-90 CLASS AS 2.281% 10/25/35 | 06/25/2025 | Paydown | | 0 | 0 | 2,344 | 2,344 | 0 | (2,344) | 0 | (2,344) | 0 | 0 | 0 | 0 | 0 | 261 | 10/25/2035 | 1.A |
| 31394K-KV-5 | FREDDIE MAC SERIES 2682 CLASS SB 5.810% 10/15/33 | 06/15/2025 | Paydown | | 1,523 | 1,523 | 848 | 949 | 0 | 574 | 0 | 574 | 0 | 1,523 | 0 | 0 | 0 | 36 | 10/15/2033 | 1.A |
| 31394U-HT-2 | FANNIE MAE SERIES 2005-102 CLASS DS 7.647% 11/25/35 | 06/25/2025 | Paydown | | 261 | 261 | 0 | 0 | 0 | 261 | 0 | 261 | 0 | 261 | 0 | 0 | 0 | 8 | 11/25/2035 | 1.A |
| 31394U-QF-2 | FANNIE MAE SERIES 2005-100 CLASS S 2.278% 11/25/35 | 06/25/2025 | Paydown | | 0 | 0 | 3,894 | 4,384 | 0 | (4,384) | 0 | (4,384) | 0 | 0 | 0 | 0 | 0 | 636 | 11/25/2035 | 1.A |
| 31394V-EU-0 | FANNIE MAE SERIES 2005-122 CLASS SV 7.633% 11/25/35 | 06/25/2025 | Paydown | | 20,386 | 20,386 | 20,122 | 20,567 | 0 | (181) | 0 | (181) | 0 | 20,386 | 0 | 0 | 0 | 630 | 11/25/2035 | 1.A |
| 31394V-EV-8 | FANNIE MAE SERIES 2005-122 CLASS SW 2.181% 11/25/35 | 06/25/2025 | Paydown | | 0 | 0 | 188 | 217 | 0 | (213) | 5 | (218) | 0 | 0 | 0 | 0 | 0 | 198 | 11/25/2035 | 1.A |
| 31394V-JJ-0 | FANNIE MAE SERIES 2005-114 CLASS SP 7.427% 01/25/36 | 06/25/2025 | Paydown | | 2,395 | 2,395 | 1,977 | 2,135 | 0 | 261 | 0 | 261 | 0 | 2,395 | 0 | 0 | 0 | 72 | 01/25/2036 | 1.A |
| 31394V-KK-5 | FANNIE MAE SERIES 2005-120 CLASS IL 2.061% 01/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 97 | 124 | 0 | (124) | 0 | (124) | 0 | 0 | 0 | 0 | 0 | 34 | 01/25/2036 | 1.A |
| 31394V-V5-6 | FANNIE MAE SERIES 2006-8 CLASS HK 0.000% 03/25/36 | 06/01/2025 | Paydown | | 12,973 | 12,973 | 11,980 | 12,151 | 0 | 823 | 0 | 823 | 0 | 12,973 | 0 | 0 | 0 | 0 | 03/25/2036 | 1.A |
| 31394V-Z6-0 | FANNIE MAE SERIES 2006-8 CLASS NS 1.670% 03/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 518 | 653 | 0 | (653) | 0 | (653) | 0 | 0 | 0 | 0 | 0 | 307 | 03/25/2036 | 1.A |
| 31394X-DP-8 | FREDDIE MAC SERIES 2781 CLASS SA 5.464% 04/15/34 | 06/15/2025 | Paydown | | 11,976 | 11,976 | 10,929 | 11,302 | 0 | 673 | 0 | 673 | 0 | 11,976 | 0 | 0 | 0 | 263 | 04/15/2034 | 1.A |
| 31394Y-QJ-6 | FREDDIE MAC SERIES 2802 CLASS SL 5.424% 04/15/32 | 06/15/2025 | Paydown | | 5,733 | 5,733 | 4,193 | 4,530 | 0 | 1,203 | 0 | 1,203 | 0 | 5,733 | 0 | 0 | 0 | 124 | 04/15/2032 | 1.A |
| 31394Y-VB-7 | FREDDIE MAC SERIES 2795 CLASS ST 1.750% 12/15/32 | 06/15/2025 | Paydown | | 0 | 0 | 2,736 | 2,108 | 0 | (2,108) | 0 | (2,108) | 0 | 0 | 0 | 0 | 0 | 392 | 12/15/2032 | 1.A |
| 31395A-JY-2 | FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34 | 06/01/2025 | Paydown | | 5,075 | 5,075 | 5,450 | 5,373 | 0 | (297) | 0 | (297) | 0 | 5,075 | 0 | 0 | 0 | 116 | 06/15/2034 | 1.A |
| 31395B-TT-0 | FANNIE MAE SERIES 2006-15 CLASS SP 2.284% 03/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 6,320 | 6,320 | 0 | (6,320) | 0 | (6,320) | 0 | 0 | 0 | 0 | 0 | 753 | 03/25/2036 | 1.A |
| 31395B-VW-0 | FANNIE MAE SERIES 2006-15 CLASS SB 7.647% 03/25/36 | 06/25/2025 | Paydown | | 518 | 518 | 0 | 0 | 0 | 518 | 0 | 518 | 0 | 518 | 0 | 0 | 0 | 16 | 03/25/2036 | 1.A |
| 31395C-SQ-5 | FREDDIE MAC SERIES 2828 CLASS GF 8.500% 06/15/34 | 06/15/2025 | Paydown | | 1,342 | 1,342 | 1,459 | 1,431 | 0 | (89) | 0 | (89) | 0 | 1,342 | 0 | 0 | 0 | 51 | 06/15/2034 | 1.A |
| 31395C-Y5-4 | FREDDIE MAC SERIES 2827 CLASS SH 6.945% 02/15/33 | 06/15/2025 | Paydown | | 4,173 | 4,173 | 2,938 | 3,272 | 0 | 901 | 0 | 901 | 0 | 4,173 | 0 | 0 | 0 | 117 | 02/15/2033 | 1.A |
| 31395D-AP-4 | FANNIE MAE SERIES 2006-31 CLASS SX 2.278% 05/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 6,380 | 6,380 | 0 | (6,380) | 0 | (6,380) | 0 | 0 | 0 | 0 | 0 | 953 | 05/25/2036 | 1.A |
| 31395D-PQ-6 | FANNIE MAE SERIES 2006-36 CLASS SA 12.143% 05/25/36 | 06/25/2025 | Paydown | | 545 | 545 | 0 | 0 | 0 | 545 | 0 | 545 | 0 | 545 | 0 | 0 | 0 | 27 | 05/25/2036 | 1.A |
| 31395D-S4-2 | FANNIE MAE SERIES 2006-512 CLASS SP 2.231% 03/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 1,180 | 1,180 | 0 | (1,180) | 0 | (1,180) | 0 | 0 | 0 | 0 | 0 | 412 | 03/25/2036 | 1.A |
| 31395D-UE-7 | FANNIE MAE SERIES 2006-50 CLASS IJ 2.181% 06/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 1,602 | 1,686 | 0 | (1,686) | 0 | (1,686) | 0 | 0 | 0 | 0 | 0 | 201 | 06/25/2036 | 1.A |
| 31395D-UU-1 | FANNIE MAE SERIES 2006-50 CLASS KS 7.996% 06/25/36 | 06/25/2025 | Paydown | | 1,694 | 1,694 | 1,070 | 1,175 | 0 | 519 | 0 | 519 | 0 | 1,694 | 0 | 0 | 0 | 54 | 06/25/2036 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 31395K-V9-1 | FREDDIE MAC SERIES 2906 CLASS SN 7.512% 12/15/34 | 06/15/2025 | Paydown | | 12,093 | 12,093 | 7,455 | 7,916 | 0 | 4,177 | 0 | 4,177 | 0 | 12,093 | 0 | 0 | 0 | 363 | 12/15/2034 | 1.A |
| 31395M-CV-9 | FREDDIE MAC SERIES 2934 CLASS EJ 5.000% 09/15/34 | 06/01/2025 | Paydown | | 13,429 | 13,429 | 14,737 | 14,518 | 0 | (1,090) | 0 | (1,090) | 0 | 13,429 | 0 | 0 | 0 | 268 | 09/15/2034 | 1.A |
| 31395M-U3-1 | FREDDIE MAC SERIES 2922 CLASS IA 6.000% 02/15/35 | 06/01/2025 | Paydown | | 0 | 0 | 740 | 740 | 0 | (740) | 0 | (740) | 0 | 0 | 0 | 0 | 0 | 121 | 02/15/2035 | 1.A |
| 31395N-6U-6 | FANNIE MAE SERIES 2006-62 CLASS ST 7.000% 04/25/36 | 06/25/2025 | Paydown | | 11,610 | 11,610 | 13,190 | 12,849 | 0 | (1,239) | 0 | (1,239) | 0 | 11,610 | 0 | 0 | 0 | 351 | 04/25/2036 | 1.A |
| 31395N-AP-2 | FANNIE MAE SERIES 2006-44 CLASS PO 0.000% 06/25/36 | 06/01/2025 | Paydown | | 1,090 | 1,090 | 222 | 319 | 0 | 772 | 0 | 772 | 0 | 1,090 | 0 | 0 | 0 | 0 | 06/25/2036 | 1.A |
| 31395N-BF-3 | FANNIE MAE SERIES 2006-44 CLASS IS 2.181% 06/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 634 | 650 | 0 | (650) | 0 | (650) | 0 | 0 | 0 | 0 | 0 | 375 | 06/25/2036 | 1.A |
| 31395N-XW-2 | FANNIE MAE SERIES 2006-56 CLASS OG 0.000% 07/25/36 | 06/25/2025 | Paydown | | 10,931 | 10,931 | 9,656 | 9,904 | 0 | 1,027 | 0 | 1,027 | 0 | 10,931 | 0 | 0 | 0 | 0 | 07/25/2036 | 1.A |
| 31395N-XY-8 | FANNIE MAE SERIES 2006-56 CLASS SG 2.148% 07/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 6,379 | 7,182 | 0 | (7,182) | 0 | (7,182) | 0 | 0 | 0 | 0 | 0 | 874 | 07/25/2036 | 1.A |
| 31395Q-CP-3 | FANNIE MAE STRIP SERIES 410 CLASS C 3.000% 04/25/27 | 06/01/2025 | Paydown | | 0 | 0 | 10,947 | 4,092 | 0 | (4,092) | 0 | (4,092) | 0 | 0 | 0 | 0 | 0 | 2,831 | 04/25/2027 | 1.A |
| 31395U-F6-3 | FREDDIE MAC SERIES 2980 CLASS SL 2.282% 11/15/34 | 06/15/2025 | Paydown | | 0 | 0 | 7,360 | 8,092 | 0 | (8,092) | 0 | (8,092) | 0 | 0 | 0 | 0 | 0 | 947 | 11/15/2034 | 1.A |
| 31395U-NF-4 | FREDDIE MAC SERIES 2979 CLASS SJ 7.650% 05/15/35 | 06/15/2025 | Paydown | | 11,175 | 11,175 | 6,380 | 6,109 | 0 | 5,066 | 0 | 5,066 | 0 | 11,175 | 0 | 0 | 0 | 323 | 05/15/2035 | 1.A |
| 31395W-A3-1 | FREDDIE MAC SERIES 3001 CLASS HP 4.327% 05/15/35 | 06/15/2025 | Paydown | | 6,747 | 6,747 | 6,800 | 7,291 | 0 | (544) | 0 | (544) | 0 | 6,747 | 0 | 0 | 0 | 110 | 05/15/2035 | 1.A |
| 31395W-TB-3 | FREDDIE MAC SERIES 3006 CLASS YS 6.965% 07/15/35 | 06/15/2025 | Paydown | | 3,312 | 3,312 | 3,111 | 3,204 | 0 | 108 | 0 | 108 | 0 | 3,312 | 0 | 0 | 0 | 91 | 07/15/2035 | 1.A |
| 31396C-XS-4 | FREDDIE MAC SERIES 3049 CLASS PS 5.580% 10/15/35 | 06/15/2025 | Paydown | | 8,043 | 8,043 | 7,786 | 8,108 | 0 | (65) | 0 | (65) | 0 | 8,043 | 0 | 0 | 0 | 201 | 10/15/2035 | 1.A |
| 31396F-NH-2 | FREDDIE MAC SERIES 3074 CLASS OA 0.000% 11/15/35 | 06/01/2025 | Paydown | | 11,866 | 11,866 | 9,097 | 9,715 | 0 | 2,151 | 0 | 2,151 | 0 | 11,866 | 0 | 0 | 0 | 0 | 11/15/2035 | 1.A |
| 31396F-TX-1 | FREDDIE MAC SERIES 3092 CLASS MS 7.513% 12/15/35 | 06/15/2025 | Paydown | | 14,176 | 14,176 | 8,233 | 9,262 | 0 | 4,914 | 0 | 4,914 | 0 | 14,176 | 0 | 0 | 0 | 427 | 12/15/2035 | 1.A |
| 31396G-CR-0 | FREDDIE MAC SERIES 3084 CLASS BH 5.500% 12/15/35 | 06/01/2025 | Paydown | | 10,636 | 10,636 | 11,950 | 11,868 | 0 | (1,232) | 0 | (1,232) | 0 | 10,636 | 0 | 0 | 0 | 250 | 12/15/2035 | 1.A |
| 31396H-5C-9 | FREDDIE MAC SERIES 3102 CLASS AS 7.745% 11/15/35 | 06/15/2025 | Paydown | | 15,456 | 15,456 | 15,828 | 16,338 | 0 | (883) | 0 | (883) | 0 | 15,456 | 0 | 0 | 0 | 487 | 11/15/2035 | 1.A |
| 31396H-H5-1 | FREDDIE MAC SERIES 3114 CLASS IP 2.182% 02/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 255 | 282 | 0 | (282) | 0 | (282) | 0 | 0 | 0 | 0 | 0 | 122 | 02/15/2036 | 1.A |
| 31396J-LJ-2 | FREDDIE MAC SERIES 3122 CLASS PT 1.070% 03/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 952 | 811 | 0 | (811) | 0 | (811) | 0 | 0 | 0 | 0 | 0 | 178 | 03/15/2036 | 1.A |
| 31396J-XL-4 | FREDDIE MAC SERIES 3146 CLASS SA 2.232% 04/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 2,288 | 2,288 | 0 | (2,288) | 0 | (2,288) | 0 | 0 | 0 | 0 | 0 | 255 | 04/15/2036 | 1.A |
| 31396K-4U-3 | FANNIE MAE SERIES 2006-95 CLASS ST 2.178% 10/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 1,486 | 1,765 | 0 | (1,765) | 0 | (1,765) | 0 | 0 | 0 | 0 | 0 | 170 | 10/25/2036 | 1.A |
| 31396K-JY-9 | FANNIE MAE SERIES 2006-72 CLASS TN 2.781% 08/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 8,278 | 8,278 | 0 | (8,278) | 0 | (8,278) | 0 | 0 | 0 | 0 | 0 | 822 | 08/25/2036 | 1.A |
| 31396K-N2-4 | FANNIE MAE SERIES 2006-81 CLASS QS 2.190% 09/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 6,875 | 7,050 | 0 | (7,050) | 0 | (7,050) | 0 | 0 | 0 | 0 | 0 | 1,585 | 09/25/2036 | 1.A |
| 31396L-3N-8 | FANNIE MAE SERIES 2006-114 CLASS SE 1.420% 12/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 55 | 89 | 0 | (89) | 0 | (89) | 0 | 0 | 0 | 0 | 0 | 17 | 12/25/2036 | 1.A |
| 31396L-AQ-3 | FANNIE MAE SERIES 2006-99 CLASS AS 2.164% 10/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 5,663 | 6,358 | 0 | (6,358) | 0 | (6,358) | 0 | 0 | 0 | 0 | 0 | 647 | 10/25/2036 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 31396L-HY-9 | FANNIE MAE SERIES 2006-101 CLASS SA 2.164% 10/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 2,931 | 3,278 | 0 | (3,278) | 0 | (3,278) | 0 | 0 | 0 | 0 | 0 | 359 | 10/25/2036 | 1.A |
| 31396L-T3-4 | FANNIE MAE SERIES 2006-115 CLASS IE 2.221% 12/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 1,310 | 1,416 | 0 | (1,416) | 0 | (1,416) | 0 | 0 | 0 | 0 | 0 | 203 | 12/25/2036 | 1.A |
| 31396L-XH-8 | FANNIE MAE SEREIS 2006-110 CLASS CX 2.251% 11/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 1,909 | 2,025 | 0 | (2,025) | 0 | (2,025) | 0 | 0 | 0 | 0 | 0 | 190 | 11/25/2036 | 1.A |
| 31396N-7L-4 | FREDDIE MAC SERIES 3138 CLASS SC 2.282% 04/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 433 | 462 | 0 | (462) | 0 | (462) | 0 | 0 | 0 | 0 | 0 | 148 | 04/15/2036 | 1.A |
| 31396N-EP-7 | FREDDIE MAC SERIES 3140 CLASS XO 0.000% 03/15/36 | 06/01/2025 | Paydown | | 4,436 | 4,436 | 3,835 | 3,964 | 0 | 472 | 0 | 472 | 0 | 4,436 | 0 | 0 | 0 | 0 | 03/15/2036 | 1.A |
| 31396P-2W-0 | FANNIE MAE SERIES 2007-21 CLASS SA 1.980% 03/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 71 | 61 | 0 | (61) | 0 | (61) | 0 | 0 | 0 | 0 | 0 | 6 | 03/25/2037 | 1.A |
| 31396P-3X-7 | FANNIE MAE SERIES 2007-21 CLASS MO 0.000% 03/25/37 | 06/25/2025 | Paydown | | 621 | 621 | 493 | 495 | 0 | 126 | 0 | 126 | 0 | 621 | 0 | 0 | 0 | 0 | 03/25/2037 | 1.A |
| 31396P-5X-5 | FANNIE MAE SERIES 2007-18 CLASS SB 2.331% 03/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 104 | 03/25/2037 | 1.A |
| 31396Q-RH-4 | FANNIE MAE SERIES 2009-59 CLASS HB 5.000% 08/25/39 | 06/01/2025 | Paydown | | 3,745 | 3,745 | 4,117 | 4,037 | 0 | (292) | 0 | (292) | 0 | 3,745 | 0 | 0 | 0 | 77 | 08/25/2039 | 1.A |
| 31396R-DF-1 | FREDDIE MAC SERIES 3150 CLASS SA 2.232% 05/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 389 | 412 | 0 | (412) | 0 | (412) | 0 | 0 | 0 | 0 | 0 | 167 | 05/15/2036 | 1.A |
| 31396R-J9-9 | FREDDIE MAC SERIES 3149 CLASS SM 2.232% 05/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 4,760 | 5,569 | 0 | (5,569) | 0 | (5,569) | 0 | 0 | 0 | 0 | 0 | 639 | 05/15/2036 | 1.A |
| 31396R-L2-1 | FREDDIE MAC SERIES 3153 CLASS JS 11.008% 05/15/36 | 06/15/2025 | Paydown | | 11,033 | 11,033 | 12,945 | 13,137 | 0 | (2,104) | 0 | (2,104) | 0 | 11,033 | 0 | 0 | 0 | 476 | 05/15/2036 | 1.A |
| 31396U-WG-1 | FREDDIE MAC SERIES 3184 CLASS CD 0.000% 11/15/35 | 06/01/2025 | Paydown | | 6,189 | 6,189 | 4,501 | 4,992 | 0 | 1,196 | 0 | 1,196 | 0 | 6,189 | 0 | 0 | 0 | 0 | 11/15/2035 | 1.A |
| 31396V-A5-7 | FANNIE MAE WHOLE LOAN SERIES 2007-46 CLASS SD 2.031% 05/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 1,872 | 1,863 | 0 | (1,863) | 0 | (1,863) | 0 | 0 | 0 | 0 | 0 | 302 | 05/25/2037 | 1.A |
| 31396V-GU-6 | FANNIE MAE SERIES 2007-30 CLASS LI 2.021% 04/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 22,086 | 25,033 | 0 | (25,033) | 0 | (25,033) | 0 | 0 | 0 | 0 | 0 | 2,446 | 04/25/2037 | 1.A |
| 31396V-LW-6 | FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS FD 6.202% 01/25/36 | 06/25/2025 | Paydown | | 73,060 | 73,060 | 74,276 | 73,345 | 0 | (285) | 0 | (285) | 0 | 73,060 | 0 | 0 | 0 | 1,856 | 01/25/2036 | 1.A |
| 31396V-RN-0 | FANNIE MAE SERIES 2007-36 CLASS SI 3.328% 12/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 5,793 | 6,081 | 0 | (6,081) | 0 | (6,081) | 0 | 0 | 0 | 0 | 0 | 1,237 | 12/25/2032 | 1.A |
| 31396W-JS-6 | FANNIE MAE SERIES 2007-57 CLASS MO 0.000% 06/25/36 | 06/01/2025 | Paydown | | 36,065 | 36,065 | 31,792 | 32,581 | 0 | 3,484 | 0 | 3,484 | 0 | 36,065 | 0 | 0 | 0 | 0 | 06/25/2036 | 1.A |
| 31396W-PG-5 | FANNIE MAE SERIES 2007-67 CLASS SJ 0.180% 07/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 27 | 21 | 0 | (21) | 0 | (21) | 0 | 0 | 0 | 0 | 0 | 4 | 07/25/2037 | 1.A |
| 31396W-ZA-7 | FANNIE MAE SERIES 2007-66 CLASS SD 12.965% 07/25/37 | 06/25/2025 | Paydown | | 678 | 678 | 647 | 0 | 0 | 678 | 0 | 678 | 0 | 678 | 0 | 0 | 0 | 38 | 07/25/2037 | 1.A |
| 31396X-JM-7 | FANNIE MAE SERIES 2007-84 CLASS S 11.119% 08/25/37 | 06/25/2025 | Paydown | | 630 | 630 | 398 | 475 | 0 | 156 | 0 | 156 | 0 | 630 | 0 | 0 | 0 | 28 | 08/25/2037 | 1.A |
| 31396X-NM-2 | FANNIE MAE SERIES 2007-92 CLASS KS 2.081% 09/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 3,070 | 3,070 | 0 | (3,070) | 0 | (3,070) | 0 | 0 | 0 | 0 | 0 | 364 | 09/25/2037 | 1.A |
| 31396Y-C4-2 | FANNIE MAE SERIES 2008-15 CLASS SX 5.312% 03/25/38 | 06/25/2025 | Paydown | | 4,053 | 4,053 | 3,810 | 4,017 | 0 | 36 | 0 | 36 | 0 | 4,053 | 0 | 0 | 0 | 86 | 03/25/2038 | 1.A |
| 31396Y-FA-5 | FANNIE MAE SERIES 2008-2 CLASS SA 1.851% 02/25/38 | 06/25/2025 | Paydown | | 0 | 0 | 13,878 | 16,102 | 0 | (16,102) | 0 | (16,102) | 0 | 0 | 0 | 0 | 0 | 1,549 | 02/25/2038 | 1.A |
| 31396Y-TY-8 | FANNIE MAE SERIES 2008-20 CLASS SP 4.452% 03/25/38 | 06/25/2025 | Paydown | | 8,369 | 8,369 | 4,733 | 4,694 | 0 | 3,676 | 0 | 3,676 | 0 | 8,369 | 0 | 0 | 0 | 161 | 03/25/2038 | 1.A |
| 31396Y-UW-0 | FANNIE MAE SERIES 2008-11 CLASS SA 1.881% 03/25/38 | 06/25/2025 | Paydown | | 0 | 0 | 1,801 | 2,033 | 0 | (2,033) | 0 | (2,033) | 0 | 0 | 0 | 0 | 0 | 257 | 03/25/2038 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 31396Y-WV-0 | FANNIE MAE SERIES 2008-18 CLASS SC 1.428% 03/25/38 | 06/25/2025 | Paydown | | 0 | 0 | 1,234 | 1,464 | 0 | (1,464) | 0 | (1,464) | 0 | 0 | 0 | 0 | 0 | 132 | 03/25/2038 | 1.A |
| 31397A-ZX-4 | FREDDIE MAC SERIES 3213 CLASS LS 3.362% 09/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 831 | 932 | 0 | (932) | 0 | (932) | 0 | 0 | 0 | 0 | 0 | 145 | 09/15/2036 | 1.A |
| 31397B-AA-9 | FREDDIE MAC SERIES 3211 CLASS SO 0.000% 09/15/36 | 06/15/2025 | Paydown | | 1,756 | 1,756 | 1,488 | 1,529 | 0 | 227 | 0 | 227 | 0 | 1,756 | 0 | 0 | 0 | 0 | 09/15/2036 | 1.A |
| 31397B-GX-3 | FREDDIE MAC SERIES 3219 CLASS SA 2.232% 09/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 2,847 | 3,112 | 0 | (3,112) | 0 | (3,112) | 0 | 0 | 0 | 0 | 0 | 343 | 09/15/2036 | 1.A |
| 31397B-HF-1 | FREDDIE MAC SERIES 3218 CLASS AS 2.162% 09/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 735 | 837 | 0 | (837) | 0 | (837) | 0 | 0 | 0 | 0 | 0 | 135 | 09/15/2036 | 1.A |
| 31397B-K2-6 | FREDDIE MAC SERIES 3218 CLASS SN 13.291% 01/15/32 | 06/15/2025 | Paydown | | 14,313 | 14,313 | 14,961 | 15,331 | 0 | (1,019) | 0 | (1,019) | 0 | 14,313 | 0 | 0 | 0 | 756 | 01/15/2032 | 1.A |
| 31397B-W7-2 | FREDDIE MAC SERIES 3231 CLASS SE 8.799% 10/15/36 | 06/15/2025 | Paydown | | 6,978 | 6,978 | 2,649 | 2,433 | 0 | 4,545 | 0 | 4,545 | 0 | 6,978 | 0 | 0 | 0 | 249 | 10/15/2036 | 1.A |
| 31397C-3J-6 | FREDDIE MAC SERIES 3228 CLASS OE 0.000% 05/15/36 | 06/15/2025 | Paydown | | 9,536 | 9,536 | 6,238 | 6,784 | 0 | 2,752 | 0 | 2,752 | 0 | 9,536 | 0 | 0 | 0 | 0 | 05/15/2036 | 1.A |
| 31397C-GH-6 | FREDDIE MAC SERIES 3240 CLASS S 2.202% 11/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 16,763 | 18,961 | 0 | (18,961) | 0 | (18,961) | 0 | 0 | 0 | 0 | 0 | 1,918 | 11/15/2036 | 1.A |
| 31397C-ME-6 | FREDDIE MAC SERIES 3235 CLASS SA 1.532% 11/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 6,513 | 6,513 | 0 | (6,513) | 0 | (6,513) | 0 | 0 | 0 | 0 | 0 | 698 | 11/15/2036 | 1.A |
| 31397E-AG-0 | FREDDIE MAC SERIES 3255 CLASS SA 2.302% 12/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 5,493 | 6,000 | 0 | (6,000) | 0 | (6,000) | 0 | 0 | 0 | 0 | 0 | 653 | 12/15/2036 | 1.A |
| 31397G-7A-2 | FREDDIE MAC SERIES 3287 CLASS SE 2.282% 03/15/37 | 06/15/2025 | Paydown | | 0 | 0 | 1,779 | 1,780 | 0 | (1,780) | 0 | (1,780) | 0 | 0 | 0 | 0 | 0 | 184 | 03/15/2037 | 1.A |
| 31397H-DE-5 | FREDDIE MAC SERIES 3318 CLASS ES 1.662% 05/15/37 | 06/15/2025 | Paydown | | 0 | 0 | 22 | 41 | 0 | (41) | 0 | (41) | 0 | 0 | 0 | 0 | 0 | 4 | 05/15/2037 | 1.A |
| 31397H-DT-2 | FREDDIE MAC SERIES 3318 CLASS HS 2.322% 05/15/37 | 06/15/2025 | Paydown | | 0 | 0 | 255 | 269 | 0 | (269) | 0 | (269) | 0 | 0 | 0 | 0 | 0 | 26 | 05/15/2037 | 1.A |
| 31397J-VU-5 | FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37 | 06/01/2025 | Paydown | | 5,576 | 5,576 | 6,078 | 5,979 | 0 | (402) | 0 | (402) | 0 | 5,576 | 0 | 0 | 0 | 129 | 07/15/2037 | 1.A |
| 31397L-X3-8 | FANNIE MAE SERIES 2008-62 CLASS FB 5.369% 07/25/38 | 06/25/2025 | Paydown | | 1,557 | 1,557 | 1,622 | 1,585 | 0 | (29) | 0 | (29) | 0 | 1,557 | 0 | 0 | 0 | 38 | 07/25/2038 | 1.A |
| 31397M-XL-6 | FANNIE MAE SERIES 2008-88 CLASS FA 5.639% 10/25/38 | 06/25/2025 | Paydown | | 495 | 495 | 520 | 509 | 0 | (14) | 0 | (14) | 0 | 495 | 0 | 0 | 0 | 12 | 10/25/2038 | 1.A |
| 31397N-7G-4 | FANNIE MAE SERIES 2009-56 CLASS AI 1.481% 07/25/49 | 06/25/2025 | Paydown | | 0 | 0 | 23 | 33 | 0 | (33) | 0 | (33) | 0 | 0 | 0 | 0 | 0 | 4 | 07/25/2049 | 1.A |
| 31397N-FK-6 | FANNIE MAE SERIES 2009-17 CLASS YS 1.231% 03/25/39 | 06/25/2025 | Paydown | | 0 | 0 | 237 | 289 | 0 | (289) | 0 | (289) | 0 | 0 | 0 | 0 | 0 | 22 | 03/25/2039 | 1.A |
| 31397N-FS-9 | FANNIE MAE SERIES 2009-17 CLASS QI 5.500% 03/25/39 | 06/01/2025 | Paydown | | 0 | 0 | 5,678 | 4,850 | 0 | (4,850) | 0 | (4,850) | 0 | 0 | 0 | 0 | 0 | 924 | 03/25/2039 | 1.A |
| 31397N-MG-7 | FANNIE MAE SERIES 2009-11 CLASS PO 0.000% 08/25/38 | 06/01/2025 | Paydown | | 5,449 | 5,449 | 3,162 | 3,446 | 0 | 2,003 | 0 | 2,003 | 0 | 5,449 | 0 | 0 | 0 | 0 | 08/25/2038 | 1.A |
| 31397P-MB-3 | FREDDIE MAC SERIES 3397 CLASS SQ 1.552% 12/15/37 | 06/15/2025 | Paydown | | 0 | 0 | 3,412 | 4,027 | 0 | (4,027) | 0 | (4,027) | 0 | 0 | 0 | 0 | 0 | 331 | 12/15/2037 | 1.A |
| 31397P-U7-3 | FREDDIE MAC SERIES 3408 CLASS BI 1.842% 01/15/38 | 06/15/2025 | Paydown | | 0 | 0 | 918 | 1,006 | 0 | (1,006) | 0 | (1,006) | 0 | 0 | 0 | 0 | 0 | 82 | 01/15/2038 | 1.A |
| 31397Q-CE-6 | FANNIE MAE SERIES 2010-150 CLASS MS 2.111% 01/25/41 | 06/25/2025 | Paydown | | 0 | 0 | 17,256 | 19,522 | 0 | (19,522) | 0 | (19,522) | 0 | 0 | 0 | 0 | 0 | 1,885 | 01/25/2041 | 1.A |
| 31397Q-WH-7 | FANNIE MAE SERIES 2011-15 CLASS SA 2.640% 03/25/41 | 06/25/2025 | Paydown | | 0 | 0 | 41,131 | 44,003 | 0 | (44,003) | 0 | (44,003) | 0 | 0 | 0 | 0 | 0 | 4,278 | 03/25/2041 | 1.A |
| 31397R-5W-2 | FREDDIE MAC SERIES 3419 CLASS SA 2.012% 02/15/38 | 06/15/2025 | Paydown | | 0 | 0 | 6,131 | 6,990 | 0 | (6,990) | 0 | (6,990) | 0 | 0 | 0 | 0 | 0 | 707 | 02/15/2038 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 31397R-LC-8 | FREDDIE MAC SERIES 3417 CLASS YS 5.260% 02/15/38 | 06/15/2025 | Paydown | | 10,706 | 10,706 | 12,049 | 12,403 | 0 | (1,696) | 0 | (1,696) | 0 | 10,706 | 0 | 0 | 0 | 208 | 02/15/2038 | 1.A |
| 31397T-7F-3 | FREDDIE MAC SERIES 3443 CLASS SE 1.312% 03/15/37 | 06/15/2025 | Paydown | | 0 | 0 | 8,533 | 10,668 | 0 | (10,668) | 0 | (10,668) | 0 | 0 | 0 | 0 | 0 | 854 | 03/15/2037 | 1.A |
| 31397T-HJ-4 | FREDDIE MAC SERIES 3449 CLASS MT 4.418% 07/15/34 | 06/15/2025 | Paydown | | 2,153 | 2,153 | 2,091 | 2,040 | 0 | 113 | 0 | 113 | 0 | 2,153 | 0 | 0 | 0 | 41 | 07/15/2034 | 1.A |
| 31397U-M7-1 | FANNIE MAE SERIES 2011-57 CLASS SE 1.631% 07/25/41 | 06/25/2025 | Paydown | | 0 | 0 | 1,730 | 2,273 | 0 | (2,273) | 0 | (2,273) | 0 | 0 | 0 | 0 | 0 | 242 | 07/25/2041 | 1.A |
| 31397U-SN-0 | FANNIE MAE SERIES 2011-63 CLASS DS 1.501% 07/25/41 | 06/25/2025 | Paydown | | 0 | 0 | 929 | 995 | 0 | (995) | 0 | (995) | 0 | 0 | 0 | 0 | 0 | 89 | 07/25/2041 | 1.A |
| 31397W-4B-8 | FREDDIE MAC SERIES 3460 CLASS AY 5.000% 06/15/38 | 06/01/2025 | Paydown | | 26,494 | 26,494 | 27,885 | 27,688 | 0 | (1,193) | 0 | (1,193) | 0 | 26,494 | 0 | 0 | 0 | 553 | 06/15/2038 | 1.A |
| 31397W-ZL-2 | FREDDIE MAC SERIES 3485 CLASS SQ 2.132% 07/15/36 | 06/15/2025 | Paydown | | 0 | 0 | 4,719 | 5,268 | 0 | (5,268) | 0 | (5,268) | 0 | 0 | 0 | 0 | 0 | 492 | 07/15/2036 | 1.A |
| 31397Y-6W-6 | FREDDIE MAC SERIES 3480 CLASS BE 5.500% 08/15/38 | 06/01/2025 | Paydown | | 4,902 | 4,902 | 5,316 | 5,248 | 0 | (346) | 0 | (346) | 0 | 4,902 | 0 | 0 | 0 | 109 | 08/15/2038 | 1.A |
| 31397Y-SN-2 | FREDDIE MAC SERIES 3501 CLASS SC 1.432% 01/15/39 | 06/15/2025 | Paydown | | 0 | 0 | 229 | 320 | 0 | (320) | 0 | (320) | 0 | 0 | 0 | 0 | 0 | 38 | 01/15/2039 | 1.A |
| 31398E-K2-9 | FREDDIE MAC SERIES 3556 CLASS FA 5.328% 07/15/37 | 06/15/2025 | Paydown | | 6,327 | 6,327 | 6,577 | 6,468 | 0 | (141) | 0 | (141) | 0 | 6,327 | 0 | 0 | 0 | 147 | 07/15/2037 | 1.A |
| 31398F-LK-5 | FANNIE MAE SERIES 2009-78 CLASS KI 6.000% 10/25/39 | 06/01/2025 | Paydown | | 0 | 0 | 4,019 | 3,781 | 0 | (3,781) | 0 | (3,781) | 0 | 0 | 0 | 0 | 0 | 427 | 10/25/2039 | 1.A |
| 31398F-R5-2 | FANNIE MAE SERIES 2009-87 CLASS YS 1.731% 11/25/39 | 06/25/2025 | Paydown | | 0 | 0 | 1,786 | 2,091 | 0 | (2,091) | 0 | (2,091) | 0 | 0 | 0 | 0 | 0 | 176 | 11/25/2039 | 1.A |
| 31398F-V7-3 | FANNIE MAE SERIES 2009-94 CLASS FX 4.990% 02/25/38 | 06/25/2025 | Paydown | | 1,872 | 1,872 | 1,609 | 1,569 | 0 | 304 | 0 | 304 | 0 | 1,872 | 0 | 0 | 0 | 35 | 02/25/2038 | 1.A |
| 31398G-G6-0 | FANNIE MAE SERIES 2010-5 CLASS OA 0.000% 02/25/40 | 06/01/2025 | Paydown | | 19,269 | 19,269 | 12,529 | 12,994 | 0 | 6,275 | 0 | 6,275 | 0 | 19,269 | 0 | 0 | 0 | 0 | 02/25/2040 | 1.A |
| 31398J-VY-6 | FREDDIE MAC SERIES 3578 CLASS CO 0.000% 05/15/38 | 06/01/2025 | Paydown | | 2,394 | 2,394 | 2,239 | 2,213 | 0 | 181 | 0 | 181 | 0 | 2,394 | 0 | 0 | 0 | 0 | 05/15/2038 | 1.A |
| 31398J-W3-3 | FREDDIE MAC SERIES 3578 CLASS DO 0.000% 04/15/36 | 06/01/2025 | Paydown | | 8,680 | 8,680 | 5,996 | 6,365 | 0 | 2,315 | 0 | 2,315 | 0 | 8,680 | 0 | 0 | 0 | 0 | 04/15/2036 | 1.A |
| 31398J-W7-4 | FREDDIE MAC SERIES 3578 CLASS GO 0.000% 07/15/38 | 06/01/2025 | Paydown | | 6,062 | 6,062 | 4,905 | 5,058 | 0 | 1,003 | 0 | 1,003 | 0 | 6,062 | 0 | 0 | 0 | 0 | 07/15/2038 | 1.A |
| 31398J-YB-3 | FREDDIE MAC SERIES 3571 CLASS FE 5.368% 08/15/35 | 06/15/2025 | Paydown | | 2,282 | 2,282 | 2,394 | 2,347 | 0 | (65) | 0 | (65) | 0 | 2,282 | 0 | 0 | 0 | 51 | 08/15/2035 | 1.A |
| 31398L-GQ-5 | FREDDIE MAC SERIES 3616 CLASS B 5.000% 12/15/39 | 06/01/2025 | Paydown | | 3,840 | 3,840 | 4,025 | 4,043 | 0 | (203) | 0 | (203) | 0 | 3,840 | 0 | 0 | 0 | 82 | 12/15/2039 | 1.A |
| 31398L-NY-0 | FREDDIE MAC SERIES 3606 CLASS CS 1.932% 12/15/39 | 06/15/2025 | Paydown | | 0 | 0 | 25,546 | 30,430 | 0 | (30,430) | 0 | (30,430) | 0 | 0 | 0 | 0 | 0 | 2,597 | 12/15/2039 | 1.A |
| 31398M-DH-6 | FANNIE MAE SERIES 2010-26 CLASS PO 0.000% 11/25/36 | 06/01/2025 | Paydown | | 3,594 | 3,594 | 2,781 | 2,847 | 0 | 748 | 0 | 748 | 0 | 3,594 | 0 | 0 | 0 | 0 | 11/25/2036 | 1.A |
| 31398N-EY-6 | FANNIE MAE SERIES 2010-95 CLASS SB 2.181% 09/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 1,689 | 2,156 | 0 | (2,156) | 0 | (2,156) | 0 | 0 | 0 | 0 | 0 | 287 | 09/25/2040 | 1.A |
| 31398N-JX-3 | FANNIE MAE SERIES 2010-100 CLASS QS 2.231% 09/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 7,228 | 8,078 | 0 | (8,078) | 0 | (8,078) | 0 | 0 | 0 | 0 | 0 | 929 | 09/25/2040 | 1.A |
| 31398N-KB-9 | FANNIE MAE SERIES 2010-100 CLASS CS 2.231% 09/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 11,436 | 12,768 | 0 | (12,768) | 0 | (12,768) | 0 | 0 | 0 | 0 | 0 | 1,777 | 09/25/2040 | 1.A |
| 31398N-L2-8 | FANNIE MAE SERIES 2010-110 CLASS SB 1.581% 10/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 2,100 | 2,472 | 0 | (2,472) | 0 | (2,472) | 0 | 0 | 0 | 0 | 0 | 190 | 10/25/2040 | 1.A |
| 31398P-UU-1 | FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40 | 06/01/2025 | Paydown | | 3,119 | 3,119 | 3,398 | 3,290 | 0 | (171) | 0 | (171) | 0 | 3,119 | 0 | 0 | 0 | 72 | 05/25/2040 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 31398R-HM-0 | FANNIE MAE SERIES 2010-67 CLASS SC 1.381% 06/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 2,042 | 2,042 | 0 | (2,042) | 0 | (2,042) | 0 | 0 | 0 | 0 | 0 | 222 | 06/25/2040 | 1.A |
| 31398R-J8-9 | FANNIE MAE SERIES 2010-56 CLASS SA 2.001% 06/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 3,874 | 4,419 | 0 | (4,419) | 0 | (4,419) | 0 | 0 | 0 | 0 | 0 | 445 | 06/25/2040 | 1.A |
| 31398R-LT-0 | FANNIE MAE SERIES 2010-65 CLASS SC 0.242% 05/25/40 | 06/25/2025 | Paydown | | 78,288 | 78,288 | 77,169 | 80,231 | 0 | (1,943) | 0 | (1,943) | 0 | 78,288 | 0 | 0 | 0 | 31 | 05/25/2040 | 1.A |
| 31398R-MQ-5 | FANNIE MAE SERIES 2010-59 CLASS SD 1.351% 06/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 11,657 | 14,781 | 0 | (14,781) | 0 | (14,781) | 0 | 0 | 0 | 0 | 0 | 1,116 | 06/25/2040 | 1.A |
| 31398S-KW-2 | FANNIE MAE SERIES 2010-142 CLASS SC 2.181% 12/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 3,009 | 3,530 | 0 | (3,530) | 0 | (3,530) | 0 | 0 | 0 | 0 | 0 | 292 | 12/25/2040 | 1.A |
| 31398S-MC-4 | FANNIE MAE SERIES 2010-134 CLASS SV 1.601% 12/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 7,733 | 9,074 | 0 | (9,074) | 0 | (9,074) | 0 | 0 | 0 | 0 | 0 | 801 | 12/25/2040 | 1.A |
| 31398S-XB-4 | FANNIE MAE SERIES 2010-139 CLASS SB 1.581% 12/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 8,298 | 9,768 | 0 | (9,768) | 0 | (9,768) | 0 | 0 | 0 | 0 | 0 | 874 | 12/25/2040 | 1.A |
| 31398T-GX-3 | FANNIE MAE SERIES 2010-68 CLASS SC 2.061% 07/25/40 | 06/25/2025 | Paydown | | 0 | 0 | 2,325 | 2,635 | 0 | (2,635) | 0 | (2,635) | 0 | 0 | 0 | 0 | 0 | 291 | 07/25/2040 | 1.A |
| 31398V-SY-3 | FREDDIE MAC SERIES 3662 CLASS ZB 5.500% 08/15/36 | 06/01/2025 | Paydown | | 5,567 | 5,567 | 5,651 | 5,639 | 0 | (72) | 0 | (72) | 0 | 5,567 | 0 | 0 | 0 | 133 | 08/15/2036 | 1.A |
| 31404R-YS-0 | FNMA POOL 776621 5.500% 04/01/34 | 06/01/2025 | Paydown | | 268 | 268 | 264 | 265 | 0 | 3 | 0 | 3 | 0 | 268 | 0 | 0 | 0 | 6 | 04/01/2034 | 1.A |
| 31406G-Y6-0 | FNMA POOL 809933 4.710% 03/01/35 | 06/01/2025 | Paydown | | 5,145 | 5,145 | 5,126 | 5,145 | 0 | 0 | 0 | 0 | 0 | 5,145 | 0 | 0 | 0 | 124 | 03/01/2035 | 1.A |
| 31407C-K9-7 | FNMA POOL 826620 7.110% 08/01/35 | 06/01/2025 | Paydown | | 274 | 274 | 275 | 275 | 0 | (2) | 0 | (2) | 0 | 274 | 0 | 0 | 0 | 8 | 08/01/2035 | 1.A |
| 31407K-T7-4 | FNMA POOL 833174 6.967% 09/01/35 | 06/01/2025 | Paydown | | 1,118 | 1,118 | 1,117 | 1,118 | 0 | 0 | 0 | 0 | 0 | 1,118 | 0 | 0 | 0 | 32 | 09/01/2035 | 1.A |
| 3140MQ-B5-7 | FNMA POOL BV9959 4.000% 06/01/52 | 06/01/2025 | Paydown | | 81,644 | 81,644 | 81,388 | 81,392 | 0 | 252 | 0 | 252 | 0 | 81,644 | 0 | 0 | 0 | 1,492 | 06/01/2052 | 1.A |
| 3140Q7-EW-3 | FNMA POOL CA0148 4.500% 08/01/47 | 06/01/2025 | Paydown | | 15,921 | 15,921 | 16,901 | 16,901 | 0 | (980) | 0 | (980) | 0 | 15,921 | 0 | 0 | 0 | 279 | 08/01/2047 | 1.A |
| 3140XH-JK-4 | FNMA POOL FS2065 4.000% 06/01/52 | 06/01/2025 | Paydown | | 100,812 | 100,812 | 99,851 | 99,925 | 0 | 887 | 0 | 887 | 0 | 100,812 | 0 | 0 | 0 | 1,709 | 06/01/2052 | 1.A |
| 3140XH-NB-9 | FNMA POOL FS2185 4.000% 06/01/52 | 06/01/2025 | Paydown | | 361,040 | 361,040 | 352,014 | 352,931 | 0 | 8,109 | 0 | 8,109 | 0 | 361,040 | 0 | 0 | 0 | 6,383 | 06/01/2052 | 1.A |
| 31410K-CE-2 | FNMA POOL 889369 6.000% 02/01/38 | 06/01/2025 | Paydown | | 12 | 12 | 12 | 12 | 0 | 0 | 0 | 0 | 0 | 12 | 0 | 0 | 0 | 0 | 02/01/2038 | 1.A |
| 31410K-NG-5 | FNMA POOL 889691 6.000% 07/01/38 | 06/01/2025 | Paydown | | 150 | 150 | 151 | 150 | 0 | 0 | 0 | 0 | 0 | 150 | 0 | 0 | 0 | 4 | 07/01/2038 | 1.A |
| 31413C-F5-3 | FNMA POOL 941288 6.000% 07/01/37 | 06/01/2025 | Paydown | | 24 | 24 | 24 | 24 | 0 | 0 | 0 | 0 | 0 | 24 | 0 | 0 | 0 | 1 | 07/01/2037 | 1.A |
| 31414A-EQ-1 | FNMA POOL 960143 6.000% 11/01/37 | 06/01/2025 | Paydown | | 460 | 460 | 474 | 474 | 0 | (14) | 0 | (14) | 0 | 460 | 0 | 0 | 0 | 12 | 11/01/2037 | 1.A |
| 31414B-NC-0 | FNMA POOL 961287 6.000% 01/01/38 | 06/01/2025 | Paydown | | 18 | 18 | 19 | 19 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 0 | 0 | 01/01/2038 | 1.A |
| 31415B-D4-8 | FNMA POOL 981723 5.500% 07/01/38 | 06/01/2025 | Paydown | | 20 | 20 | 20 | 20 | 0 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | 0 | 0 | 07/01/2038 | 1.A |
| 31418A-HY-7 | FNMA POOL MA1146 4.000% 08/01/42 | 06/01/2025 | Paydown | | 108,608 | 108,608 | 111,323 | 111,323 | 0 | (2,715) | 0 | (2,715) | 0 | 108,608 | 0 | 0 | 0 | 1,725 | 08/01/2042 | 1.A |
| 31418A-XZ-6 | FNMA POOL MA1595 4.000% 09/01/33 | 06/01/2025 | Paydown | | 14,591 | 14,591 | 15,647 | 15,335 | 0 | (744) | 0 | (744) | 0 | 14,591 | 0 | 0 | 0 | 238 | 09/01/2033 | 1.A |
| 31418E-E6-3 | FNMA POOL MA4656 4.500% 07/01/52 | 06/01/2025 | Paydown | | 238,520 | 238,520 | 234,741 | 235,001 | 0 | 3,519 | 0 | 3,519 | 0 | 238,520 | 0 | 0 | 0 | 4,551 | 07/01/2052 | 1.A |
| 31418E-GK-0 | FNMA POOL MA4701 4.500% 08/01/52 | 06/01/2025 | Paydown | | 149,173 | 149,173 | 149,266 | 149,203 | 0 | (30) | 0 | (30) | 0 | 149,173 | 0 | 0 | 0 | 2,834 | 08/01/2052 | 1.A |
| 31418E-JF-8 | FNMA POOL MA4761 5.000% 09/01/52 | 06/01/2025 | Paydown | | 178,696 | 178,696 | 179,980 | 179,796 | 0 | (1,100) | 0 | (1,100) | 0 | 178,696 | 0 | 0 | 0 | 3,776 | 09/01/2052 | 1.A |
| 31418E-KU-3 | FNMA POOL MA4806 5.000% 11/01/52 | 06/01/2025 | Paydown | | 89,002 | 89,002 | 87,488 | 87,620 | 0 | 1,381 | 0 | 1,381 | 0 | 89,002 | 0 | 0 | 0 | 1,896 | 11/01/2052 | 1.A |
| 31418F-AW-7 | FNMA POOL FN MA5420 5.500% 07/01/54 | 06/01/2025 | Paydown | | 396,752 | 396,752 | 395,435 | 0 | 0 | 1,317 | 0 | 1,317 | 0 | 396,752 | 0 | 0 | 0 | 2,722 | 07/01/2054 | 1.A |
| 31418S-4V-8 | FNMA POOL AD5335 5.000% 07/01/40 | 06/01/2025 | Paydown | | 1,154 | 1,154 | 1,230 | 1,220 | 0 | (66) | 0 | (66) | 0 | 1,154 | 0 | 0 | 0 | 24 | 07/01/2040 | 1.A |
| 31418U-BS-2 | FNMA POOL AD6348 5.500% 05/01/40 | 06/01/2025 | Paydown | | 16,273 | 16,273 | 17,634 | 17,634 | 0 | (1,360) | 0 | (1,360) | 0 | 16,273 | 0 | 0 | 0 | 439 | 05/01/2040 | 1.A |
| 31418V-3A-8 | FNMA POOL AD7992 4.500% 07/01/40 | 06/01/2025 | Paydown | | 1,622 | 1,622 | 1,691 | 1,691 | 0 | (69) | 0 | (69) | 0 | 1,622 | 0 | 0 | 0 | 31 | 07/01/2040 | 1.A |
| 31418V-UM-2 | FNMA POOL AD7787 5.500% 08/01/40 | 06/01/2025 | Paydown | | 1,227 | 1,227 | 1,326 | 1,320 | 0 | (92) | 0 | (92) | 0 | 1,227 | 0 | 0 | 0 | 26 | 08/01/2040 | 1.A |
| 31418X-EK-0 | FNMA POOL AD9137 4.500% 08/01/40 | 06/01/2025 | Paydown | | 7,478 | 7,478 | 7,794 | 7,794 | 0 | (315) | 0 | (315) | 0 | 7,478 | 0 | 0 | 0 | 141 | 08/01/2040 | 1.A |
| 31419B-SY-2 | FNMA POOL AE1434 4.500% 08/01/40 | 06/01/2025 | Paydown | | 1,661 | 1,661 | 1,732 | 1,732 | 0 | (70) | 0 | (70) | 0 | 1,661 | 0 | 0 | 0 | 31 | 08/01/2040 | 1.A |
| 31419C-R4-7 | FNMA POOL AE2306 5.000% 08/01/40 | 06/01/2025 | Paydown | | 2,687 | 2,687 | 2,860 | 2,860 | 0 | (173) | 0 | (173) | 0 | 2,687 | 0 | 0 | 0 | 56 | 08/01/2040 | 1.A |
| 35563T-AL-5 | FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA2 CLASS M2AT144 5.669% 12/25/30 | 06/25/2025 | Paydown | | 205,282 | 205,282 | 205,306 | 205,496 | 0 | (214) | 0 | (214) | 0 | 205,282 | 0 | 0 | 0 | 4,923 | 12/25/2030 | 1.A |
| 35563W-AH-7 | FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA3 CLASS M2 144A 6.520% 09/25/48 | 05/08/2025 | Various | | 1,385,655 | 1,357,873 | 1,219,407 | 1,222,577 | 0 | 4,675 | 0 | 4,675 | 0 | 1,255,034 | 0 | 130,621 | 130,621 | 60,970 | 09/25/2048 | 1.A |
| 35563W-AH-7 | FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA3 CLASS M2 144A 6.520% 09/25/48 | 04/25/2025 | Paydown | | 23,443 | 23,443 | 21,052 | 21,107 | 0 | 2,336 | 0 | 2,336 | 0 | 23,443 | 0 | 0 | 0 | 517 | 09/25/2048 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | | |
| 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 |
| 1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 12,093,520 | 12,065,738 | 15,268,281 | 15,063,554 | 0 | (3,523,864) | 5 | (3,523,869) | 0 | 11,962,899 | 0 | 130,621 | 130,621 | 629,781 | XXX | XXX |
| 3137FA-QF-8 | FREDDIE MAC MULTIFAMILY SERIES KW03 CLASS X1 0.908% 06/25/27 | 06/01/2025 | Paydown | | 0 | 0 | 1,104 | 518 | 0 | (518) | 0 | (518) | 0 | 0 | 0 | 0 | 0 | 113 | 06/25/2027 | 1.A |
| 3137FB-AK-2 | FREDDIE MAC MULTIFAMILY SERIES KIR3 CLASS X 0.188% 08/25/27 | 06/01/2025 | Paydown | | 0 | 0 | 6,746 | 3,074 | 0 | (3,074) | 0 | (3,074) | 0 | 0 | 0 | 0 | 0 | 490 | 08/25/2027 | 1.A |
| 3137FR-UV-1 | FREDDIE MAC MULTIFAMILY SERIES K106 CLASS X1 1.438% 01/25/30 | 06/01/2025 | Paydown | | 0 | 0 | 4,688 | 3,114 | 0 | (3,114) | 0 | (3,114) | 0 | 0 | 0 | 0 | 0 | 285 | 01/25/2030 | 1.A |
| 3137H0-H7-6 | FREDDIE MAC MULTIFAMILY SERIES KLU3 CLASS XI 2.072% 01/25/31 | 06/01/2025 | Paydown | | 0 | 0 | 12,248 | 7,995 | 0 | (7,995) | 0 | (7,995) | 0 | 0 | 0 | 0 | 0 | 793 | 01/25/2031 | 1.A |
| 1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | | 0 | 0 | 24,786 | 14,701 | 0 | (14,701) | 0 | (14,701) | 0 | 0 | 0 | 0 | 0 | 1,681 | XXX | XXX |
| 02147F-AQ-9 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-18CB CLASS A6 10.865% 07/25/36 | 06/25/2025 | Paydown | | 150 | 144 | 84 | 90 | 0 | 60 | 0 | 60 | 0 | 150 | 0 | 0 | 0 | 7 | 07/25/2036 | 1.A FM |
| 02147R-AF-7 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 06-23CB CLASS 1A6 6.000% 08/25/36 | 06/01/2025 | Paydown | | 916 | 916 | 715 | 783 | 0 | 133 | 0 | 133 | 0 | 916 | 0 | 0 | 0 | 23 | 08/25/2036 | 1.A FM |
| 02147R-AT-7 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-23CB CLASS 2A6 10.665% 08/25/36 | 06/25/2025 | Paydown | | 0 | 39 | 22 | 20 | 0 | (20) | 0 | (20) | 0 | 0 | 0 | 0 | 0 | 1 | 08/25/2036 | 1.A FM |
| 02151G-AB-3 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 15.101% 10/25/37 | 05/25/2025 | Paydown | | 0 | 160 | 71 | 100 | 0 | (100) | 0 | (100) | 0 | 0 | 0 | 0 | 0 | 4 | 10/25/2037 | 1.A FM |
| 02660T-EL-3 | AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 5.134% 09/25/45 | 06/25/2025 | Paydown | | 1,126 | 294 | 197 | 265 | 0 | 862 | 0 | 862 | 0 | 1,126 | 0 | 0 | 0 | 25 | 09/25/2045 | 5.B FM |
| 042858-AC-4 | ARROYO MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.800% 04/25/49 | 06/01/2025 | Paydown | | 10,958 | 10,958 | 10,207 | 10,958 | 0 | 0 | 0 | 0 | 0 | 10,958 | 0 | 0 | 0 | 171 | 04/25/2049 | 1.A |
| 059487-AA-6 | BANC OF AMERICA ALTERNATIVE LO SERIES 2006-6 CLASS CB1 5.083% 07/25/46 | 06/25/2025 | Paydown | | 736 | 1,091 | 831 | 833 | 0 | (97) | 0 | (97) | 0 | 736 | 0 | 0 | 0 | 23 | 07/25/2046 | 1.A FM |
| 059496-AC-3 | BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 2A1 5.177% 04/25/37 | 06/01/2025 | Paydown | | 601 | 612 | 467 | 433 | 0 | 168 | 0 | 168 | 0 | 601 | 0 | 0 | 0 | 12 | 04/25/2037 | 1.A FM |
| 05949Q-BG-9 | BANK OF AMERICA FUNDING CORPOR SERIES 2006-2 CLASS 4A1 9.499% 03/25/36 | 06/25/2025 | Paydown | | 3,701 | 4,926 | 2,531 | 3,450 | 0 | 251 | 0 | 251 | 0 | 3,701 | 0 | 0 | 0 | 195 | 03/25/2036 | 1.A FM |
| 05951V-AV-1 | BANC OF AMERICA FUNDING CORPOR SERIES 2006-1 CLASS6A1 4.812% 12/20/46 | 06/20/2025 | Paydown | | 2,441 | 2,038 | 1,748 | 1,779 | 0 | 662 | 0 | 662 | 0 | 2,441 | 0 | 0 | 0 | 42 | 12/20/2046 | 1.A FM |
| 059523-AX-8 | BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A1 4.839% 07/25/47 | 06/01/2025 | Paydown | | 0 | 1,553 | 977 | 1,120 | 0 | (1,120) | 0 | (1,120) | 0 | 0 | 0 | 0 | 0 | 47 | 07/25/2047 | 3.B FM |
| 059523-AX-8 | BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A1 4.839% 07/25/47 | 05/25/2025 | Paydown | | 0 | 3,377 | 2,125 | 2,436 | 0 | (2,436) | 0 | (2,436) | 0 | 0 | 0 | 0 | 0 | 80 | 07/25/2047 | 3.C FM |
| 059523-AY-6 | BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 13.168% 07/25/47 | 06/01/2025 | Paydown | | 0 | 316 | 239 | 312 | 0 | (312) | 0 | (312) | 0 | 0 | 0 | 0 | 0 | 16 | 07/25/2047 | 5.A FM |
| 06050A-AA-1 | BANC OF AMERICA ALTERNATIVE LO SERIES 2006-8 CLASS 1A1 1.540% 11/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 488 | 592 | 0 | (592) | 0 | (592) | 0 | 0 | 0 | 0 | 0 | 257 | 11/25/2036 | 5.B GI |
| 07378R-AB-5 | BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A2 11.782% 02/25/37 | 06/25/2025 | Paydown | | 2,225 | 2,225 | 1,791 | 1,894 | 0 | 330 | 0 | 330 | 0 | 2,225 | 0 | 0 | 0 | 51 | 02/25/2037 | 1.A FM |
| 07378R-AQ-2 | BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A5 3.367% 02/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 756 | 868 | 0 | (868) | 0 | (868) | 0 | 0 | 0 | 0 | 0 | 109 | 02/25/2037 | 5.C FE |
| 07384Y-NA-0 | BEAR STEARNS ASSET BACKED SECU SERIES 2003-AC5 CLASS A5 5.250% 10/25/33 | 06/01/2025 | Paydown | | 2,360 | 2,360 | 2,344 | 2,348 | 0 | 11 | 0 | 11 | 0 | 2,360 | 0 | 0 | 0 | 55 | 10/25/2033 | 1.A FM |
| 07386H-GG-0 | BEAR STEARNS ALT A TRUST SERIES 2004-3 CLASS A1 5.073% 04/25/34 | 06/25/2025 | Paydown | | 3,138 | 3,138 | 3,138 | 3,114 | 0 | 24 | 0 | 24 | 0 | 3,138 | 0 | 0 | 0 | 63 | 04/25/2034 | 1.A FM |
| 07387U-CE-9 | BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC1 CLASS 1A1 6.250% 02/25/36 | 06/01/2025 | Paydown | | 2,654 | 2,654 | 1,361 | 827 | 0 | 1,827 | 0 | 1,827 | 0 | 2,654 | 0 | 0 | 0 | 28 | 02/25/2036 | 1.A FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 07388B-AF-9 | BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC5 CLASS A6 2.116% 07/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 6,311 | 0 | 0 | (6,311) | 0 | (6,311) | 0 | 0 | 0 | 0 | 0 | 546 | 07/25/2037 | 6. FE |
| 07388W-AB-2 | BEAR STEARNS ASSET BACKED SE SERIES 2006-AC4 CLASS A2 17.041% 07/25/36 | 06/25/2025 | Paydown | | 3,289 | 3,289 | 3,318 | 3,724 | 0 | (435) | 0 | (435) | 0 | 3,289 | 0 | 0 | 0 | 276 | 07/25/2036 | 4.C FM |
| 07401N-AP-4 | BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 4.814% 01/25/37 | 06/25/2025 | Paydown | | 15,608 | 15,608 | 14,877 | 15,144 | 0 | 464 | 0 | 464 | 0 | 15,608 | 0 | 0 | 0 | 204 | 01/25/2037 | 1.A FM |
| 10638D-AA-8 | BREAN ASSET BACKED SECURITIES SERIES 2024-RM9 CLASS A1 144A 5.000% 09/25/64 | 06/25/2025 | Paydown | | 24,535 | 24,535 | 24,037 | 23,860 | 0 | 675 | 0 | 675 | 0 | 24,535 | 0 | 0 | 0 | 475 | 09/25/2064 | 1.A FE |
| 12553X-AD-5 | CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48 | 06/01/2025 | Paydown | | 5,913 | 5,913 | 5,858 | 5,828 | 0 | 85 | 0 | 85 | 0 | 5,913 | 0 | 0 | 0 | 112 | 08/25/2048 | 1.A |
| 12553X-AP-8 | CIM TRUST SERIES 2018-INV1 CLASS A14 144 4.000% 08/25/48 | 06/01/2025 | Paydown | | 25,232 | 25,232 | 25,401 | 25,490 | 0 | (258) | 0 | (258) | 0 | 25,232 | 0 | 0 | 0 | 476 | 08/25/2048 | 1.A |
| 12554T-AC-5 | CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49 | 06/01/2025 | Paydown | | 4,393 | 4,393 | 4,650 | 4,776 | 0 | (383) | 0 | (383) | 0 | 4,393 | 0 | 0 | 0 | 71 | 05/25/2049 | 1.A |
| 12555D-AA-3 | CIM TRUST SERIES 2019-INV1 CLASS A1 144A 4.000% 02/25/49 | 06/01/2025 | Paydown | | 6,993 | 6,993 | 7,353 | 7,698 | 0 | (704) | 0 | (704) | 0 | 6,993 | 0 | 0 | 0 | 123 | 02/25/2049 | 1.A |
| 12555D-AR-6 | CIM TRUST SERIES 2019-INV1 CLASS B1 144A 4.500% 02/25/49 | 06/01/2025 | Paydown | | 7,844 | 7,844 | 7,574 | 7,613 | 0 | 231 | 0 | 231 | 0 | 7,844 | 0 | 0 | 0 | 152 | 02/25/2049 | 1.A |
| 12556M-AB-0 | CIM TRUST SERIES 2019-J1 CLASS 1A2 144A 3.500% 08/25/49 | 06/01/2025 | Paydown | | 1,643 | 1,643 | 1,723 | 1,718 | 0 | (74) | 0 | (74) | 0 | 1,643 | 0 | 0 | 0 | 24 | 08/25/2049 | 1.A |
| 12557L-AC-9 | CIM TRUST SERIES 2019-INV3 144A 3.500% 08/25/49 | 06/01/2025 | Paydown | | 10,067 | 10,067 | 10,309 | 10,376 | 0 | (310) | 0 | (310) | 0 | 10,067 | 0 | 0 | 0 | 136 | 08/25/2049 | 1.A |
| 12557L-AQ-8 | CIM TRUST SERIES 2019-INV3 CLASS A15 144 3.500% 08/25/49 | 06/01/2025 | Paydown | | 3,356 | 3,356 | 3,403 | 3,416 | 0 | (61) | 0 | (61) | 0 | 3,356 | 0 | 0 | 0 | 45 | 08/25/2049 | 1.A |
| 12560A-AN-4 | CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50 | 06/01/2025 | Paydown | | 15,938 | 15,938 | 16,809 | 16,842 | 0 | (904) | 0 | (904) | 0 | 15,938 | 0 | 0 | 0 | 193 | 04/25/2050 | 1.A |
| 12566X-AL-2 | CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A7 CLASS 2A2 13.334% 07/25/37 | 06/25/2025 | Paydown | | 3,252 | 3,648 | 2,743 | 3,243 | 0 | 9 | 0 | 9 | 0 | 3,252 | 0 | 0 | 0 | 228 | 07/25/2037 | 1.A FM |
| 12594X-AM-6 | CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47 | 06/01/2025 | Paydown | | 18,935 | 18,935 | 18,968 | 18,967 | 0 | (33) | 0 | (33) | 0 | 18,935 | 0 | 0 | 0 | 290 | 06/25/2047 | 1.A |
| 12646X-AY-8 | CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR3 CLASS B3 144A 3.399% 05/25/43 | 06/01/2025 | Paydown | | 1,503 | 1,503 | 1,457 | 1,469 | 0 | 34 | 0 | 34 | 0 | 1,503 | 0 | 0 | 0 | 21 | 05/25/2043 | 1.A |
| 12647V-AZ-8 | CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR5 CLASS B3 144A 3.623% 10/25/43 | 06/01/2025 | Paydown | | 2,942 | 2,942 | 2,862 | 2,881 | 0 | 61 | 0 | 61 | 0 | 2,942 | 0 | 0 | 0 | 40 | 10/25/2043 | 1.A |
| 12648A-BA-7 | CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B3 144A 3.605% 11/25/43 | 06/01/2025 | Paydown | | 1,109 | 1,109 | 1,086 | 1,087 | 0 | 22 | 0 | 22 | 0 | 1,109 | 0 | 0 | 0 | 17 | 11/25/2043 | 1.A |
| 12648H-AK-1 | CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.817% 04/25/44 | 06/01/2025 | Paydown | | 6,753 | 6,753 | 7,168 | 7,228 | 0 | (475) | 0 | (475) | 0 | 6,753 | 0 | 0 | 0 | 125 | 04/25/2044 | 1.A |
| 12648H-BD-6 | CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS B3 144A 3.817% 04/25/44 | 06/01/2025 | Paydown | | 7,348 | 7,348 | 7,335 | 7,337 | 0 | 11 | 0 | 11 | 0 | 7,348 | 0 | 0 | 0 | 136 | 04/25/2044 | 1.A |
| 12648T-AS-8 | CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR3 CLASS B3 144A 3.991% 07/25/44 | 06/01/2025 | Paydown | | 7,872 | 7,872 | 7,685 | 7,640 | 0 | 232 | 0 | 232 | 0 | 7,872 | 0 | 0 | 0 | 129 | 07/25/2044 | 1.A |
| 12667F-WU-5 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2004-27CB CLASS A1 6.000% 12/25/34 | 06/01/2025 | Paydown | | 7,119 | 7,383 | 6,536 | 6,413 | 0 | 707 | 0 | 707 | 0 | 7,119 | 0 | 0 | 0 | 170 | 12/25/2034 | 1.A FM |
| 12667G-CC-5 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 4.934% 05/25/35 | 06/25/2025 | Paydown | | 1,672 | 1,672 | 1,107 | 1,236 | 0 | 436 | 0 | 436 | 0 | 1,672 | 0 | 0 | 0 | 32 | 05/25/2035 | 4.A FM |
| 12667G-GA-5 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-19CB CLASS A2 7.187% 06/25/35 | 06/25/2025 | Paydown | | 1,426 | 1,426 | 1,077 | 1,094 | 0 | 332 | 0 | 332 | 0 | 1,426 | 0 | 0 | 0 | 42 | 06/25/2035 | 1.A FM |
| 12667G-LD-3 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-23CB CLASS A3 7.607% 07/25/35 | 06/25/2025 | Paydown | | 1,350 | 1,354 | 979 | 1,110 | 0 | 240 | 0 | 240 | 0 | 1,350 | 0 | 0 | 0 | 44 | 07/25/2035 | 1.A FM |
| 12667G-TM-5 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-26CB CLASS A1 4.933% 07/25/35 | 06/25/2025 | Paydown | | 2,804 | 2,824 | 1,974 | 1,751 | 0 | 1,052 | 0 | 1,052 | 0 | 2,804 | 0 | 0 | 0 | 56 | 07/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 12668B-KM-4 | COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006-J1 CLASS 2A1 7.000% 02/25/36 | 06/01/2025 | Paydown | | 0 | 3 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 02/25/2036 | 1.A FM |
| 126694-GU-6 | COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35 | 06/01/2025 | Paydown | | 0 | 3,116 | 2,179 | 1,974 | 0 | (1,974) | 0 | (1,974) | 0 | 0 | 0 | 0 | 0 | 70 | 11/25/2035 | 3.A FM |
| 126694-GU-6 | COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35 | 04/01/2025 | Paydown | | 37,295 | 50,935 | 35,629 | 32,264 | 0 | 5,031 | 0 | 5,031 | 0 | 37,295 | 0 | 0 | 0 | 963 | 11/25/2035 | 3.B FM |
| 126694-GU-6 | COUNTRYWIDE HOME LOANS SERIES 2005-23 CLASS A1 5.500% 11/25/35 | 04/01/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11/25/2035 | 4.C FM |
| 12669F-AU-7 | COUNTRYWIDE HOME LOANS SERIES 2003-56 CLASS 3A7B 6.148% 12/25/33 | 06/01/2025 | Paydown | | 11,061 | 11,061 | 11,224 | 11,467 | 0 | (406) | 0 | (406) | 0 | 11,061 | 0 | 0 | 0 | 274 | 12/25/2033 | 1.A FM |
| 12669F-RB-1 | COUNTRYWIDE HOME LOANS SERIES 2004-J2 CLASS A8 5.500% 03/25/34 | 06/01/2025 | Paydown | | 23,968 | 23,968 | 21,693 | 22,468 | 0 | 1,500 | 0 | 1,500 | 0 | 23,968 | 0 | 0 | 0 | 549 | 03/25/2034 | 1.A FM |
| 12669G-JB-8 | COUNTRYWIDE HOME LOANS SERIES 2004-29 CLASS 2A1 10.500% 02/25/35 | 06/25/2025 | Paydown | | 6,598 | 6,598 | 5,883 | 6,198 | 0 | 401 | 0 | 401 | 0 | 6,598 | 0 | 0 | 0 | 151 | 02/25/2035 | 3.A FM |
| 16158R-AC-0 | CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS A3 144A 4.000% 04/25/49 | 06/01/2025 | Paydown | | 5,807 | 5,807 | 6,028 | 6,215 | 0 | (408) | 0 | (408) | 0 | 5,807 | 0 | 0 | 0 | 112 | 04/25/2049 | 1.A |
| 16159G-AC-3 | CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49 | 06/01/2025 | Paydown | | 17,363 | 17,363 | 17,832 | 17,878 | 0 | (515) | 0 | (515) | 0 | 17,363 | 0 | 0 | 0 | 234 | 07/25/2049 | 1.A |
| 16159W-AJ-3 | CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A5 144A 3.500% 03/25/50 | 06/01/2025 | Paydown | | 4,277 | 4,277 | 4,335 | 4,337 | 0 | (60) | 0 | (60) | 0 | 4,277 | 0 | 0 | 0 | 62 | 03/25/2050 | 1.A |
| 16159W-BH-6 | CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A15 144A 3.500% 03/25/50 | 06/01/2025 | Paydown | | 1,069 | 1,069 | 1,098 | 1,100 | 0 | (30) | 0 | (30) | 0 | 1,069 | 0 | 0 | 0 | 16 | 03/25/2050 | 1.A |
| 16160D-AA-1 | CHASE MORTGAGE FINANCE CORPO SERIES 2024-1 CLASS A2 144A 6.500% 01/25/55 | 06/01/2025 | Paydown | | 56,743 | 56,743 | 57,258 | 57,257 | 0 | (514) | 0 | (514) | 0 | 56,743 | 0 | 0 | 0 | 1,486 | 01/25/2055 | 1.A |
| 16165M-AD-0 | CHASEFLEX TRUST SERIES 2006-2 CLASS A2B 4.633% 09/25/36 | 06/25/2025 | Paydown | | 6,330 | 6,062 | 5,015 | 5,003 | 0 | 1,327 | 0 | 1,327 | 0 | 6,330 | 0 | 0 | 0 | 102 | 09/25/2036 | 1.A FM |
| 17307G-E8-7 | CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.333% 10/25/35 | 06/01/2025 | Paydown | | 3,074 | 3,097 | 2,530 | 2,878 | 0 | 197 | 0 | 197 | 0 | 3,074 | 0 | 0 | 0 | 56 | 10/25/2035 | 1.A FM |
| 17323M-AD-7 | CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58 | 06/01/2025 | Paydown | | 32,041 | 32,041 | 33,013 | 32,796 | 0 | (755) | 0 | (755) | 0 | 32,041 | 0 | 0 | 0 | 518 | 06/25/2058 | 1.A |
| 19688L-AA-0 | COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67 | 06/01/2025 | Paydown | | 54,783 | 54,783 | 54,766 | 55,638 | 0 | (855) | 0 | (855) | 0 | 54,783 | 0 | 0 | 0 | 1,068 | 04/25/2067 | 1.A FE |
| 22540W-EE-6 | FIRST NATIONWIDE TRUST SERIES 2001-4 CLASS 4A2 0.000% 09/25/31 | 06/25/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 09/25/2031 | 5.B GI |
| 225458-5U-8 | CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-9 CLASS 4A1 7.334% 10/25/35 | 06/25/2025 | Paydown | | 608 | 608 | 431 | 486 | 0 | 122 | 0 | 122 | 0 | 608 | 0 | 0 | 0 | 18 | 10/25/2035 | 1.A FM |
| 25151K-AC-3 | DEUTSCHE ALT A SECURITIES INC SERIES 2007-3 CLASS 2A1 5.184% 10/25/47 | 06/25/2025 | Paydown | | 13,076 | 11,798 | 9,510 | 9,981 | 0 | 3,094 | 0 | 3,094 | 0 | 13,076 | 0 | 0 | 0 | 143 | 10/25/2047 | 1.A FM |
| 268431-AA-1 | ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A 5.000% 07/25/54 | 05/25/2025 | Paydown | | 90,268 | 90,268 | 82,974 | 83,030 | 0 | 7,238 | 0 | 7,238 | 0 | 90,268 | 0 | 0 | 0 | 1,881 | 07/25/2054 | 1.A FE |
| 31572Y-AA-6 | ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.299% 04/25/67 | 06/01/2025 | Paydown | | 19,559 | 19,559 | 19,478 | 19,821 | 0 | (262) | 0 | (262) | 0 | 19,559 | 0 | 0 | 0 | 345 | 04/25/2067 | 1.A |
| 33616L-AN-0 | FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.876% 04/25/50 | 06/01/2025 | Paydown | | 22,738 | 22,738 | 22,325 | 23,371 | 0 | (633) | 0 | (633) | 0 | 22,738 | 0 | 0 | 0 | 293 | 04/25/2050 | 1.A |
| 33850B-AG-2 | FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47 | 06/01/2025 | Paydown | | 19,633 | 19,633 | 18,874 | 18,686 | 0 | 947 | 0 | 947 | 0 | 19,633 | 0 | 0 | 0 | 317 | 03/25/2047 | 1.A |
| 33850R-AG-7 | FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47 | 06/01/2025 | Paydown | | 9,360 | 9,360 | 9,236 | 9,191 | 0 | 170 | 0 | 170 | 0 | 9,360 | 0 | 0 | 0 | 137 | 10/25/2047 | 1.A |
| 33850T-AN-8 | FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48 | 06/01/2025 | Paydown | | 58,370 | 58,370 | 56,535 | 56,560 | 0 | 1,809 | 0 | 1,809 | 0 | 58,370 | 0 | 0 | 0 | 781 | 03/25/2048 | 1.A |
| 33851F-BQ-9 | FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS B2 144A 4.905% 10/25/48 | 06/01/2025 | Paydown | | 11,174 | 11,174 | 10,995 | 10,995 | 0 | 179 | 0 | 179 | 0 | 11,174 | 0 | 0 | 0 | 229 | 10/25/2048 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | | |
| 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 |
| 33851G-AZ-8 | FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX4 144 0.500% 08/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 220,779 | 0 | 0 | (220,779) | 0 | (220,779) | 0 | 0 | 0 | 0 | 0 | 13,080 | 08/25/2051 | 1.A FE |
| 33851G-BF-1 | FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX17 14 0.150% 08/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 4,782 | 4,880 | 0 | (4,880) | 0 | (4,880) | 0 | 0 | 0 | 0 | 0 | 583 | 08/25/2051 | 1.A FE |
| 33851H-AC-7 | FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48 | 06/01/2025 | Paydown | | 1,608 | 1,608 | 1,620 | 1,615 | 0 | (7) | 0 | (7) | 0 | 1,608 | 0 | 0 | 0 | 24 | 04/25/2048 | 1.A |
| 33851H-AP-8 | FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48 | 06/01/2025 | Paydown | | 45,534 | 45,534 | 44,603 | 44,756 | 0 | 778 | 0 | 778 | 0 | 45,534 | 0 | 0 | 0 | 637 | 04/25/2048 | 1.A |
| 33851Y-AC-0 | FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50 | 06/01/2025 | Paydown | | 20,300 | 20,300 | 20,759 | 20,807 | 0 | (507) | 0 | (507) | 0 | 20,300 | 0 | 0 | 0 | 254 | 03/25/2050 | 1.A |
| 33852A-AR-8 | FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS A15 144 3.500% 10/25/49 | 06/01/2025 | Paydown | | 1,226 | 1,226 | 1,253 | 1,258 | 0 | (32) | 0 | (32) | 0 | 1,226 | 0 | 0 | 0 | 20 | 10/25/2049 | 1.A |
| 33852B-AJ-4 | FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49 | 06/01/2025 | Paydown | | 11,778 | 11,778 | 11,994 | 12,060 | 0 | (282) | 0 | (282) | 0 | 11,778 | 0 | 0 | 0 | 171 | 12/25/2049 | 1.A |
| 36169K-AA-4 | GCAT SERIES 2022-NQM2 CLASS A1 144A 4.210% 02/25/67 | 06/01/2025 | Paydown | | 21,376 | 21,376 | 21,276 | 21,523 | 0 | (147) | 0 | (147) | 0 | 21,376 | 0 | 0 | 0 | 355 | 02/25/2067 | 1.A |
| 36228F-XX-9 | GSR MORTGAGE LOAN TRUST SERIES 2003-10 CLASS 1A1 6.223% 10/25/33 | 06/01/2025 | Paydown | | 1,795 | 1,795 | 1,819 | 1,856 | 0 | (60) | 0 | (60) | 0 | 1,795 | 0 | 0 | 0 | 49 | 10/25/2033 | 1.A FM |
| 36228F-YZ-3 | GSR MORTGAGE LOAN TRUST SERIES 2003-13 CLASS 1A2 6.309% 10/25/33 | 06/01/2025 | Paydown | | 447 | 447 | 443 | 448 | 0 | (2) | 0 | (2) | 0 | 447 | 0 | 0 | 0 | 12 | 10/25/2033 | 1.A FM |
| 362341-XE-4 | GSR MORTGAGE LOAN TRUST SERIES 2005-AR7 CLASS 5A1 4.723% 11/25/35 | 06/01/2025 | Paydown | | 5,741 | 2,818 | 2,416 | 2,209 | 0 | 3,532 | 0 | 3,532 | 0 | 5,741 | 0 | 0 | 0 | 157 | 11/25/2035 | 1.A FM |
| 36242D-7K-3 | GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 4.933% 06/25/35 | 06/25/2025 | Paydown | | 651 | 651 | 646 | 639 | 0 | 12 | 0 | 12 | 0 | 651 | 0 | 0 | 0 | 13 | 06/25/2035 | 1.A FM |
| 36257L-AA-5 | GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49 | 06/01/2025 | Paydown | | 1,430 | 1,430 | 1,486 | 1,517 | 0 | (87) | 0 | (87) | 0 | 1,430 | 0 | 0 | 0 | 24 | 11/25/2049 | 1.A |
| 36257Q-AA-4 | GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS A1 144A 3.500% 03/25/50 | 06/01/2025 | Paydown | | 16,216 | 16,216 | 16,811 | 17,652 | 0 | (1,436) | 0 | (1,436) | 0 | 16,216 | 0 | 0 | 0 | 221 | 03/25/2050 | 1.A |
| 36257Q-AQ-9 | GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B1 144A 3.973% 03/25/50 | 06/01/2025 | Paydown | | 12,906 | 12,906 | 13,504 | 13,397 | 0 | (491) | 0 | (491) | 0 | 12,906 | 0 | 0 | 0 | 203 | 03/25/2050 | 1.A |
| 36257Q-AR-7 | GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B2 144A 3.973% 03/25/50 | 06/01/2025 | Paydown | | 26,328 | 26,328 | 27,420 | 27,225 | 0 | (898) | 0 | (898) | 0 | 26,328 | 0 | 0 | 0 | 414 | 03/25/2050 | 1.A |
| 36258F-AA-7 | GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A1 144A 3.500% 05/25/50 | 06/01/2025 | Paydown | | 1,463 | 1,463 | 1,546 | 1,559 | 0 | (96) | 0 | (96) | 0 | 1,463 | 0 | 0 | 0 | 21 | 05/25/2050 | 1.A |
| 36258F-AH-2 | GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A8 144A 3.500% 05/25/50 | 06/01/2025 | Paydown | | 5,851 | 5,851 | 6,005 | 6,031 | 0 | (179) | 0 | (179) | 0 | 5,851 | 0 | 0 | 0 | 84 | 05/25/2050 | 1.A |
| 36259V-AB-9 | GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51 | 06/01/2025 | Paydown | | 19,176 | 19,176 | 20,279 | 20,446 | 0 | (1,270) | 0 | (1,270) | 0 | 19,176 | 0 | 0 | 0 | 267 | 01/25/2051 | 1.A |
| 36260D-AD-2 | GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ5 CLASS A4 3.000% 03/27/51 | 06/01/2025 | Paydown | | 8,414 | 8,414 | 8,765 | 8,810 | 0 | (396) | 0 | (396) | 0 | 8,414 | 0 | 0 | 0 | 114 | 03/27/2051 | 1.A |
| 36262D-AA-6 | GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50 | 06/01/2025 | Paydown | | 4,211 | 4,211 | 4,464 | 4,514 | 0 | (303) | 0 | (303) | 0 | 4,211 | 0 | 0 | 0 | 62 | 07/25/2050 | 1.A |
| 36262J-AU-9 | GS MORTGAGE BACKED SECURITIES SERIES 2021-GR2 CLASS AX1 144A 0.554% 02/25/52 | 06/01/2025 | Paydown | | 0 | 0 | 192,657 | 0 | 0 | (192,657) | 0 | (192,657) | 0 | 0 | 0 | 0 | 0 | 11,494 | 02/25/2052 | 1.A FE |
| 36263C-AD-1 | GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52 | 06/01/2025 | Paydown | | 26,433 | 26,433 | 22,080 | 22,174 | 0 | 4,259 | 0 | 4,259 | 0 | 26,433 | 0 | 0 | 0 | 282 | 02/26/2052 | 1.A |
| 36264R-BW-4 | GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52 | 06/01/2025 | Paydown | | 3,231 | 3,231 | 2,771 | 2,780 | 0 | 450 | 0 | 450 | 0 | 3,231 | 0 | 0 | 0 | 36 | 09/25/2052 | 1.A |
| 36268S-AC-3 | GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS A3 144A 4.000% 12/25/52 | 06/01/2025 | Paydown | | 107,922 | 107,922 | 103,875 | 103,905 | 0 | 4,017 | 0 | 4,017 | 0 | 107,922 | 0 | 0 | 0 | 1,618 | 12/25/2052 | 1.B |
| 36270X-AD-6 | GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ4 CLASS A3 144A 6.000% 01/25/54 | 06/01/2025 | Paydown | | 92,910 | 92,910 | 91,096 | 90,696 | 0 | 2,215 | 0 | 2,215 | 0 | 92,910 | 0 | 0 | 0 | 2,279 | 01/25/2054 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 36271D-AA-5 | GS MORTGAGE BACKED SECURITIES SERIES 2025-PJ1 CLASS A1 144A 6.000% 06/25/55 | 06/01/2025 | Paydown | | 20,925 | 20,925 | 20,899 | 0 | 0 | 26 | 0 | 26 | 0 | 20,925 | 0 | 0 | 0 | 446 | 06/25/2055 | 1.A FE |
| 362924-AE-2 | GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52 | 06/01/2025 | Paydown | | 35,410 | 35,410 | 33,097 | 33,071 | 0 | 2,339 | 0 | 2,339 | 0 | 35,410 | 0 | 0 | 0 | 378 | 08/25/2052 | 1.A |
| 362938-BB-7 | GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ2 CLASS A16 144A 5.500% 05/25/53 | 06/01/2025 | Paydown | | 71,526 | 71,526 | 70,361 | 70,397 | 0 | 1,129 | 0 | 1,129 | 0 | 71,526 | 0 | 0 | 0 | 1,639 | 05/25/2053 | 1.A |
| 36417J-BU-2 | GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57 | 06/01/2025 | Paydown | | 16,839 | 16,839 | 16,770 | 16,786 | 0 | 52 | 0 | 52 | 0 | 16,839 | 0 | 0 | 0 | 234 | 11/25/2057 | 1.A |
| 36418A-AG-2 | GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59 | 06/01/2025 | Paydown | | 27,667 | 27,667 | 27,879 | 28,013 | 0 | (346) | 0 | (346) | 0 | 27,667 | 0 | 0 | 0 | 375 | 06/25/2059 | 1.A |
| 36418W-AG-4 | GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A21 144A 4.500% 02/25/59 | 06/01/2025 | Paydown | | 7,658 | 7,658 | 7,340 | 7,200 | 0 | 458 | 0 | 458 | 0 | 7,658 | 0 | 0 | 0 | 144 | 02/25/2059 | 1.A |
| 36418W-AJ-8 | GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A22 144A 4.000% 02/25/59 | 06/01/2025 | Paydown | | 7,658 | 7,658 | 7,221 | 7,031 | 0 | 627 | 0 | 627 | 0 | 7,658 | 0 | 0 | 0 | 128 | 02/25/2059 | 1.A |
| 36418W-AQ-2 | GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A32 144A 4.000% 02/25/59 | 06/01/2025 | Paydown | | 6,663 | 6,663 | 6,086 | 5,839 | 0 | 823 | 0 | 823 | 0 | 6,663 | 0 | 0 | 0 | 112 | 02/25/2059 | 1.A |
| 39539G-AB-8 | GREENPOINT MORTGAGE FUNDING TR SERIES 2006-OH1 CLASS A2 4.894% 01/25/37 | 06/25/2025 | Paydown | | 527 | 39 | 9 | 17 | 0 | 510 | 0 | 510 | 0 | 527 | 0 | 0 | 0 | 9 | 01/25/2037 | 1.A FM |
| 41162N-AC-1 | HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-14 CLASS 2A1A 4.732% 01/25/47 | 06/20/2025 | Paydown | | 98,987 | 98,987 | 86,656 | 90,540 | 0 | 8,447 | 0 | 8,447 | 0 | 98,987 | 0 | 0 | 0 | 1,291 | 01/25/2047 | 1.A FM |
| 41164L-AB-5 | HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-2 CLASS 2A1A 4.755% 05/25/38 | 06/25/2025 | Paydown | | 11,820 | 11,807 | 10,428 | 10,725 | 0 | 1,095 | 0 | 1,095 | 0 | 11,820 | 0 | 0 | 0 | 146 | 05/25/2038 | 3.A FM |
| 41165A-AB-8 | HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 4.809% 09/19/37 | 06/19/2025 | Paydown | | 8,228 | 8,228 | 7,552 | 7,732 | 0 | 497 | 0 | 497 | 0 | 8,228 | 0 | 0 | 0 | 123 | 09/19/2037 | 1.A FM |
| 45276K-AA-5 | IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67 | 06/01/2025 | Paydown | | 20,826 | 20,826 | 20,826 | 21,154 | 0 | (328) | 0 | (328) | 0 | 20,826 | 0 | 0 | 0 | 344 | 05/25/2067 | 1.A |
| 46591F-AZ-7 | JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS B2 144A 4.450% 11/25/49 | 06/01/2025 | Paydown | | 18,327 | 18,327 | 19,435 | 19,219 | 0 | (892) | 0 | (892) | 0 | 18,327 | 0 | 0 | 0 | 340 | 11/25/2049 | 1.A |
| 46591H-AA-8 | CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 5.784% 04/25/47 | 06/25/2025 | Paydown | | 22,452 | 22,452 | 22,452 | 22,334 | 0 | 118 | 0 | 118 | 0 | 22,452 | 0 | 0 | 0 | 540 | 04/25/2047 | 1.C FE |
| 46591K-AC-7 | JP MORGAN MORTGAGE TRUST SERIES 2019-8 CLASS A3 144A 3.500% 03/25/50 | 06/01/2025 | Paydown | | 3,791 | 3,791 | 4,009 | 4,106 | 0 | (315) | 0 | (315) | 0 | 3,791 | 0 | 0 | 0 | 61 | 03/25/2050 | 1.A |
| 46591L-BQ-3 | JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS B1 144A 4.356% 05/25/50 | 06/01/2025 | Paydown | | 8,186 | 8,186 | 7,682 | 7,756 | 0 | 431 | 0 | 431 | 0 | 8,186 | 0 | 0 | 0 | 152 | 05/25/2050 | 1.A |
| 46591N-BH-9 | JP MORGAN MORTGAGE TRUST SERIES 2020-LTV1 CLASS A15 144 3.500% 06/25/50 | 06/01/2025 | Paydown | | 2,316 | 2,316 | 2,463 | 2,802 | 0 | (486) | 0 | (486) | 0 | 2,316 | 0 | 0 | 0 | 35 | 06/25/2050 | 1.A |
| 46592A-AE-4 | JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A3X 144A 0.500% 08/25/50 | 06/01/2025 | Paydown | | 0 | 0 | 5,710 | 7,206 | 0 | (7,206) | 0 | (7,206) | 0 | 0 | 0 | 0 | 0 | 896 | 08/25/2050 | 1.A FE |
| 46592A-BH-6 | JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50 | 06/01/2025 | Paydown | | 3,064 | 3,064 | 3,288 | 3,329 | 0 | (265) | 0 | (265) | 0 | 3,064 | 0 | 0 | 0 | 42 | 08/25/2050 | 1.A |
| 46592K-BS-0 | JP MORGAN MORTGAGE TRUST SERIES 2021-3 CLASS AX4 144A 0.300% 07/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 10,216 | 10,713 | 0 | (10,713) | 0 | (10,713) | 0 | 0 | 0 | 0 | 0 | 1,169 | 07/25/2051 | 1.A FE |
| 46592L-BL-3 | JP MORGAN MORTGAGE TRUST SERIES 2021-5 CLASS AX1 144A 0.335% 08/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 26,147 | 26,992 | 0 | (26,992) | 0 | (26,992) | 0 | 0 | 0 | 0 | 0 | 2,031 | 08/25/2051 | 1.A FE |
| 46592W-AC-0 | JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A3 144A 2.500% 02/25/52 | 06/01/2025 | Paydown | | 25,757 | 25,757 | 20,405 | 20,428 | 0 | 5,329 | 0 | 5,329 | 0 | 25,757 | 0 | 0 | 0 | 274 | 02/25/2052 | 1.A |
| 46592W-BP-0 | JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52 | 06/01/2025 | Paydown | | 12,879 | 12,879 | 10,770 | 10,731 | 0 | 2,147 | 0 | 2,147 | 0 | 12,879 | 0 | 0 | 0 | 137 | 02/25/2052 | 1.A |
| 46592X-BP-8 | JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52 | 06/01/2025 | Paydown | | 16,414 | 16,414 | 13,749 | 13,695 | 0 | 2,719 | 0 | 2,719 | 0 | 16,414 | 0 | 0 | 0 | 175 | 04/25/2052 | 1.A |
| 466247-LP-6 | JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 5.641% 02/25/35 | 06/01/2025 | Paydown | | 778 | 778 | 815 | 838 | 0 | (60) | 0 | (60) | 0 | 778 | 0 | 0 | 0 | 19 | 02/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 46627M-BY-2 | JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 5.482% 01/25/36 | 06/01/2025 | Paydown | | 28,963 | 100,186 | 67,394 | 75,313 | 0 | (46,350) | 0 | (46,350) | 0 | 28,963 | 0 | 0 | 0 | 2,669 | 01/25/2036 | 5.B FM |
| 46627M-BY-2 | JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 5.482% 01/25/36 | 04/01/2025 | Paydown | | 54,958 | 54,958 | 36,969 | 41,314 | 0 | 13,644 | 0 | 13,644 | 0 | 54,958 | 0 | 0 | 0 | 968 | 01/25/2036 | 5.C FM |
| 46647E-AE-1 | JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.391% 10/25/46 | 06/01/2025 | Paydown | | 20,708 | 20,708 | 20,834 | 20,834 | 0 | (125) | 0 | (125) | 0 | 20,708 | 0 | 0 | 0 | 252 | 10/25/2046 | 1.A |
| 46647S-AN-0 | JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 1A7 144A 3.500% 08/25/47 | 06/01/2025 | Paydown | | 28,343 | 28,343 | 26,247 | 25,678 | 0 | 2,665 | 0 | 2,665 | 0 | 28,343 | 0 | 0 | 0 | 396 | 08/25/2047 | 1.A |
| 46648C-AH-7 | JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.447% 01/25/47 | 06/01/2025 | Paydown | | 12,257 | 12,257 | 12,226 | 12,215 | 0 | 43 | 0 | 43 | 0 | 12,257 | 0 | 0 | 0 | 180 | 01/25/2047 | 1.A |
| 46648H-AG-8 | JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47 | 06/01/2025 | Paydown | | 16,552 | 16,552 | 16,419 | 16,364 | 0 | 188 | 0 | 188 | 0 | 16,552 | 0 | 0 | 0 | 254 | 05/25/2047 | 1.A |
| 46648H-AZ-6 | JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.643% 05/25/47 | 06/01/2025 | Paydown | | 12,451 | 12,451 | 12,408 | 12,408 | 0 | 43 | 0 | 43 | 0 | 12,451 | 0 | 0 | 0 | 199 | 05/25/2047 | 1.A |
| 46648R-AG-6 | JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48 | 06/01/2025 | Paydown | | 3,228 | 3,228 | 3,199 | 3,184 | 0 | 43 | 0 | 43 | 0 | 3,228 | 0 | 0 | 0 | 48 | 06/25/2048 | 1.A |
| 46648U-AG-9 | JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48 | 06/01/2025 | Paydown | | 7,422 | 7,422 | 7,407 | 7,394 | 0 | 28 | 0 | 28 | 0 | 7,422 | 0 | 0 | 0 | 113 | 11/25/2048 | 1.A |
| 46648U-AQ-7 | JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS AX1 144A 0.370% 11/25/48 | 06/01/2025 | Paydown | | 0 | 0 | 4,771 | 6,475 | 0 | (6,475) | 0 | (6,475) | 0 | 0 | 0 | 0 | 0 | 1,064 | 11/25/2048 | 1.A FE |
| 46649T-AG-1 | JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48 | 06/01/2025 | Paydown | | 26,827 | 26,827 | 25,909 | 25,361 | 0 | 1,467 | 0 | 1,467 | 0 | 26,827 | 0 | 0 | 0 | 452 | 09/25/2048 | 1.A |
| 46650H-AC-2 | JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS A3 144A 4.000% 05/25/49 | 06/01/2025 | Paydown | | 1,776 | 1,776 | 1,783 | 1,787 | 0 | (11) | 0 | (11) | 0 | 1,776 | 0 | 0 | 0 | 26 | 05/25/2049 | 1.A |
| 46650M-BG-1 | JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS B2 144A 4.046% 01/25/49 | 06/01/2025 | Paydown | | 13,817 | 13,817 | 14,499 | 14,363 | 0 | (546) | 0 | (546) | 0 | 13,817 | 0 | 0 | 0 | 233 | 01/25/2049 | 1.A |
| 46650T-AC-6 | JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 4.000% 08/25/49 | 06/01/2025 | Paydown | | 775 | 775 | 821 | 852 | 0 | (78) | 0 | (78) | 0 | 775 | 0 | 0 | 0 | 12 | 08/25/2049 | 1.A |
| 46650T-AX-0 | JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS B1 144A 4.450% 08/25/49 | 06/01/2025 | Paydown | | 5,139 | 5,139 | 5,387 | 5,328 | 0 | (189) | 0 | (189) | 0 | 5,139 | 0 | 0 | 0 | 94 | 08/25/2049 | 1.A |
| 46651A-BA-9 | JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.680% 12/25/49 | 06/01/2025 | Paydown | | 314,671 | 314,671 | 338,794 | 335,192 | 0 | (20,521) | 0 | (20,521) | 0 | 314,671 | 0 | 0 | 0 | 5,801 | 12/25/2049 | 1.A |
| 46651A-BB-7 | JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.680% 12/25/49 | 06/01/2025 | Paydown | | 78,668 | 78,668 | 83,808 | 83,044 | 0 | (4,376) | 0 | (4,376) | 0 | 78,668 | 0 | 0 | 0 | 1,450 | 12/25/2049 | 1.A |
| 46651B-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A3 144A 3.500% 12/25/49 | 06/01/2025 | Paydown | | 4,314 | 4,314 | 4,645 | 5,010 | 0 | (695) | 0 | (695) | 0 | 4,314 | 0 | 0 | 0 | 60 | 12/25/2049 | 1.A |
| 46651B-AR-1 | JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A15 144A 3.500% 12/25/49 | 06/01/2025 | Paydown | | 2,876 | 2,876 | 2,876 | 2,876 | 0 | 0 | 0 | 0 | 0 | 2,876 | 0 | 0 | 0 | 40 | 12/25/2049 | 1.A |
| 46651D-AC-0 | JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A3 144A 3.500% 02/25/50 | 06/01/2025 | Paydown | | 2,416 | 2,416 | 2,493 | 2,521 | 0 | (105) | 0 | (105) | 0 | 2,416 | 0 | 0 | 0 | 32 | 02/25/2050 | 1.A |
| 46651D-AR-7 | JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A15144A 3.500% 02/25/50 | 06/01/2025 | Paydown | | 7,852 | 7,852 | 7,907 | 7,927 | 0 | (75) | 0 | (75) | 0 | 7,852 | 0 | 0 | 0 | 103 | 02/25/2050 | 1.A |
| 46651D-AZ-9 | JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.210% 02/25/50 | 06/01/2025 | Paydown | | 18,927 | 18,927 | 17,578 | 17,808 | 0 | 1,119 | 0 | 1,119 | 0 | 18,927 | 0 | 0 | 0 | 242 | 02/25/2050 | 1.A |
| 46651F-AS-0 | JP MORGAN MORTGAGE TRUST SERIES 2019-HYB1 CLASS B2 144A 4.970% 10/25/49 | 06/01/2025 | Paydown | | 91,575 | 91,575 | 85,633 | 90,023 | 0 | 1,552 | 0 | 1,552 | 0 | 91,575 | 0 | 0 | 0 | 1,859 | 10/25/2049 | 1.A |
| 46651G-AC-3 | JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A3 144A 3.459% 02/25/50 | 06/01/2025 | Paydown | | 2,107 | 2,107 | 2,198 | 2,219 | 0 | (113) | 0 | (113) | 0 | 2,107 | 0 | 0 | 0 | 30 | 02/25/2050 | 1.A |
| 46651H-AC-1 | JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS A3 144A 3.500% 03/25/50 | 06/01/2025 | Paydown | | 8,840 | 8,840 | 2,193 | 0 | 0 | 8,840 | 0 | 8,840 | 0 | 8,840 | 0 | 0 | 0 | 154 | 03/25/2050 | 1.A |
| 46651H-BQ-9 | JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B1 144A 4.341% 03/25/50 | 06/01/2025 | Paydown | | 31,099 | 31,099 | 33,413 | 33,339 | 0 | (2,239) | 0 | (2,239) | 0 | 31,099 | 0 | 0 | 0 | 618 | 03/25/2050 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 46651H-BT-3 | JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B2 144A 4.341% 03/25/50 | 06/01/2025 | Paydown | | 20,733 | 20,733 | 22,016 | 22,004 | 0 | (1,271) | 0 | (1,271) | 0 | 20,733 | 0 | 0 | 0 | 412 | 03/25/2050 | 1.A |
| 46651X-AJ-1 | JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 3.500% 06/25/50 | 06/01/2025 | Paydown | | 55,022 | 55,022 | 57,542 | 58,129 | 0 | (3,107) | 0 | (3,107) | 0 | 55,022 | 0 | 0 | 0 | 762 | 06/25/2050 | 1.A |
| 46651X-BQ-4 | JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A 3.818% 06/25/50 | 06/01/2025 | Paydown | | 13,277 | 13,277 | 13,417 | 13,375 | 0 | (98) | 0 | (98) | 0 | 13,277 | 0 | 0 | 0 | 205 | 06/25/2050 | 1.A |
| 46651Y-AH-3 | JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50 | 06/01/2025 | Paydown | | 13,242 | 13,242 | 13,509 | 13,602 | 0 | (360) | 0 | (360) | 0 | 13,242 | 0 | 0 | 0 | 175 | 05/25/2050 | 1.A |
| 46652T-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51 | 06/01/2025 | Paydown | | 10,806 | 10,806 | 11,322 | 11,369 | 0 | (563) | 0 | (563) | 0 | 10,806 | 0 | 0 | 0 | 135 | 03/25/2051 | 1.A |
| 46652T-BW-9 | JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A15 144A 3.000% 03/25/51 | 06/01/2025 | Paydown | | 4,052 | 4,052 | 4,194 | 4,211 | 0 | (159) | 0 | (159) | 0 | 4,052 | 0 | 0 | 0 | 51 | 03/25/2051 | 1.A |
| 46652T-CC-2 | JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS AX4 144A 0.400% 03/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 1,319 | 1,591 | 0 | (1,591) | 0 | (1,591) | 0 | 0 | 0 | 0 | 0 | 185 | 03/25/2051 | 1.A FE |
| 46653J-BM-2 | JP MORGAN MORTGAGE TRUST SERIES 2020-5 CLASS A15 144A 3.000% 12/25/50 | 06/01/2025 | Paydown | | 5,812 | 5,812 | 6,198 | 6,276 | 0 | (464) | 0 | (464) | 0 | 5,812 | 0 | 0 | 0 | 69 | 12/25/2050 | 1.A |
| 46653L-BT-2 | JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A15 144 3.000% 11/25/50 | 06/01/2025 | Paydown | | 6,155 | 6,155 | 6,590 | 7,108 | 0 | (954) | 0 | (954) | 0 | 6,155 | 0 | 0 | 0 | 76 | 11/25/2050 | 1.A |
| 46653P-BQ-9 | JP MORGAN MORTGAGE TRUST SERIES 2021-6 CLASS AX1 144A 0.133% 10/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 22,673 | 22,688 | 0 | (22,688) | 0 | (22,688) | 0 | 0 | 0 | 0 | 0 | 1,910 | 10/25/2051 | 1.A FE |
| 46654T-BQ-0 | JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52 | 06/01/2025 | Paydown | | 22,673 | 22,673 | 18,992 | 18,954 | 0 | 3,720 | 0 | 3,720 | 0 | 22,673 | 0 | 0 | 0 | 234 | 06/25/2052 | 1.A |
| 46654U-AC-9 | JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52 | 06/01/2025 | Paydown | | 12,237 | 12,237 | 11,340 | 11,302 | 0 | 934 | 0 | 934 | 0 | 12,237 | 0 | 0 | 0 | 129 | 08/25/2052 | 1.A |
| 46654V-AB-9 | JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS A2 144A 2.774% 05/25/52 | 06/01/2025 | Paydown | | 35,157 | 35,157 | 35,155 | 35,172 | 0 | (15) | 0 | (15) | 0 | 35,157 | 0 | 0 | 0 | 403 | 05/25/2052 | 1.E |
| 46654V-AD-5 | JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS AX1 144 0.430% 05/25/52 | 06/01/2025 | Paydown | | 0 | 0 | 130,562 | 0 | 0 | (130,562) | 0 | (130,562) | 0 | 0 | 0 | 0 | 0 | 7,848 | 05/25/2052 | 1.C FE |
| 46655G-AB-1 | JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52 | 06/01/2025 | Paydown | | 43,560 | 43,560 | 41,368 | 41,366 | 0 | 2,193 | 0 | 2,193 | 0 | 43,560 | 0 | 0 | 0 | 602 | 10/25/2052 | 1.A |
| 46655G-AD-7 | JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52 | 06/01/2025 | Paydown | | 43,560 | 43,560 | 40,095 | 40,100 | 0 | 3,460 | 0 | 3,460 | 0 | 43,560 | 0 | 0 | 0 | 516 | 10/25/2052 | 1.A |
| 46655K-AD-8 | JP MORGAN MORTGAGE TRUST SERIES 2022-6 CLASS A3 144A 3.000% 11/25/52 | 06/01/2025 | Paydown | | 95,881 | 95,881 | 88,301 | 88,500 | 0 | 7,381 | 0 | 7,381 | 0 | 95,881 | 0 | 0 | 0 | 1,508 | 11/25/2052 | 1.A |
| 46656D-AF-8 | JP MORGAN MORTGAGE TRUST SERIES 2023-2 CLASS A2 144A 5.500% 07/25/53 | 06/01/2025 | Paydown | | 59,159 | 59,159 | 58,346 | 58,252 | 0 | 908 | 0 | 908 | 0 | 59,159 | 0 | 0 | 0 | 1,435 | 07/25/2053 | 1.A |
| 46656R-AN-0 | JP MORGAN MORTGAGE TRUST SERIES 2023-3 CLASS A4B 144A 5.500% 10/25/53 | 06/01/2025 | Paydown | | 125,418 | 125,418 | 124,243 | 123,843 | 0 | 1,576 | 0 | 1,576 | 0 | 125,418 | 0 | 0 | 0 | 2,593 | 10/25/2053 | 1.A |
| 46658L-AV-3 | JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS A9A 144A 5.500% 03/25/55 | 06/01/2025 | Paydown | | 43,042 | 43,042 | 42,631 | 42,449 | 0 | 592 | 0 | 592 | 0 | 43,042 | 0 | 0 | 0 | 920 | 03/25/2055 | 1.A |
| 46658N-AW-7 | JP MORGAN MORTGAGE TRUST SERIES 2024 CCM1 CLASS A9A 144 5.500% 04/25/55 | 06/01/2025 | Paydown | | 115,670 | 115,670 | 112,887 | 112,876 | 0 | 2,794 | 0 | 2,794 | 0 | 115,670 | 0 | 0 | 0 | 2,572 | 04/25/2055 | 1.A |
| 46658R-AC-2 | JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A3 144A 6.000% 11/25/54 | 06/01/2025 | Paydown | | 39,798 | 39,798 | 39,624 | 39,450 | 0 | 349 | 0 | 349 | 0 | 39,798 | 0 | 0 | 0 | 983 | 11/25/2054 | 1.A |
| 46658R-AD-0 | JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A4 144A 6.000% 11/25/54 | 06/01/2025 | Paydown | | 106,129 | 106,129 | 105,578 | 105,142 | 0 | 987 | 0 | 987 | 0 | 106,129 | 0 | 0 | 0 | 2,623 | 11/25/2054 | 1.A |
| 46658R-AP-3 | JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A11 144A 5.555% 11/25/54 | 06/25/2025 | Paydown | | 79,597 | 79,597 | 79,597 | 79,475 | 0 | 121 | 0 | 121 | 0 | 79,597 | 0 | 0 | 0 | 1,850 | 11/25/2054 | 1.A |
| 52521F-AE-7 | LEHMAN MORTGAGE TRUST SERIES 2007-1 CLASS 2A2 2.197% 02/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 389 | 1,024 | 0 | (1,024) | 0 | (1,024) | 0 | 0 | 0 | 0 | 0 | 123 | 02/25/2037 | 5.B GI |
| 52521R-AR-2 | LEHMAN MORTGAGE TRUST SERIES 2007-5 CLASS 2A2 2.236% 06/25/37 | 06/25/2025 | Paydown | | 0 | 0 | 55 | 0 | 0 | (55) | 0 | (55) | 0 | 0 | 0 | 0 | 0 | 2 | 06/25/2037 | 6. FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | | |
| 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 |
| 52524G-AA-0 | LEHMAN XS TRUST SERIES 2007-7N CLASS 1A1A 4.873% 06/25/47 | 06/25/2025 | Paydown | | 77,181 | 76,968 | 69,048 | 57,895 | 0 | 19,286 | 0 | 19,286 | 0 | 77,181 | 0 | 0 | 0 | 1,033 | 06/25/2047 | 1.A FM |
| 55265K-3T-4 | MASTR ASSET SECURITIZATION TRU SERIES 2003-12 CLASS 3A7 5.250% 12/25/33 | 06/01/2025 | Paydown | | 1,753 | 1,753 | 1,816 | 1,795 | 0 | (42) | 0 | (42) | 0 | 1,753 | 0 | 0 | 0 | 38 | 12/25/2033 | 1.A FM |
| 55285Q-AA-0 | MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67 | 06/01/2025 | Paydown | | 10,258 | 10,258 | 10,035 | 10,217 | 0 | 41 | 0 | 41 | 0 | 10,258 | 0 | 0 | 0 | 188 | 05/25/2067 | 1.A |
| 576434-D8-4 | MASTR ALTERNATIVE LOANS TRUST SERIES 2005-1 CLASS 2A1 6.000% 02/25/35 | 06/01/2025 | Paydown | | 31 | 31 | 32 | 32 | 0 | (1) | 0 | (1) | 0 | 31 | 0 | 0 | 0 | 1 | 02/25/2035 | 1.A FM |
| 585495-CA-0 | MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-MTG1 CLASS AX1 144 0.147% 04/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 23,883 | 25,030 | 0 | (25,030) | 0 | (25,030) | 0 | 0 | 0 | 0 | 0 | 2,301 | 04/25/2051 | 1.A FE |
| 585499-AJ-5 | MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.314% 10/25/48 | 06/01/2025 | Paydown | | 4,498 | 4,498 | 4,536 | 4,522 | 0 | (24) | 0 | (24) | 0 | 4,498 | 0 | 0 | 0 | 81 | 10/25/2048 | 1.A |
| 589929-6M-5 | MLCC MORTGAGE INVESTORS INC SERIES 2003-H CLASS A1 5.073% 01/25/29 | 06/25/2025 | Paydown | | 1,081 | 1,081 | 1,081 | 1,066 | 0 | 15 | 0 | 15 | 0 | 1,081 | 0 | 0 | 0 | 19 | 01/25/2029 | 5.B FM |
| 59020U-DN-2 | MLCC MORGAGE INVESTORS INC SERIES 2004-C CLASS A1 5.407% 07/25/29 | 06/25/2025 | Paydown | | 202 | 202 | 193 | 173 | 0 | 29 | 0 | 29 | 0 | 202 | 0 | 0 | 0 | 5 | 07/25/2029 | 1.A FM |
| 61777W-AA-0 | MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52 | 06/01/2025 | Paydown | | 40,591 | 40,591 | 36,849 | 36,733 | 0 | 3,858 | 0 | 3,858 | 0 | 40,591 | 0 | 0 | 0 | 498 | 03/25/2052 | 1.A |
| 64830B-AZ-0 | NEW RESIDENTIAL MORTGAGE LOAN SERIES 2017-6A CLASS B2 144A 4.000% 08/27/57 | 06/01/2025 | Paydown | | 11,435 | 11,435 | 11,009 | 11,154 | 0 | 281 | 0 | 281 | 0 | 11,435 | 0 | 0 | 0 | 192 | 08/27/2057 | 1.A |
| 64831Q-AA-1 | NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62 | 06/01/2025 | Paydown | | 15,674 | 15,674 | 15,458 | 15,557 | 0 | 118 | 0 | 118 | 0 | 15,674 | 0 | 0 | 0 | 257 | 04/25/2062 | 1.A |
| 67098A-AC-3 | ONSLOW BAY FINANCIAL LLC SERIES 2019-INV1 CLASS A3 144A 4.500% 11/25/48 | 06/01/2025 | Paydown | | 15,165 | 15,165 | 15,778 | 16,196 | 0 | (1,031) | 0 | (1,031) | 0 | 15,165 | 0 | 0 | 0 | 278 | 11/25/2048 | 1.A |
| 67113A-AQ-3 | ONSLOW BAY FINANCIAL LLC SERIES 2019- EXP3 CLASS IA9 14 3.500% 10/25/59 | 06/01/2025 | Paydown | | 1,063 | 1,063 | 1,066 | 1,067 | 0 | (4) | 0 | (4) | 0 | 1,063 | 0 | 0 | 0 | 15 | 10/25/2059 | 1.A |
| 67113A-BH-2 | ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B1A 144 6.400% 10/25/59 | 06/01/2025 | Paydown | | 19,352 | 19,352 | 17,983 | 18,766 | 0 | 586 | 0 | 586 | 0 | 19,352 | 0 | 0 | 0 | 495 | 10/25/2059 | 1.A |
| 67113C-AE-6 | ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49 | 06/01/2025 | Paydown | | 5,315 | 5,315 | 5,593 | 5,664 | 0 | (349) | 0 | (349) | 0 | 5,315 | 0 | 0 | 0 | 76 | 12/25/2049 | 1.A |
| 67113K-AX-6 | ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59 | 06/01/2025 | Paydown | | 21,540 | 21,540 | 22,005 | 22,195 | 0 | (654) | 0 | (654) | 0 | 21,540 | 0 | 0 | 0 | 310 | 06/25/2059 | 1.A |
| 67115D-AA-0 | ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61 | 06/01/2025 | Paydown | | 19,113 | 19,113 | 17,250 | 17,215 | 0 | 1,898 | 0 | 1,898 | 0 | 19,113 | 0 | 0 | 0 | 154 | 10/25/2061 | 1.A |
| 67116M-AC-5 | ONSLOW BAY FINANCIAL LLC SERIES 2023-J1 CLASS A3 144A 4.500% 01/25/53 | 06/01/2025 | Paydown | | 118,569 | 118,569 | 113,901 | 114,162 | 0 | 4,407 | 0 | 4,407 | 0 | 118,569 | 0 | 0 | 0 | 2,162 | 01/25/2053 | 1.A |
| 67116W-AP-4 | ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52 | 06/01/2025 | Paydown | | 34,692 | 34,692 | 29,478 | 29,582 | 0 | 5,111 | 0 | 5,111 | 0 | 34,692 | 0 | 0 | 0 | 397 | 02/25/2052 | 1.A |
| 67448J-AA-5 | ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52 | 06/01/2025 | Paydown | | 38,873 | 38,873 | 34,986 | 35,120 | 0 | 3,753 | 0 | 3,753 | 0 | 38,873 | 0 | 0 | 0 | 664 | 10/25/2052 | 1.A |
| 67448Q-AC-5 | ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59 | 06/01/2025 | Paydown | | 2,283 | 2,283 | 2,299 | 2,316 | 0 | (33) | 0 | (33) | 0 | 2,283 | 0 | 0 | 0 | 38 | 01/25/2059 | 1.A |
| 67647A-AA-3 | OCEANVIEW MORTGAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52 | 06/01/2025 | Paydown | | 29,087 | 29,087 | 26,669 | 26,688 | 0 | 2,399 | 0 | 2,399 | 0 | 29,087 | 0 | 0 | 0 | 576 | 11/25/2052 | 1.A |
| 67647F-AA-2 | OCEANVIEW MORTGAGE TRUST SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52 | 06/01/2025 | Paydown | | 92,423 | 92,423 | 87,975 | 87,997 | 0 | 4,426 | 0 | 4,426 | 0 | 92,423 | 0 | 0 | 0 | 1,293 | 05/25/2052 | 1.A |
| 69337H-AT-8 | PHH ALTERNATIVE MORTGAGE TRUST SERIES 2007-2 CLASS 2PO 0.000% 05/25/37 | 06/01/2025 | Paydown | | 185 | 185 | 40 | 77 | 0 | 108 | 0 | 108 | 0 | 185 | 0 | 0 | 0 | 0 | 05/25/2037 | 1.A FM |
| 69348R-TC-0 | PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB1 7.429% 11/25/29 | 04/01/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11/25/2029 | 4.C FM |
| 69348R-TC-0 | PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB1 7.429% 11/25/29 | 06/02/2025 | Paydown | | 2,472 | 2,980 | 2,877 | 2,882 | 0 | (410) | 0 | (410) | 0 | 2,472 | 0 | 0 | 0 | 162 | 11/25/2029 | 5.A FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 69348R-TC-0 | PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB1 7.429% 11/25/29 | 04/01/2025 | Paydown | | 0 | 19,105 | 18,441 | 18,479 | 0 | (18,479) | 0 | (18,479) | 0 | 0 | 0 | 0 | 0 | 222 | 11/25/2029 | 5.B FM |
| 693675-AA-8 | PSMC 2018 1 TRUST SERIES 2020-3 CLASS A1 144A 3.000% 11/25/50 | 06/01/2025 | Paydown | | 10,930 | 10,930 | 11,327 | 11,385 | 0 | (455) | 0 | (455) | 0 | 10,930 | 0 | 0 | 0 | 146 | 11/25/2050 | 1.A |
| 693684-AA-0 | PSMC 2020 1 TRUST SERIES 2020-1 CLASS A1 144A 3.500% 01/25/50 | 06/01/2025 | Paydown | | 12,585 | 12,585 | 13,096 | 13,406 | 0 | (821) | 0 | (821) | 0 | 12,585 | 0 | 0 | 0 | 181 | 01/25/2050 | 1.A |
| 69374X-AA-8 | PSMC 2019 2 TRUST SERIES 2019-2 CLASS A1 144A 3.500% 10/25/49 | 05/01/2025 | Paydown | | 5,186 | 5,186 | 5,237 | 5,208 | 0 | (22) | 0 | (22) | 0 | 5,186 | 0 | 0 | 0 | 75 | 10/25/2049 | 1.A |
| 69374X-BC-3 | PSMC 2019 2 TRUST SERIES 2019-2 CLASS AX1 144A 0.173% 10/25/49 | 06/01/2025 | Paydown | | 0 | 0 | 3,662 | 3,713 | 0 | (3,713) | 0 | (3,713) | 0 | 0 | 0 | 0 | 0 | 510 | 10/25/2049 | 1.A FE |
| 69375B-AM-9 | PSMC 2018 1 TRUST SERIES 2019-3 CLASS A12 144A 3.500% 11/25/49 | 06/01/2025 | Paydown | | 2,918 | 2,918 | 2,936 | 2,924 | 0 | (5) | 0 | (5) | 0 | 2,918 | 0 | 0 | 0 | 42 | 11/25/2049 | 1.A |
| 69377T-AA-4 | PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57 | 06/01/2025 | Paydown | | 104,259 | 104,259 | 104,257 | 105,349 | 0 | (1,090) | 0 | (1,090) | 0 | 104,259 | 0 | 0 | 0 | 2,274 | 08/25/2057 | 1.A |
| 743874-AC-3 | PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50 | 06/01/2025 | Paydown | | 5,527 | 5,527 | 5,772 | 5,802 | 0 | (275) | 0 | (275) | 0 | 5,527 | 0 | 0 | 0 | 71 | 02/25/2050 | 1.A |
| 74922G-AE-4 | RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 17.656% 11/25/36 | 06/25/2025 | Paydown | | 1,241 | 2,912 | 2,247 | 2,749 | 0 | (1,509) | 0 | (1,509) | 0 | 1,241 | 0 | 0 | 0 | 206 | 11/25/2036 | 3.C FM |
| 749357-AA-7 | RCKT MORTGAGE TRUST SERIES 2019-1 CLASS A1 144A 3.500% 09/25/49 | 06/01/2025 | Paydown | | 1,672 | 1,672 | 1,749 | 1,780 | 0 | (108) | 0 | (108) | 0 | 1,672 | 0 | 0 | 0 | 23 | 09/25/2049 | 1.A |
| 749389-AA-0 | RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50 | 06/01/2025 | Paydown | | 13,262 | 13,262 | 13,562 | 13,679 | 0 | (416) | 0 | (416) | 0 | 13,262 | 0 | 0 | 0 | 147 | 02/25/2050 | 1.A |
| 74938X-CA-5 | RCKT MORTGAGE TRUST SERIES 2022-3 CLASS A1 144A 3.000% 05/25/52 | 06/01/2025 | Paydown | | 114,317 | 114,317 | 103,921 | 104,261 | 0 | 10,055 | 0 | 10,055 | 0 | 114,317 | 0 | 0 | 0 | 1,514 | 05/25/2052 | 1.A |
| 75116C-AA-4 | RESIDENTIAL ACCREDIT LOANS INC SERIES 2007-QS6 CLASS A1 4.764% 04/25/37 | 06/25/2025 | Paydown | | 3,377 | 4,168 | 3,166 | 3,168 | 0 | 209 | 0 | 209 | 0 | 3,377 | 0 | 0 | 0 | 76 | 04/25/2037 | 1.A FM |
| 76110H-2X-6 | RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS5 CLASS A1 4.833% 04/25/35 | 06/25/2025 | Paydown | | 3,848 | 4,198 | 3,702 | 3,630 | 0 | 218 | 0 | 218 | 0 | 3,848 | 0 | 0 | 0 | 85 | 04/25/2035 | 1.A FM |
| 761118-QM-3 | RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q05 CLASS A1 5.399% 01/25/46 | 06/01/2025 | Paydown | | 2,435 | 2,626 | 1,963 | 2,059 | 0 | 377 | 0 | 377 | 0 | 2,435 | 0 | 0 | 0 | 54 | 01/25/2046 | 1.A FM |
| 78445X-AA-4 | SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 4.819% 12/31/32 | 06/25/2025 | Paydown | | 215 | 229 | 230 | 229 | 0 | (14) | 0 | (14) | 0 | 215 | 0 | 0 | 0 | 7 | 12/31/2032 | 6. FE |
| 81743A-AG-4 | SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A7 144A 3.500% 12/25/49 | 06/01/2025 | Paydown | | 26,166 | 26,166 | 26,558 | 26,540 | 0 | (373) | 0 | (373) | 0 | 26,166 | 0 | 0 | 0 | 383 | 12/25/2049 | 1.A |
| 81743X-AA-7 | SEQUOIA MORTGAGE TRUST SERIES 6 CLASS A 5.072% 04/19/27 | 06/19/2025 | Paydown | | 5,458 | 5,458 | 5,458 | 5,406 | 0 | 52 | 0 | 52 | 0 | 5,458 | 0 | 0 | 0 | 103 | 04/19/2027 | 1.A FM |
| 81745D-AE-1 | SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLASS A1 144A 3.500% 07/25/43 | 06/01/2025 | Paydown | | 35,343 | 35,343 | 36,605 | 36,508 | 0 | (1,165) | 0 | (1,165) | 0 | 35,343 | 0 | 0 | 0 | 514 | 07/25/2043 | 1.A |
| 81745X-AG-2 | SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47 | 06/01/2025 | Paydown | | 9,638 | 9,638 | 9,661 | 9,665 | 0 | (27) | 0 | (27) | 0 | 9,638 | 0 | 0 | 0 | 144 | 07/25/2047 | 1.A |
| 81745X-AU-1 | SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A19 144A 3.500% 07/25/47 | 06/01/2025 | Paydown | | 669 | 669 | 661 | 660 | 0 | 9 | 0 | 9 | 0 | 669 | 0 | 0 | 0 | 10 | 07/25/2047 | 1.A |
| 81746H-AA-9 | SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47 | 06/01/2025 | Paydown | | 3,458 | 3,458 | 3,687 | 4,221 | 0 | (763) | 0 | (763) | 0 | 3,458 | 0 | 0 | 0 | 47 | 08/25/2047 | 1.A |
| 81746H-AN-1 | SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47 | 06/01/2025 | Paydown | | 11,003 | 11,003 | 11,253 | 11,831 | 0 | (828) | 0 | (828) | 0 | 11,003 | 0 | 0 | 0 | 149 | 08/25/2047 | 1.A |
| 81746J-AN-7 | SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47 | 06/01/2025 | Paydown | | 4,025 | 4,025 | 4,085 | 4,124 | 0 | (99) | 0 | (99) | 0 | 4,025 | 0 | 0 | 0 | 67 | 12/25/2047 | 1.A |
| 81746K-AN-4 | SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47 | 06/01/2025 | Paydown | | 25,702 | 25,702 | 24,341 | 24,187 | 0 | 1,515 | 0 | 1,515 | 0 | 25,702 | 0 | 0 | 0 | 341 | 02/25/2047 | 1.A |
| 81746Q-AG-6 | SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48 | 06/01/2025 | Paydown | | 17,062 | 17,062 | 17,022 | 17,028 | 0 | 34 | 0 | 34 | 0 | 17,062 | 0 | 0 | 0 | 284 | 02/25/2048 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 81746W-AN-8 | SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48 | 06/01/2025 | Paydown | | 38,959 | 38,959 | 39,261 | 39,879 | 0 | (919) | 0 | (919) | 0 | 38,959 | 0 | 0 | 0 | 792 | 08/25/2048 | 1.A |
| 81747C-AA-9 | SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49 | 06/01/2025 | Paydown | | 307 | 307 | 319 | 376 | 0 | (69) | 0 | (69) | 0 | 307 | 0 | 0 | 0 | 6 | 08/25/2049 | 1.A |
| 81747D-AN-9 | SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48 | 06/01/2025 | Paydown | | 5,913 | 5,913 | 5,942 | 5,970 | 0 | (57) | 0 | (57) | 0 | 5,913 | 0 | 0 | 0 | 110 | 03/25/2048 | 1.A |
| 81747E-AQ-0 | SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48 | 06/01/2025 | Paydown | | 12,272 | 12,272 | 12,233 | 12,217 | 0 | 55 | 0 | 55 | 0 | 12,272 | 0 | 0 | 0 | 236 | 06/25/2048 | 1.A |
| 81748G-AA-9 | SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A1 144A 4.000% 09/25/49 | 06/01/2025 | Paydown | | 5,401 | 5,401 | 5,610 | 5,707 | 0 | (307) | 0 | (307) | 0 | 5,401 | 0 | 0 | 0 | 75 | 09/25/2049 | 1.A |
| 81748G-BN-0 | SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49 | 06/01/2025 | Paydown | | 1,800 | 1,800 | 1,756 | 1,737 | 0 | 63 | 0 | 63 | 0 | 1,800 | 0 | 0 | 0 | 25 | 09/25/2049 | 1.A |
| 81748G-EJ-6 | SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS B1B 144A 4.499% 09/25/49 | 06/01/2025 | Paydown | | 9,875 | 9,875 | 10,453 | 10,323 | 0 | (448) | 0 | (448) | 0 | 9,875 | 0 | 0 | 0 | 171 | 09/25/2049 | 1.A |
| 81748J-AA-3 | SEQUOIA MORTGAGE TRUST SERIES 2019-4 CLASS A1 144A 3.500% 11/25/49 | 06/01/2025 | Paydown | | 13,966 | 13,966 | 14,553 | 14,593 | 0 | (628) | 0 | (628) | 0 | 13,966 | 0 | 0 | 0 | 183 | 11/25/2049 | 1.A |
| 81748K-AA-0 | SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50 | 06/01/2025 | Paydown | | 22,260 | 22,260 | 23,195 | 23,383 | 0 | (1,123) | 0 | (1,123) | 0 | 22,260 | 0 | 0 | 0 | 333 | 03/25/2050 | 1.A |
| 81748M-AG-3 | SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50 | 06/01/2025 | Paydown | | 58,426 | 58,426 | 59,590 | 59,604 | 0 | (1,178) | 0 | (1,178) | 0 | 58,426 | 0 | 0 | 0 | 862 | 02/25/2050 | 1.A |
| 81748R-AV-9 | SEQUOIA MORTGAGE TRUST SERIES 2020-4 CLASS A20 144A 2.500% 11/25/50 | 06/01/2025 | Paydown | | 15,292 | 15,292 | 15,694 | 15,705 | 0 | (414) | 0 | (414) | 0 | 15,292 | 0 | 0 | 0 | 171 | 11/25/2050 | 1.A |
| 81748Y-BD-3 | SEQUOIA MORTGAGE TRUST SERIES 2021-6 CLASS AI03 144A 0.500% 10/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 38,792 | 40,063 | 0 | (40,063) | 0 | (40,063) | 0 | 0 | 0 | 0 | 0 | 3,228 | 10/25/2051 | 1.A FE |
| 81749B-AA-9 | SEQUOIA MORTGAGE TRUST SERIES 2023-1 CLASS A1 144A 5.000% 01/25/53 | 06/01/2025 | Paydown | | 29,346 | 29,346 | 29,034 | 28,927 | 0 | 419 | 0 | 419 | 0 | 29,346 | 0 | 0 | 0 | 584 | 01/25/2053 | 1.A |
| 81749H-AD-0 | SEQUOIA MORTGAGE TRUST SERIES 2024-2 CLASS A4 144A 6.000% 03/25/54 | 06/01/2025 | Paydown | | 79,519 | 79,519 | 79,419 | 79,066 | 0 | 454 | 0 | 454 | 0 | 79,519 | 0 | 0 | 0 | 1,932 | 03/25/2054 | 1.A |
| 81749Q-AV-0 | SEQUOIA MORTGAGE TRUST SERIES 2024-10 CLASS A20 144A 5.500% 11/25/54 | 06/01/2025 | Paydown | | 32,329 | 32,329 | 32,006 | 32,002 | 0 | 327 | 0 | 327 | 0 | 32,329 | 0 | 0 | 0 | 716 | 11/25/2054 | 1.A |
| 85573R-AA-6 | STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66 | 06/01/2025 | Paydown | | 35,889 | 35,889 | 31,044 | 31,041 | 0 | 4,848 | 0 | 4,848 | 0 | 35,889 | 0 | 0 | 0 | 259 | 11/25/2066 | 1.A FE |
| 863572-UD-3 | STRUCTURED ASSET SECURITIES CO SERIES 1998-6 CLASS B1 6.500% 07/25/28 | 06/01/2025 | Paydown | | 9,602 | 9,602 | 9,421 | 9,511 | 0 | 91 | 0 | 91 | 0 | 9,602 | 0 | 0 | 0 | 253 | 07/25/2028 | 2.B FM |
| 86358R-ND-5 | AMORTIZING RESIDENTIAL COLLATE SERIES 2001-BC6W CLASS A 5.365% 10/25/31 | 06/25/2025 | Paydown | | 455 | 455 | 455 | 451 | 0 | 3 | 0 | 3 | 0 | 455 | 0 | 0 | 0 | 10 | 10/25/2031 | 1.A FM |
| 86800R-AG-6 | SUNTRUST ALTERNATIVE LOAN TRUS SERIES 2006-1F CLASS 3S 2.717% 04/25/36 | 06/25/2025 | Paydown | | 0 | 0 | 28 | 50 | 0 | (50) | 0 | (50) | 0 | 0 | 0 | 0 | 0 | 16 | 04/25/2036 | 5.C FE |
| 92538N-AA-5 | VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67 | 06/01/2025 | Paydown | | 27,346 | 27,346 | 27,346 | 27,756 | 0 | (410) | 0 | (410) | 0 | 27,346 | 0 | 0 | 0 | 542 | 04/25/2067 | 1.A |
| 92538Q-AA-8 | VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66 | 06/01/2025 | Paydown | | 34,435 | 34,435 | 31,035 | 31,724 | 0 | 2,711 | 0 | 2,711 | 0 | 34,435 | 0 | 0 | 0 | 270 | 10/25/2066 | 1.A |
| 929227-2G-0 | WAMU MORTGAGE PASS-THROUGH CER SERIES 2003-S5 CLASS 1A4 5.500% 06/25/33 | 06/01/2025 | Paydown | | 1,040 | 1,040 | 1,090 | 1,094 | 0 | (55) | 0 | (55) | 0 | 1,040 | 0 | 0 | 0 | 24 | 06/25/2033 | 3.B FM |
| 92922F-4G-0 | WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR14 CLASS 2A2 5.135% 12/25/35 | 06/01/2025 | Paydown | | 1,695 | 1,695 | 0 | 0 | 0 | 1,695 | 0 | 1,695 | 0 | 1,695 | 0 | 0 | 0 | 29 | 12/25/2035 | 1.A FM |
| 92922F-4V-7 | WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 5.000% 10/25/45 | 06/25/2025 | Paydown | | 24,780 | 24,780 | 25,017 | 25,224 | 0 | (444) | 0 | (444) | 0 | 24,780 | 0 | 0 | 0 | 491 | 10/25/2045 | 1.A FM |
| 92922F-D2-1 | WAMU MORTGAGE PASS THROUGH CER SERIES 05-AR2 CLASS 2A1A 5.053% 01/25/45 | 06/25/2025 | Paydown | | 319 | 319 | 319 | 315 | 0 | 4 | 0 | 4 | 0 | 319 | 0 | 0 | 0 | 8 | 01/25/2045 | 1.A FM |
| 92922F-J5-8 | WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR6 CLASS 2A1C 5.114% 04/25/45 | 06/25/2025 | Paydown | | 3,107 | 3,107 | 2,998 | 3,092 | 0 | 15 | 0 | 15 | 0 | 3,107 | 0 | 0 | 0 | 65 | 04/25/2045 | 1.A FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 92922F-S2-5 | WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR8 CLASS 2AB3 5.153% 07/25/45 | 06/25/2025 | Paydown | | 1,723 | 1,723 | 1,327 | 1,384 | 0 | 339 | 0 | 339 | 0 | 1,723 | 0 | 0 | 0 | 32 | 07/25/2045 | 1.A FM |
| 92922F-U5-5 | WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 5.196% 07/25/45 | 06/25/2025 | Paydown | | 646 | 646 | 646 | 647 | 0 | (1) | 0 | (1) | 0 | 646 | 0 | 0 | 0 | 14 | 07/25/2045 | 2.A FM |
| 92922F-WE-4 | WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR9 CLASS A1 5.902% 08/25/34 | 06/01/2025 | Paydown | | 2,981 | 2,981 | 2,956 | 2,980 | 0 | 1 | 0 | 1 | 0 | 2,981 | 0 | 0 | 0 | 84 | 08/25/2034 | 1.A FM |
| 92922F-XM-5 | WAMU MORTGAGE PASS THROUGH CER SERIES 2004-CB3 CLASS 2A 6.500% 10/25/34 | 06/01/2025 | Paydown | | 395 | 395 | 405 | 406 | 0 | (11) | 0 | (11) | 0 | 395 | 0 | 0 | 0 | 10 | 10/25/2034 | 1.A FM |
| 92922F-ZF-8 | WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR12 CLASS A2A 5.214% 10/25/44 | 06/25/2025 | Paydown | | 1,844 | 1,844 | 1,844 | 1,832 | 0 | 11 | 0 | 11 | 0 | 1,844 | 0 | 0 | 0 | 38 | 10/25/2044 | 1.A FM |
| 92925D-AA-8 | WAMU MORTGAGE PASS-THROUGH CER SERIES 2006-AR17 CLASS 1A 5.269% 12/25/46 | 06/01/2025 | Paydown | | 8,002 | 8,099 | 6,329 | 6,676 | 0 | 1,325 | 0 | 1,325 | 0 | 8,002 | 0 | 0 | 0 | 132 | 12/25/2046 | 1.A FM |
| 933635-AA-2 | WAMU MORTGAGE PASS-THROUGH CER SERIES 07-OA2 CLASS 1A 5.099% 03/25/47 | 06/01/2025 | Paydown | | 13,934 | 12,411 | 10,264 | 10,323 | 0 | 3,611 | 0 | 3,611 | 0 | 13,934 | 0 | 0 | 0 | 224 | 03/25/2047 | 1.A FM |
| 933638-AC-2 | WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 1A1B 5.129% 01/25/47 | 06/01/2025 | Paydown | | 3,355 | 3,559 | 160 | 0 | 0 | 3,355 | 0 | 3,355 | 0 | 3,355 | 0 | 0 | 0 | 61 | 01/25/2047 | 1.A FM |
| 93364B-AA-8 | WAMU MORTGAGE PASS THROUGH CER SERIES 2007-OA5 CLASS 1A 5.000% 06/25/47 | 06/01/2025 | Paydown | | 4,695 | 4,695 | 4,048 | 4,194 | 0 | 501 | 0 | 501 | 0 | 4,695 | 0 | 0 | 0 | 74 | 06/25/2047 | 1.A FM |
| 939336-6D-0 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 2005-4 CLASS CB9 6.000% 06/25/35 | 06/25/2025 | Paydown | | 1,300 | 1,436 | 1,214 | 1,253 | 0 | 47 | 0 | 47 | 0 | 1,300 | 0 | 0 | 0 | 28 | 06/25/2035 | 1.A FM |
| 939346-AB-8 | WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR9 CLASS 2A 5.239% 11/25/46 | 06/01/2025 | Paydown | | 5,645 | 6,152 | 4,312 | 4,961 | 0 | 684 | 0 | 684 | 0 | 5,645 | 0 | 0 | 0 | 89 | 11/25/2046 | 1.A FM |
| 93934F-AA-0 | WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 4.833% 07/25/35 | 06/25/2025 | Paydown | | 662 | 684 | 575 | 583 | 0 | 78 | 0 | 78 | 0 | 662 | 0 | 0 | 0 | 14 | 07/25/2035 | 1.A FM |
| 93934F-BU-5 | WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-7 CLASS 4CB 7.000% 08/25/35 | 06/01/2025 | Paydown | | 472 | 1,440 | 843 | 880 | 0 | (409) | 0 | (409) | 0 | 472 | 0 | 0 | 0 | 36 | 08/25/2035 | 1.A FM |
| 93934F-CF-7 | WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-8 CLASS 1A2 5.500% 10/25/35 | 06/01/2025 | Paydown | | 3,242 | 4,610 | 4,184 | 4,579 | 0 | (1,337) | 0 | (1,337) | 0 | 3,242 | 0 | 0 | 0 | 106 | 10/25/2035 | 5.B FM |
| 93934F-GJ-5 | WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-10 CLASS 3CB1 6.000% 11/25/35 | 06/01/2025 | Paydown | | 148 | 506 | 340 | 379 | 0 | (231) | 0 | (231) | 0 | 148 | 0 | 0 | 0 | 13 | 11/25/2035 | 1.A FM |
| 93934F-KK-7 | WASHINGTON MUTUAL MORTGAGE PA SERIES 2006-1 CLASS 2CB1 7.000% 02/25/36 | 06/01/2025 | Paydown | | 10,341 | 16,474 | 6,929 | 7,280 | 0 | 3,061 | 0 | 3,061 | 0 | 10,341 | 0 | 0 | 0 | 489 | 02/25/2036 | 1.A FM |
| 939355-BR-3 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 2007-OA3 CLASS 4A2 5.099% 04/25/47 | 06/01/2025 | Paydown | | 15,467 | 14,058 | 12,484 | 12,559 | 0 | 2,908 | 0 | 2,908 | 0 | 15,467 | 0 | 0 | 0 | 231 | 04/25/2047 | 1.A FM |
| 93935D-AA-4 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR7 CLASS A1A 5.319% 09/25/46 | 06/01/2025 | Paydown | | 9,101 | 8,540 | 6,098 | 6,913 | 0 | 2,187 | 0 | 2,187 | 0 | 9,101 | 0 | 0 | 0 | 121 | 09/25/2046 | 1.A FM |
| 93935E-AC-8 | WASHINGTON MUTUAL MORTGAGE SERIES 2006-8 CLASS A3A 4.114% 10/25/36 | 06/01/2025 | Paydown | | 2,586 | 2,586 | 1,514 | 1,348 | 0 | 1,238 | 0 | 1,238 | 0 | 2,586 | 0 | 0 | 0 | 15 | 10/25/2036 | 1.A FM |
| 93935F-AC-5 | WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 5.359% 08/25/46 | 06/01/2025 | Paydown | | 3,448 | 5,054 | 3,149 | 2,994 | 0 | 454 | 0 | 454 | 0 | 3,448 | 0 | 0 | 0 | 81 | 08/25/2046 | 3.A FM |
| 93935Y-AA-8 | WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 4.634% 12/25/36 | 06/25/2025 | Paydown | | 3,885 | 3,885 | 2,293 | 2,094 | 0 | 1,791 | 0 | 1,791 | 0 | 3,885 | 0 | 0 | 0 | 41 | 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 | 06/01/2025 | Paydown | | 9,825 | 9,825 | 10,413 | 10,541 | 0 | (717) | 0 | (717) | 0 | 9,825 | 0 | 0 | 0 | 106 | 05/25/2050 | 1.A |
| 949796-AS-5 | WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A17 144A 3.000% 05/25/50 | 06/01/2025 | Paydown | | 7,860 | 7,860 | 8,269 | 8,358 | 0 | (498) | 0 | (498) | 0 | 7,860 | 0 | 0 | 0 | 85 | 05/25/2050 | 1.A |
| 94982P-AA-7 | WELLS FARGO MORTGAGE BACKED SE SERIES 2005-AR7 CLASS 1A1 6.081% 05/25/35 | 06/01/2025 | Paydown | | 703 | 703 | 689 | 709 | 0 | (6) | 0 | (6) | 0 | 703 | 0 | 0 | 0 | 18 | 05/25/2035 | 1.A FM |
| 949831-AA-9 | WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A1 144A 3.500% 07/25/49 | 06/01/2025 | Paydown | | 555 | 555 | 577 | 587 | 0 | (32) | 0 | (32) | 0 | 555 | 0 | 0 | 0 | 8 | 07/25/2049 | 1.A |
| 949831-AS-0 | WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49 | 06/01/2025 | Paydown | | 481 | 481 | 483 | 483 | 0 | (2) | 0 | (2) | 0 | 481 | 0 | 0 | 0 | 7 | 07/25/2049 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 94983J-AC-6 | WELLS FARGO MORTGAGE BACKED SE SERIES 2006-AR1 CLASS 2A1 6.332% 03/25/36 | 06/01/2025 | Paydown | | 1,467 | 1,649 | 1,379 | 1,532 | 0 | (65) | 0 | (65) | 0 | 1,467 | 0 | 0 | 0 | 44 | 03/25/2036 | 1.A FM |
| 94985J-CD-0 | WELLS FARGO MORTGAGE BACKED SE SERIES 2007-7 CLASS APO 0.000% 06/25/37 | 06/01/2025 | Paydown | | 434 | 485 | 119 | 145 | 0 | 290 | 0 | 290 | 0 | 434 | 0 | 0 | 0 | 0 | 06/25/2037 | 1.A FM |
| 94989U-AA-9 | WELLS FARGO MORTGAGE BACKED SERIES 2018-1 CLASS A1 144A 3.500% 07/25/47 | 06/01/2025 | Paydown | | 7,707 | 7,707 | 7,127 | 6,998 | 0 | 708 | 0 | 708 | 0 | 7,707 | 0 | 0 | 0 | 111 | 07/25/2047 | 1.A |
| 95001T-AA-3 | WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS A1 144A 3.920% 11/25/48 | 06/01/2025 | Paydown | | 176 | 176 | 177 | 178 | 0 | (2) | 0 | (2) | 0 | 176 | 0 | 0 | 0 | 3 | 11/25/2048 | 1.A |
| 95002K-AA-1 | WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49 | 06/01/2025 | Paydown | | 7,518 | 7,518 | 7,703 | 7,732 | 0 | (214) | 0 | (214) | 0 | 7,518 | 0 | 0 | 0 | 85 | 12/25/2049 | 1.A |
| 95002T-AS-3 | WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50 | 06/01/2025 | Paydown | | 11,255 | 11,255 | 11,731 | 11,789 | 0 | (534) | 0 | (534) | 0 | 11,255 | 0 | 0 | 0 | 139 | 06/25/2050 | 1.A |
| 95003F-AV-5 | WELLS FARGO MORTGAGE BACKED S SERIES 2021-INV2 CLASS AIO1 14 0.641% 09/25/51 | 06/01/2025 | Paydown | | 0 | 0 | 152,975 | 0 | 0 | (152,975) | 0 | (152,975) | 0 | 0 | 0 | 0 | 0 | 9,043 | 09/25/2051 | 1.A FE |
| 95003N-AB-2 | WELL FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS A2 144A 3.000% 03/25/52 | 06/01/2025 | Paydown | | 44,663 | 44,663 | 40,657 | 40,686 | 0 | 3,977 | 0 | 3,977 | 0 | 44,663 | 0 | 0 | 0 | 555 | 03/25/2052 | 1.A |
| 1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated) | | | | | 4,992,264 | 5,112,334 | 5,741,964 | 5,044,160 | 0 | (776,138) | 0 | (776,138) | 0 | 4,992,264 | 0 | 0 | 0 | 146,999 | XXX | XXX |
| 04002P-AG-9 | AREIT CRE TRUST SERIES 2021-CRE5 CLASS C 144A 6.678% 11/17/38 | 04/17/2025 | Paydown | | 2,500,000 | 2,500,000 | 2,500,000 | 2,472,557 | 0 | 27,443 | 0 | 27,443 | 0 | 2,500,000 | 0 | 0 | 0 | 56,245 | 11/17/2038 | 1.E FE |
| 05493B-AA-6 | BARCLAYS COMMERCIAL MORTGAGE SERIES 2020-BID CLASS A 144A 6.566% 10/15/37 | 06/23/2025 | Various | | 2,500,781 | 2,500,000 | 2,505,883 | 2,503,224 | 0 | (3,249) | 0 | (3,249) | 0 | 2,499,975 | 0 | 806 | 806 | 87,333 | 10/15/2037 | 1.A |
| 05523G-AL-5 | BANC OF AMERICA MERRILL LYNCH SERIES 2016-ISQ CLASS D 144A 3.727% 08/14/34 | 06/24/2025 | PERFORMANCE TRUST CAP PARTNERS | | 100,000 | 500,000 | 488,360 | 494,699 | 0 | 1,341 | 0 | 1,341 | 0 | 496,040 | 0 | (396,040) | (396,040) | 10,358 | 08/14/2034 | 5.A |
| 05591V-AA-3 | BPR TRUST SERIES 2021-WILL CLASS A 144A 6.176% 06/15/38 | 06/15/2025 | Paydown | | 51,659 | 51,659 | 51,659 | 51,152 | 0 | 507 | 0 | 507 | 0 | 51,659 | 0 | 0 | 0 | 1,346 | 06/15/2038 | 1.A FE |
| 056083-AL-2 | BXP TRUST SERIES 2017-GM CLASS D 144A 3.539% 06/13/39 | 06/06/2025 | Various | | 0 | 0 | 0 | 0 | 0 | (190) | 0 | (190) | 0 | (190) | 0 | 190 | 190 | 43,000 | 06/13/2039 | 1.A |
| 06650A-AF-4 | BANK SERIES 2017-BNK8 CLASS XA 0.842% 11/15/50 | 06/01/2025 | Paydown | | 0 | 0 | 1,885 | 1,052 | 0 | (1,052) | 0 | (1,052) | 0 | 0 | 0 | 0 | 0 | 201 | 11/15/2050 | 1.A FE |
| 12515H-BJ-3 | CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.913% 08/15/50 | 06/01/2025 | Paydown | | 0 | 0 | 3,601 | 1,801 | 0 | (1,801) | 0 | (1,801) | 0 | 0 | 0 | 0 | 0 | 357 | 08/15/2050 | 1.A FE |
| 12593A-BD-6 | COMM MORTGAGE TRUST SERIES 2015-CR23 CLASS B 4.183% 05/10/48 | 04/01/2025 | Paydown | | 775,000 | 775,000 | 776,349 | 775,102 | 0 | (102) | 0 | (102) | 0 | 775,000 | 0 | 0 | 0 | 10,806 | 05/10/2048 | 1.A |
| 12593G-AJ-1 | COMM MORTGAGE TRUST SERIES 2015-PC1 CLASS B 4.505% 07/10/50 | 06/01/2025 | Paydown | | 330,530 | 330,530 | 333,204 | 330,794 | 0 | (265) | 0 | (265) | 0 | 330,530 | 0 | 0 | 0 | 7,202 | 07/10/2050 | 1.A |
| 12630B-BF-4 | COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS C 5.109% 11/10/46 | 06/01/2025 | Paydown | | 1,387 | 1,387 | 1,412 | 1,398 | 0 | (11) | 0 | (11) | 0 | 1,387 | 0 | 0 | 0 | 35 | 11/10/2046 | 1.A |
| 17290Y-AW-8 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-CI CLASS XA 1.981% 05/10/49 | 06/01/2025 | Paydown | | 0 | 0 | 8,878 | 2,630 | 0 | (2,630) | 0 | (2,630) | 0 | 0 | 0 | 0 | 0 | 1,090 | 05/10/2049 | 1.A FE |
| 17325H-BU-7 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS XA 1.227% 04/14/50 | 06/01/2025 | Paydown | | 0 | 0 | 6,384 | 2,707 | 0 | (2,707) | 0 | (2,707) | 0 | 0 | 0 | 0 | 0 | 676 | 04/14/2050 | 1.A FE |
| 17326C-BE-3 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA 0.852% 08/15/50 | 06/01/2025 | Paydown | | 0 | 0 | 3,781 | 1,927 | 0 | (1,927) | 0 | (1,927) | 0 | 0 | 0 | 0 | 0 | 350 | 08/15/2050 | 1.A FE |
| 17326D-AJ-1 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P8 CLASS XA 1.001% 09/15/50 | 06/01/2025 | Paydown | | 0 | 0 | 782 | 356 | 0 | (356) | 0 | (356) | 0 | 0 | 0 | 0 | 0 | 72 | 09/15/2050 | 1.B FE |
| 17326F-AF-4 | CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 1.123% 10/12/50 | 06/01/2025 | Paydown | | 0 | 0 | 928 | 493 | 0 | (493) | 0 | (493) | 0 | 0 | 0 | 0 | 0 | 90 | 10/12/2050 | 1.A FE |
| 36251P-AF-1 | GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS XA 1.305% 10/10/49 | 06/01/2025 | Paydown | | 0 | 0 | 5,909 | 2,071 | 0 | (2,071) | 0 | (2,071) | 0 | 0 | 0 | 0 | 0 | 625 | 10/10/2049 | 1.A FE |
| 36265X-AC-5 | GS MORTGAGE SECURITIES TRUST SERIES 2022-ECI CLASS B 144A 7.256% 08/15/39 | 05/15/2025 | Paydown | | 2,500,000 | 2,500,000 | 2,493,749 | 2,450,746 | 0 | 49,254 | 0 | 49,254 | 0 | 2,500,000 | 0 | 0 | 0 | 76,293 | 08/15/2039 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 36266C-AE-6 | GS MORTGAGE SECURITIES TRUST SERIES 2021-ARDN CLASS B 144A 6.076% 11/15/36 | 06/15/2025 | Paydown | | 1,750,000 | 1,750,000 | 1,708,438 | 1,700,773 | 0 | 49,227 | 0 | 49,227 | 0 | 1,750,000 | 0 | 0 | 0 | 53,930 | 11/15/2036 | 1.A |
| 36266C-AL-0 | GS MORTGAGE SECURITIES TRUST SERIES 2021-ARDN CLASS E 144A 7.776% 11/15/36 | 06/15/2025 | Paydown | | 250,000 | 250,000 | 250,000 | 246,841 | 0 | 3,159 | 0 | 3,159 | 0 | 250,000 | 0 | 0 | 0 | 9,854 | 11/15/2036 | 1.A |
| 40442A-AA-7 | HOSPITALITY INVESTORS TRUST SERIES 2022-HI32 CLASS A 144A 6.703% 07/15/39 | 06/15/2025 | Paydown | | 186,514 | 186,514 | 185,579 | 200,724 | 0 | (14,211) | 0 | (14,211) | 0 | 186,514 | 0 | 0 | 0 | 5,695 | 07/15/2039 | 1.A |
| 45378Y-AS-3 | INDEPENDENCE PLAZA TRUST SERIES 2018- INDP CLASS E 144A 4.996% 07/10/35 | 06/01/2025 | Paydown | | 1,500,000 | 1,500,000 | 1,498,601 | 1,499,777 | 0 | 223 | 0 | 223 | 0 | 1,500,000 | 0 | 0 | 0 | 37,470 | 07/10/2035 | 1.D |
| 46640J-AC-1 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS D 144A 4.115% 01/15/46 | 06/01/2025 | Paydown | | 23,023 | 23,023 | 22,480 | 23,016 | 0 | 7 | 0 | 7 | 0 | 23,023 | 0 | 0 | 0 | 386 | 01/15/2046 | 1.A |
| 46640J-AE-7 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS E 144A 3.986% 01/15/46 | 06/23/2025 | Various | | 337,500 | 375,000 | 324,140 | 374,922 | 0 | 34 | 0 | 34 | 0 | 374,956 | 0 | (37,456) | (37,456) | 8,429 | 01/15/2046 | 1.A |
| 46644F-AJ-0 | JPMBB COMMERCIAL MORTAGE SECUR SERIES 2015-C28 CLASS B 3.986% 10/15/48 | 06/01/2025 | Paydown | | 2,823,078 | 2,823,078 | 2,779,636 | 2,816,249 | 0 | 6,829 | 0 | 6,829 | 0 | 2,823,078 | 0 | 0 | 0 | 40,642 | 10/15/2048 | 1.A |
| 49308V-AF-4 | KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS X 144A 1.711% 09/16/52 | 06/01/2025 | Paydown | | 0 | 0 | 41,874 | 27,162 | 0 | (27,162) | 0 | (27,162) | 0 | 0 | 0 | 0 | 0 | 2,835 | 09/16/2052 | 1.A FE |
| 55312Y-BD-3 | ML CFC COMMEERCIAL MORTGAGE SERIES 2007-5 CLASS X 0.600% 08/12/48 | 06/01/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 08/12/2048 | 6. FE |
| 61761A-AG-3 | MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS D 144A 4.798% 08/15/45 | 04/01/2025 | Paydown | | 4,691 | 4,691 | 4,691 | 4,447 | 0 | 244 | 0 | 244 | 0 | 4,691 | 0 | 0 | 0 | 72 | 08/15/2045 | 1.A FM |
| 91835R-AC-4 | VMC FINANCE LLC SERIES 2021-FL4 CLASS AS 144A 5.879% 06/16/36 | 06/18/2025 | Paydown | | 500,330 | 500,330 | 500,330 | 499,497 | 0 | 833 | 0 | 833 | 0 | 500,330 | 0 | 0 | 0 | 74,400 | 06/16/2036 | 1.A FE |
| 91835R-AE-0 | VMC FINANCE LLC SERIES 2021-FL4 CLASS B 144A 6.229% 06/16/36 | 06/18/2025 | Paydown | | 14,408 | 14,408 | 14,408 | 14,399 | 0 | 8 | 0 | 8 | 0 | 14,408 | 0 | 0 | 0 | 455 | 06/16/2036 | 1.C FE |
| 94989E-AL-1 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC20 CLASS C 4.056% 04/15/50 | 06/01/2025 | Paydown | | 2,480,037 | 2,480,037 | 2,432,187 | 2,476,460 | 0 | 3,577 | 0 | 3,577 | 0 | 2,480,037 | 0 | 0 | 0 | 34,727 | 04/15/2050 | 1.A |
| 94989H-BJ-8 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-NXS1 CLASS C 3.848% 05/15/48 | 06/01/2025 | Paydown | | 1,851,481 | 1,851,481 | 1,818,006 | 1,848,640 | 0 | 2,840 | 0 | 2,840 | 0 | 1,851,481 | 0 | 0 | 0 | 35,622 | 05/15/2048 | 1.A |
| 39809P-AJ-4 | GREYSTONE COMMERCIAL REAL ES SERIES 2021-FL3 CLASS D 144A 6.626% 07/15/39 | 05/07/2025 | GOLDMAN SACHS & CO. | | 995,000 | 1,000,000 | 1,000,000 | 995,247 | 0 | 1,592 | 0 | 1,592 | 0 | 996,839 | 0 | (1,839) | (1,839) | 26,399 | 07/15/2039 | 2.B FE |
| 74166Q-AE-7 | PRIMA CAPITAL LTD SERIES 2019-7A CLASS C 144A 3.250% 12/25/50 | 06/20/2025 | Paydown | | 2,398,834 | 2,398,834 | 2,327,504 | 2,389,777 | 0 | 9,057 | 0 | 9,057 | 0 | 2,398,834 | 0 | 0 | 0 | 38,957 | 12/25/2050 | 2.B FE |
| 1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) | | | | | 23,874,253 | 24,315,972 | 24,090,638 | 24,210,640 | 0 | 97,948 | 0 | 97,948 | 0 | 24,308,592 | 0 | (434,339) | (434,339) | 665,952 | XXX | XXX |
| 12809#-AD-6 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 0.001% 06/23/35 | 06/30/2025 | BANK OF NEW YORK | | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/23/2035 | 2.C FE |
| 12809#-AE-4 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 0.001% 06/23/35 | 06/30/2025 | BANK OF NEW YORK | | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/23/2035 | 3.B FE |
| 12809#-AF-1 | CASCADE MH ASSET TRUST CMHAT_2 CMHAT_2025-P1 0.001% 06/23/35 | 06/30/2025 | BANK OF NEW YORK | | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 06/23/2035 | 4.B FE |
| 33883D-AE-4 | FLATIRON CLO LTD SERIES 2023-1A CLASS C 144A 7.630% 04/17/36 | 06/10/2025 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 1,985,843 | 0 | 14,157 | 0 | 14,157 | 0 | 2,000,000 | 0 | 0 | 0 | 102,030 | 04/17/2036 | 1.F FE |
| 50189G-AH-5 | LCM LTD PARTNERSHIP SERIES 22A CLASS BR 144A 6.531% 10/20/28 | 04/21/2025 | Paydown | | 996,859 | 996,859 | 996,859 | 981,144 | 0 | 15,715 | 0 | 15,715 | 0 | 996,859 | 0 | 0 | 0 | 33,861 | 10/20/2028 | 1.C FE |
| 00120N-AE-4 | AGL CLO LTD SERIES 2023-25A CLASS C 144A 7.519% 07/21/36 | 06/25/2025 | Various | | 6,000,000 | 6,000,000 | 6,000,000 | 5,864,652 | 0 | 135,348 | 0 | 135,348 | 0 | 6,000,000 | 0 | 0 | 0 | 315,242 | 07/21/2036 | 1.F FE |
| 00142D-AG-5 | AIG CLO LTD SERIES 2021-2A CLASS D 144A 7.581% 07/20/34 | 06/11/2025 | Paydown | | 500,000 | 500,000 | 500,000 | 490,143 | 0 | 9,857 | 0 | 9,857 | 0 | 500,000 | 0 | 0 | 0 | 25,003 | 07/20/2034 | 2.C FE |
| 00177R-AE-7 | AMERICAN MONEY MANAGEMENT SERIES 2023-26A CLASS C 144A 7.656% 04/15/36 | 04/15/2025 | Paydown | | 3,000,000 | 3,000,000 | 3,000,000 | 2,926,918 | 0 | 73,082 | 0 | 73,082 | 0 | 3,000,000 | 0 | 0 | 0 | 119,527 | 04/15/2036 | 1.F FE |
| 05685N-AG-5 | BAIN CAPITAL CREDIT CLO LIMITE SERIES 2023-1A CLASS C 144A 7.261% 04/16/36 | 06/02/2025 | Paydown | | 2,500,000 | 2,500,000 | 2,500,000 | 2,444,306 | 0 | 55,694 | 0 | 55,694 | 0 | 2,500,000 | 0 | 0 | 0 | 118,228 | 04/16/2036 | 1.F FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 05874V-AE-3 | BALLYROCK LTD SERIES 2023-23A CLASS B 144A 7.482% 04/25/36 | 05/09/2025 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 974,040 | 0 | 25,960 | 0 | 25,960 | 0 | 1,000,000 | 0 | 0 | 0 | 41,677 | 04/25/2036 | 1.F FE |
| 06762H-AC-1 | BABSON CLO LTD SERIES 2023-1A CLASS B 144A 6.569% 04/20/36 | 06/02/2025 | Paydown | | 750,000 | 750,000 | 750,000 | 729,577 | 0 | 20,423 | 0 | 20,423 | 0 | 750,000 | 0 | 0 | 0 | 31,369 | 04/20/2036 | 1.C FE |
| 06762H-AE-7 | BABSON CLO LTD SERIES 2023-1A CLASS C 144A 7.369% 04/20/36 | 06/02/2025 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 974,061 | 0 | 25,939 | 0 | 25,939 | 0 | 1,000,000 | 0 | 0 | 0 | 46,803 | 04/20/2036 | 1.F FE |
| 08186K-AC-8 | BENEFIT STREET PARTNERS CLO LT SERIES 2023-30A CLASS B1 144A 7.032% 04/25/36 | 04/25/2025 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 975,799 | 0 | 24,201 | 0 | 24,201 | 0 | 1,000,000 | 0 | 0 | 0 | 36,493 | 04/25/2036 | 1.C FE |
| 08186K-AG-9 | BENEFIT STREET PARTNERS CLO LT SERIES 2023-30A CLASS C 144A 7.832% 04/25/36 | 04/25/2025 | Paydown | | 750,000 | 750,000 | 750,000 | 731,903 | 0 | 18,097 | 0 | 18,097 | 0 | 750,000 | 0 | 0 | 0 | 30,403 | 04/25/2036 | 1.F FE |
| 33883J-AS-0 | FLATIRON CLO LTD SERIES 2019-1A CLASS CR 144A 6.587% 11/16/34 | 04/08/2025 | Paydown | | 1,750,000 | 1,750,000 | 1,750,000 | 1,719,915 | 0 | 30,085 | 0 | 30,085 | 0 | 1,750,000 | 0 | 0 | 0 | 45,861 | 11/16/2034 | 1.F FE |
| 38137Y-AW-1 | GOLDENTREE LOAN MANAGEMENT SERIES 2019-4A CLASS DR 144A 7.708% 04/24/31 | 04/17/2025 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 983,078 | 0 | 16,922 | 0 | 16,922 | 0 | 1,000,000 | 0 | 0 | 0 | 38,335 | 04/24/2031 | 2.C FE |
| 559922-AE-9 | MAGNETITE CLO LTD SERIES 2023-36A CLASS C 144A 7.272% 04/22/36 | 06/11/2025 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 1,969,043 | 0 | 30,957 | 0 | 30,957 | 0 | 2,000,000 | 0 | 0 | 0 | 95,658 | 04/22/2036 | 1.F FE |
| 67116T-AC-0 | OAK HILL CREDIT PARTNERS SERIES 2023-15A CLASS B1 144A 6.769% 04/20/35 | 06/18/2025 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,137,707 | 0 | (137,707) | 0 | (137,707) | 0 | 2,000,000 | 0 | 0 | 0 | 55,779 | 04/20/2035 | 1.C FE |
| 67116T-AE-6 | OAK HILL CREDIT PARTNERS SERIES 2023-15A CLASS B2 144A 5.661% 04/20/35 | 06/18/2025 | Paydown | | 4,500,000 | 4,500,000 | 4,500,000 | 4,501,253 | 0 | (1,253) | 0 | (1,253) | 0 | 4,500,000 | 0 | 0 | 0 | 168,415 | 04/20/2035 | 1.C FE |
| 67116T-AK-2 | OAK HILL CREDIT PARTNERS SERIES 2023-15A CLASS C 144A 7.369% 04/20/35 | 06/18/2025 | Paydown | | 2,250,000 | 2,250,000 | 2,250,000 | 2,192,801 | 0 | 57,199 | 0 | 57,199 | 0 | 2,250,000 | 0 | 0 | 0 | 112,676 | 04/20/2035 | 1.F FE |
| 67579A-AN-7 | OCTAGON 64 LTD SERIES 2022-1A CLASS C 144A 6.919% 07/21/37 | 06/05/2025 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 1,948,959 | 0 | 51,041 | 0 | 51,041 | 0 | 2,000,000 | 0 | 0 | 0 | 89,159 | 07/21/2037 | 1.E FE |
| 69703F-AC-5 | PALMER SQUARE LOAN FUNDING LTD SERIES 2023-2A CLASS A2 144A 6.582% 01/25/32 | 04/10/2025 | Paydown | | 2,750,000 | 2,750,000 | 2,750,000 | 2,716,459 | 0 | 33,541 | 0 | 33,541 | 0 | 2,750,000 | 0 | 0 | 0 | 86,536 | 01/25/2032 | 1.B FE |
| 69703F-AE-1 | PALMER SQUARE LOAN FUNDING LTD SERIES 2023-2A CLASS B 144A 6.982% 01/25/32 | 04/10/2025 | Paydown | | 1,750,000 | 1,750,000 | 1,750,000 | 1,734,962 | 0 | 15,038 | 0 | 15,038 | 0 | 1,750,000 | 0 | 0 | 0 | 58,316 | 01/25/2032 | 1.F FE |
| 69915N-AC-2 | PARALLEL LTD SERIES 2023-1A CLASS B 144A 7.769% 07/20/36 | 06/30/2025 | Paydown | | 6,000,000 | 6,000,000 | 6,000,000 | 5,857,166 | 0 | 142,834 | 0 | 142,834 | 0 | 6,000,000 | 0 | 0 | 0 | 332,008 | 07/20/2036 | 1.F FE |
| 872373-AG-0 | TCW GEM LTD SERIES 2023-1A CLASS B1 144A 7.083% 04/28/36 | 06/30/2025 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 1,965,840 | 0 | 34,160 | 0 | 34,160 | 0 | 2,000,000 | 0 | 0 | 0 | 98,199 | 04/28/2036 | 1.C FE |
| 1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated) | | | | | 47,496,859 | 47,496,865 | 47,496,859 | 46,805,569 | 0 | 691,290 | 0 | 691,290 | 0 | 47,496,859 | 0 | 0 | 0 | 2,081,578 | XXX | XXX |
| 92914N-AN-1 | VOYA CLO LTD SERIES 2015-1A CLASS BR 144A 6.231% 01/18/29 | 04/22/2025 | Paydown | | 1,310,381 | 1,310,381 | 1,286,451 | 1,272,937 | 0 | 37,444 | 0 | 37,444 | 0 | 1,310,381 | 0 | 0 | 0 | 42,819 | 01/18/2029 | 1.A FE |
| 92914N-AQ-4 | VOYA CLO LTD SERIES 2015-1A CLASS CR 144A 6.675% 01/18/29 | 04/21/2025 | Paydown | | 26,092 | 26,092 | 26,069 | 25,711 | 0 | 381 | 0 | 381 | 0 | 26,092 | 0 | 0 | 0 | 934 | 01/18/2029 | 1.A FE |
| 92919D-AG-3 | VOYA CLO LTD SERIES 2021-3A CLASS D 144A 7.831% 01/20/35 | 04/20/2025 | Paydown | | 2,500,000 | 2,500,000 | 2,500,000 | 2,450,533 | 0 | 49,467 | 0 | 49,467 | 0 | 2,500,000 | 0 | 0 | 0 | 98,074 | 01/20/2035 | 2.C FE |
| 1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated) | | | | | 3,836,473 | 3,836,473 | 3,812,520 | 3,749,181 | 0 | 87,292 | 0 | 87,292 | 0 | 3,836,473 | 0 | 0 | 0 | 141,827 | XXX | XXX |
| 00075W-AP-4 | ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 4.654% 01/25/37 | 06/25/2025 | Paydown | | 7,814 | 7,814 | 4,753 | 4,460 | 0 | 3,354 | 0 | 3,354 | 0 | 7,814 | 0 | 0 | 0 | 73 | 01/25/2037 | 1.A FM |
| 004421-UU-5 | ACE SECURITIES CORP SERIES 2006-NC1 CLASS M1 5.169% 12/25/35 | 06/25/2025 | Paydown | | 120,494 | 120,494 | 100,974 | 111,921 | 0 | 8,574 | 0 | 8,574 | 0 | 120,494 | 0 | 0 | 0 | 1,389 | 12/25/2035 | 1.A FM |
| 03072S-LN-3 | AMERIQUEST MORTGAGE SECURITIES SERIES 2003 11 CLASS AV2 5.173% 11/25/33 | 06/25/2025 | Paydown | | 7,771 | 7,771 | 7,771 | 7,824 | 0 | (53) | 0 | (53) | 0 | 7,771 | 0 | 0 | 0 | 172 | 11/25/2033 | 1.A FM |
| 03072S-VR-3 | AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 5.483% 11/25/34 | 06/25/2025 | Paydown | | 31,159 | 31,159 | 29,843 | 30,691 | 0 | 468 | 0 | 468 | 0 | 31,159 | 0 | 0 | 0 | 546 | 11/25/2034 | 1.A FM |
| 10638G-AA-1 | BREAN ASSET BACKED SECURITIES SERIES 2025-RM11 CLASS A1 144A 4.750% 05/25/65 | 06/25/2025 | Paydown | | 1,181 | 1,181 | 1,135 | 0 | 0 | 46 | 0 | 46 | 0 | 1,181 | 0 | 0 | 0 | 5 | 05/25/2065 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 12489W-JR-6 | CREDIT-BASED ASSET SERVICING SERIES 2004-CB4 CLASS M1 6.274% 05/25/35 | 06/01/2025 | Paydown | | 20,650 | 20,650 | 0 | 0 | 0 | 20,650 | 0 | 20,650 | 0 | 20,650 | 0 | 0 | 0 | 128 | 05/25/2035 | 1.A FM |
| 126670-GR-3 | COUNTRYWIDE ASSET-BACKED CERT SERIES 2005-13 CLASS AF4 5.805% 04/25/36 | 06/01/2025 | Paydown | | 51,106 | 51,106 | 42,382 | 42,201 | 0 | 8,904 | 0 | 8,904 | 0 | 51,106 | 0 | 0 | 0 | 1,056 | 04/25/2036 | 1.A FM |
| 12668B-XG-3 | COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-12CB CLASS A11 10.867% 05/25/36 | 06/25/2025 | Paydown | | 178 | (5) | (3) | (3) | 0 | 181 | 0 | 181 | 0 | 178 | 0 | 0 | 0 | 13 | 05/25/2036 | 1.A FM |
| 152314-EQ-9 | CENTEX HOME EQUITY SERIES 2002-A CLASS AV 4.733% 01/25/32 | 06/25/2025 | Paydown | | 3,276 | 3,276 | 3,276 | 3,254 | 0 | 22 | 0 | 22 | 0 | 3,276 | 0 | 0 | 0 | 64 | 01/25/2032 | 1.A FM |
| 161546-EF-9 | CHASE FUNDING MORTGAGE LOAN SERIES 2003-1 CLASS 2A2 5.093% 11/25/32 | 06/25/2025 | Paydown | | 6,109 | 6,109 | 6,109 | 6,069 | 0 | 40 | 0 | 40 | 0 | 6,109 | 0 | 0 | 0 | 145 | 11/25/2032 | 1.A FM |
| 17307G-L8-9 | CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35 | 06/01/2025 | Paydown | | 7,226 | 7,596 | 7,346 | 8,011 | 0 | (785) | 0 | (785) | 0 | 7,226 | 0 | 0 | 0 | 210 | 11/25/2035 | 1.A FM |
| 20268M-AC-0 | COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45 | 06/25/2025 | Paydown | | 23,431 | 23,431 | 23,415 | 23,422 | 0 | 9 | 0 | 9 | 0 | 23,431 | 0 | 0 | 0 | 316 | 09/25/2045 | 1.B FE |
| 20269D-AC-9 | COMMONBOND STUDENT LOAN T SERIES 2018-AGS CLASS B 144A 3.580% 02/25/44 | 06/25/2025 | Paydown | | 16,448 | 16,448 | 16,435 | 16,440 | 0 | 8 | 0 | 8 | 0 | 16,448 | 0 | 0 | 0 | 253 | 02/25/2044 | 1.B FE |
| 22540A-7C-6 | CREDIT SUISSE FIRST BOSTON MOR SERIES 2001-HE17 CLASS AIO 3.566% 01/25/32 | 06/25/2025 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15 | 01/25/2032 | 2.A FE |
| 225458-PN-2 | CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-4 CLASS 2A1 4.833% 06/25/35 | 06/25/2025 | Paydown | | 3,261 | 3,261 | 2,278 | 2,000 | 0 | 1,261 | 0 | 1,261 | 0 | 3,261 | 0 | 0 | 0 | 71 | 06/25/2035 | 1.A FM |
| 225470-SE-4 | CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS DX2 6.000% 01/25/36 | 06/01/2025 | Paydown | | 0 | 0 | 565 | 920 | 0 | (920) | 0 | (920) | 0 | 0 | 0 | 0 | 0 | 556 | 01/25/2036 | 5.B GI |
| 225470-ZN-6 | CREDIT SUISSE MORTGAGE TRUST SERIES 2006-2 CLASS DX 6.000% 03/25/36 | 06/01/2025 | Paydown | | 0 | 0 | 795 | 759 | 0 | (759) | 0 | (759) | 0 | 0 | 0 | 0 | 0 | 158 | 03/25/2036 | 5.B GI |
| 22942J-AU-7 | CREDIT SUISSE MORTGAGE TRUST SERIES 2006-6 CLASS DX 6.500% 07/25/36 | 06/01/2025 | Paydown | | 0 | 0 | 1,252 | 1,512 | 0 | (1,512) | 0 | (1,512) | 0 | 0 | 0 | 0 | 0 | 600 | 07/25/2036 | 5.B GI |
| 233046-AS-0 | DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51 | 05/20/2025 | Paydown | | 3,750 | 3,750 | 3,750 | 3,750 | 0 | 0 | 0 | 0 | 0 | 3,750 | 0 | 0 | 0 | 52 | 11/20/2051 | 2.B FE |
| 30247D-AE-1 | FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 4.913% 10/25/36 | 06/25/2025 | Paydown | | 3,147 | 3,147 | 2,234 | 2,198 | 0 | 949 | 0 | 949 | 0 | 3,147 | 0 | 0 | 0 | 38 | 10/25/2036 | 1.A FM |
| 362244-AA-3 | GSAA HOME EQUITY TRUST SERIES 2006-19 CLASS A1 4.614% 12/25/36 | 06/25/2025 | Paydown | | 111,573 | 111,573 | 39,302 | 33,271 | 0 | 78,302 | 0 | 78,302 | 0 | 111,573 | 0 | 0 | 0 | 677 | 12/25/2036 | 1.A FM |
| 3622EB-AB-4 | GSAA HOME EQUITY TRUST SERIES 2007-4 CLASS A2 4.834% 03/25/37 | 06/25/2025 | Paydown | | 28,245 | 28,245 | 9,630 | 8,249 | 0 | 19,996 | 0 | 19,996 | 0 | 28,245 | 0 | 0 | 0 | 135 | 03/25/2037 | 1.A FM |
| 362341-Z3-6 | GSAA HOME EQUITY TRUST SERIES 2006-1 CLASS A2 4.873% 01/25/36 | 06/25/2025 | Paydown | | 81,760 | 81,760 | 30,946 | 23,808 | 0 | 57,952 | 0 | 57,952 | 0 | 81,760 | 0 | 0 | 0 | 469 | 01/25/2036 | 1.A FM |
| 362351-AB-4 | GSAA HOME EQUITY TRUST SERIES 06-20 CLASS 1A2 4.794% 12/25/46 | 06/25/2025 | Paydown | | 3,367 | 3,367 | 1,298 | 1,065 | 0 | 2,302 | 0 | 2,302 | 0 | 3,367 | 0 | 0 | 0 | 20 | 12/25/2046 | 1.A FM |
| 36242D-T5-2 | GSMPS MORTGAGE LOAN TRUST SERIES 2005-RP2 CLASS 1AF 144A 4.783% 03/25/35 | 06/25/2025 | Paydown | | 35,262 | 35,262 | 32,626 | 33,639 | 0 | 1,622 | 0 | 1,622 | 0 | 35,262 | 0 | 0 | 0 | 686 | 03/25/2035 | 1.A FM |
| 382371-AA-0 | GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48 | 06/20/2025 | Paydown | | 17,532 | 17,532 | 17,524 | 17,525 | 0 | 7 | 0 | 7 | 0 | 17,532 | 0 | 0 | 0 | 153 | 05/20/2048 | 1.D FE |
| 46658L-BL-4 | JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS B1 144A 6.981% 03/25/55 | 06/01/2025 | Paydown | | 8,005 | 8,005 | 8,454 | 8,450 | 0 | (445) | 0 | (445) | 0 | 8,005 | 0 | 0 | 0 | 232 | 03/25/2055 | 1.A |
| 50200X-AA-8 | LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62 | 06/15/2025 | Paydown | | 38,398 | 38,398 | 38,398 | 38,398 | 0 | 1 | 0 | 1 | 0 | 38,398 | 0 | 0 | 0 | 750 | 12/15/2062 | 1.A FE |
| 529493-AJ-7 | LEXINGTON NOTES ISSUER II LLC LEXII 11.730% 12/04/36 | 06/12/2025 | Redemption 100.0000 | | 39,374 | 39,374 | 39,374 | 0 | 0 | 0 | 0 | 0 | 0 | 39,374 | 0 | 0 | 0 | 1,306 | 12/04/2036 | 3.A PL |
| 529493-AJ-7 | LEXINGTON NOTES ISSUER II LLC LEXII 11.730% 12/04/36 | 05/14/2025 | Redemption 100.0000 | | 350,013 | 350,013 | 350,013 | 0 | 0 | 0 | 0 | 0 | 0 | 350,013 | 0 | 0 | 0 | 9,372 | 12/04/2036 | 3.B Z |
| 53948K-AA-7 | LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47 | 06/20/2025 | Paydown | | 21,036 | 21,036 | 21,016 | 21,018 | 0 | 18 | 0 | 18 | 0 | 21,036 | 0 | 0 | 0 | 245 | 07/20/2047 | 1.D FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 59565H-AX-3 | MFFFT SERIES 2022-2 CLASS A 5.350% 05/14/33 | 06/14/2025 | Paydown | | 646,292 | 646,292 | 646,292 | 645,971 | 0 | 321 | 0 | 321 | 0 | 646,292 | 0 | 0 | 0 | 14,682 | 05/14/2033 | 1.F PL |
| 59982V-AA-7 | MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43 | 06/20/2025 | Paydown | | 25,006 | 25,006 | 24,979 | 24,983 | 0 | 23 | 0 | 23 | 0 | 25,006 | 0 | 0 | 0 | 383 | 07/20/2043 | 1.D FE |
| 61745M-PM-9 | MORGAN STANLEY DEAN WITTER CAP SERIES 2003-NC3 CLASS M1 5.786% 03/25/33 | 06/25/2025 | Paydown | | 56,910 | 56,910 | 57,332 | 59,237 | 0 | (2,327) | 0 | (2,327) | 0 | 56,910 | 0 | 0 | 0 | 1,380 | 03/25/2033 | 1.A FM |
| 61945L-AA-1 | MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS A 144A 2.880% 09/20/40 | 06/20/2025 | Paydown | | 8,910 | 8,910 | 8,913 | 8,913 | 0 | (2) | 0 | (2) | 0 | 8,910 | 0 | 0 | 0 | 108 | 09/20/2040 | 1.A FE |
| 61946C-AA-0 | MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43 | 06/20/2025 | Paydown | | 33,108 | 33,108 | 33,131 | 33,126 | 0 | (18) | 0 | (18) | 0 | 33,108 | 0 | 0 | 0 | 595 | 12/21/2043 | 1.E FE |
| 61946F-AA-3 | MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43 | 06/20/2025 | Paydown | | 12,275 | 12,275 | 12,259 | 12,261 | 0 | 14 | 0 | 14 | 0 | 12,275 | 0 | 0 | 0 | 207 | 06/22/2043 | 1.D FE |
| 61946L-AA-0 | MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44 | 06/20/2025 | Paydown | | 49,527 | 49,527 | 44,149 | 44,984 | 0 | 4,543 | 0 | 4,543 | 0 | 49,527 | 0 | 0 | 0 | 869 | 02/22/2044 | 1.G FE |
| 61946N-AB-4 | MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46 | 06/20/2025 | Paydown | | 18,080 | 18,080 | 17,908 | 17,919 | 0 | 161 | 0 | 161 | 0 | 18,080 | 0 | 0 | 0 | 232 | 04/20/2046 | 1.E FE |
| 61946R-AB-5 | MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47 | 06/20/2025 | Paydown | | 134,859 | 134,859 | 112,480 | 114,647 | 0 | 20,211 | 0 | 20,211 | 0 | 134,859 | 0 | 0 | 0 | 1,183 | 04/22/2047 | 1.E FE |
| 61947D-AB-5 | MOSAIC SOLAR LOANS LLC SERIES 2021-1A CLASS B 144A 2.050% 12/20/46 | 06/20/2025 | Paydown | | 8,592 | 8,592 | 8,536 | 8,540 | 0 | 52 | 0 | 52 | 0 | 8,592 | 0 | 0 | 0 | 74 | 12/20/2046 | 1.E FE |
| 69865@-AA-5 | PANTHEON SALUS SR CRE SECOND I PANTHEON 7.210% 04/30/34 | 04/15/2025 | Redemption 100.0000 | | 48,967 | 48,967 | 48,967 | 48,967 | 0 | 0 | 0 | 0 | 0 | 48,967 | 0 | 0 | 0 | 0 | 04/30/2034 | 1.G PL |
| 69865@-AB-3 | PANTHEON SALUS SR CRE SECOND I PANTHEON 8.940% 04/30/34 | 04/15/2025 | Redemption 100.0000 | | 29,380 | 29,380 | 29,380 | 29,380 | 0 | 0 | 0 | 0 | 0 | 29,380 | 0 | 0 | 0 | 0 | 04/30/2034 | 2.C PL |
| 73072D-AA-9 | POINT SECURITIZATION TRUST SERIES 2025-1 CLASS A1 144A 6.250% 06/25/55 | 06/25/2025 | Paydown | | 758 | 758 | 749 | 0 | 0 | 9 | 0 | 9 | 0 | 758 | 0 | 0 | 0 | 4 | 06/25/2055 | 1.G FE |
| 73316P-DS-6 | POPULAR ABS MORTGAGE PASS T SERIES 2005-3 CLASS M1 3.438% 07/25/35 | 06/01/2025 | Paydown | | 82,470 | 82,470 | 81,352 | 82,048 | 0 | 421 | 0 | 421 | 0 | 82,470 | 0 | 0 | 0 | 1,197 | 07/25/2035 | 1.A FM |
| 75970N-BE-6 | RENAISSANCE HOME EQUITY LOAN SERIES 2005-3 CLASS AF4 5.140% 11/25/35 | 06/01/2025 | Paydown | | 118,147 | 118,147 | 117,962 | 118,477 | 0 | (330) | 0 | (330) | 0 | 118,147 | 0 | 0 | 0 | 2,278 | 11/25/2035 | 1.A FM |
| 78517Q-AA-2 | SABAL ISSUER 2025-1 LLC SERIES 2025-1A CLASS A 144A 6.280% 11/01/60 | 04/30/2025 | Paydown | | 56,655 | 56,655 | 55,993 | 0 | 0 | 662 | 0 | 662 | 0 | 56,655 | 0 | 0 | 0 | 69 | 11/01/2060 | 1.G FE |
| 83404K-AE-3 | SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-E CLASS C 144A 4.160% 11/26/40 | 05/25/2025 | Paydown | | 300,000 | 300,000 | 297,192 | 299,003 | 0 | 997 | 0 | 997 | 0 | 300,000 | 0 | 0 | 0 | 5,200 | 11/26/2040 | 1.B FE |
| 83546D-AG-3 | SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50 | 04/16/2025 | INTL FCSTONE FINANCIA INC | | 929,865 | 954,167 | 954,167 | 954,139 | 0 | 4 | 0 | 4 | 0 | 954,142 | 0 | (24,277) | (24,277) | 11,924 | 01/20/2050 | 2.B FE |
| 86359D-MZ-7 | LEHMAN XS TRUST SERIES 2005-2 CLASS 2A4 5.670% 08/25/35 | 06/01/2025 | Paydown | | 2,318 | 2,318 | 2,166 | 3,475 | 0 | (1,157) | 0 | (1,157) | 0 | 2,318 | 0 | 0 | 0 | 43 | 08/25/2035 | 1.A FM |
| 86361Y-AA-5 | STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38 | 04/15/2025 | Paydown | | 5,454 | 5,454 | 5,454 | 5,453 | 0 | 1 | 0 | 1 | 0 | 5,454 | 0 | 0 | 0 | 94 | 03/15/2038 | 1.A FE |
| 86744T-AB-2 | HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48 | 06/20/2025 | Paydown | | 8,221 | 8,221 | 8,206 | 8,475 | 0 | (254) | 0 | (254) | 0 | 8,221 | 0 | 0 | 0 | 69 | 07/20/2048 | 1.G FE |
| 86744V-AA-9 | HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49 | 06/20/2025 | Paydown | | 5,365 | 5,365 | 5,328 | 5,434 | 0 | (69) | 0 | (69) | 0 | 5,365 | 0 | 0 | 0 | 113 | 08/20/2049 | 1.G FE |
| 86745A-AB-2 | SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49 | 06/20/2025 | Paydown | | 5,948 | 5,948 | 5,815 | 6,013 | 0 | (65) | 0 | (65) | 0 | 5,948 | 0 | 0 | 0 | 78 | 02/22/2049 | 1.G FE |
| 869507-AA-1 | SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71 | 06/15/2025 | Paydown | | 9,106 | 9,106 | 9,329 | 9,243 | 0 | (137) | 0 | (137) | 0 | 9,106 | 0 | 0 | 0 | 154 | 01/15/2071 | 1.A FE |
| 91528A-AA-7 | UNLOCK HEA TRUST SERIES 2024-2 CLASS A 144A 6.500% 10/25/39 | 06/01/2025 | Paydown | | 28,564 | 28,564 | 28,436 | 28,439 | 0 | 125 | 0 | 125 | 0 | 28,564 | 0 | 0 | 0 | 757 | 10/25/2039 | 2.B FE |
| 92918W-AA-5 | VOYA REIDF CLASS A SENIOR NOTE 7.581% 10/01/30 | 06/01/2025 | Redemption 100.0000 | | 23,488 | 23,488 | 23,488 | 19,364 | 0 | 0 | 0 | 0 | 0 | 23,488 | 0 | 0 | 0 | 861 | 10/01/2030 | 2.B PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Change In Book/Adjusted Carrying Value 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 93363X-AD-5 | WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 4.604% 07/25/47 | 06/25/2025 | Paydown | | 18,583 | 18,583 | 12,031 | 11,589 | 0 | 6,995 | 0 | 6,995 | 0 | 18,583 | 0 | 0 | 0 | 162 | 07/25/2047 | 1.A FM |
| 59982W-AA-5 | MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43 | 06/20/2025 | Paydown | | 12,778 | 12,778 | 12,832 | 12,822 | 0 | (44) | 0 | (44) | 0 | 12,778 | 0 | 0 | 0 | 234 | 03/20/2043 | 1.D FE |
| 1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated) | | | | | 3,721,192 | 3,745,681 | 3,507,717 | 3,063,754 | 0 | 230,328 | 0 | 230,328 | 0 | 3,745,469 | 0 | (24,277) | (24,277) | 62,855 | XXX | XXX |
| 92909@-AA-5 | VOYA EMMC REVOLV PROM NOTES CL 8.579% 11/30/34 | 05/30/2025 | Redemption 100.0000 | | 18,939 | 18,939 | 18,939 | 17,218 | 0 | 0 | 0 | 0 | 0 | 18,939 | 0 | 0 | 0 | 1,113 | 11/30/2034 | 2.C PL |
| 1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated) | | | | | 18,939 | 18,939 | 18,939 | 17,218 | 0 | 0 | 0 | 0 | 0 | 18,939 | 0 | 0 | 0 | 1,113 | XXX | XXX |
| 85572R-AA-7 | START LTD SERIES 2018-1 CLASS A 144A 4.089% 05/15/43 | 06/15/2025 | Paydown | | 24,963 | 24,963 | 24,780 | 25,330 | 0 | (367) | 0 | (367) | 0 | 24,963 | 0 | 0 | 0 | 442 | 05/15/2043 | 1.F FE |
| 1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated) | | | | | 24,963 | 24,963 | 24,780 | 25,330 | 0 | (367) | 0 | (367) | 0 | 24,963 | 0 | 0 | 0 | 442 | XXX | XXX |
| 46620V-AA-2 | J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72 | 06/16/2025 | Paydown | | 34,701 | 34,701 | 34,945 | 34,924 | 0 | (223) | 0 | (223) | 0 | 34,701 | 0 | 0 | 0 | 508 | 09/15/2072 | 1.A FE |
| 46650X-AA-1 | J G WENTWORTH XLIII LLC SERIES 2019-1A CLASS A 144A 3.820% 08/17/71 | 06/16/2025 | Paydown | | 26,782 | 26,782 | 26,994 | 26,985 | 0 | (203) | 0 | (203) | 0 | 26,782 | 0 | 0 | 0 | 449 | 08/17/2071 | 1.A FE |
| 46651T-AA-9 | J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72 | 06/16/2025 | Paydown | | 25,666 | 25,666 | 26,516 | 26,431 | 0 | (765) | 0 | (765) | 0 | 25,666 | 0 | 0 | 0 | 400 | 10/17/2072 | 1.A FE |
| 74166Y-AA-8 | PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49 | 05/30/2025 | Paydown | | 960,000 | 960,000 | 960,000 | 959,984 | 0 | 16 | 0 | 16 | 0 | 960,000 | 0 | 0 | 0 | 25,051 | 07/30/2049 | 2.B FE |
| 86773C-AA-5 | SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55 | 04/30/2025 | Paydown | | 15,506 | 15,506 | 15,499 | 15,499 | 0 | 8 | 0 | 8 | 0 | 15,506 | 0 | 0 | 0 | 486 | 02/01/2055 | 1.F FE |
| 1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated) | | | | | 1,062,655 | 1,062,655 | 1,063,954 | 1,063,823 | 0 | (1,167) | 0 | (1,167) | 0 | 1,062,655 | 0 | 0 | 0 | 26,894 | XXX | XXX |
| 86771P-AB-6 | SUNRUN ISSUER SERIES 2025-1A CLASS A2A 144A 6.410% 04/30/60 | 04/30/2025 | Paydown | | 544 | 544 | 543 | 0 | 0 | 0 | 0 | 0 | 0 | 544 | 0 | 0 | 0 | 8 | 04/30/2060 | 1.F FE |
| 1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated) | | | | | 544 | 544 | 543 | 0 | 0 | 0 | 0 | 0 | 0 | 544 | 0 | 0 | 0 | 8 | XXX | XXX |
| 26209X-AF-8 | DRIVEN BRANDS FUNDING LLC SERIES 2022-1A CLASS A2 144A 7.393% 10/20/52 | 04/20/2025 | Paydown | | 2,500 | 2,500 | 2,500 | 2,498 | 0 | 2 | 0 | 2 | 0 | 2,500 | 0 | 0 | 0 | 92 | 10/20/2052 | 2.C FE |
| 31745#-AA-9 | FCI 2019-1 NOTE 2019-1 5.750% 10/24/29 | 05/01/2025 | Paydown | | 20,592 | 20,592 | 20,593 | 21,014 | 0 | (423) | 0 | (423) | 0 | 20,592 | 0 | 0 | 0 | 524 | 10/24/2029 | 1.E PL |
| 33830J-AE-5 | FIVE GUYS FUNDING LLC SERIES 2023-1A CLASS A2 144A 7.549% 01/26/54 | 04/25/2025 | Paydown | | 2,500 | 2,500 | 2,500 | 2,506 | 0 | (6) | 0 | (6) | 0 | 2,500 | 0 | 0 | 0 | 94 | 01/26/2054 | 2.C FE |
| 380241-AA-7 | GODDARD FUNDING LLC SERIES 2022-1 CLASS A2 144A 6.864% 10/30/52 | 04/30/2025 | Paydown | | 7,500 | 7,500 | 7,500 | 7,499 | 0 | 1 | 0 | 1 | 0 | 7,500 | 0 | 0 | 0 | 257 | 10/30/2052 | 2.C FE |
| 72703P-AC-7 | PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49 | 06/05/2025 | Paydown | | 2,500 | 2,500 | 2,500 | 2,510 | 0 | (10) | 0 | (10) | 0 | 2,500 | 0 | 0 | 0 | 48 | 12/05/2049 | 2.B FE |
| 817743-AJ-6 | SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54 | 04/25/2025 | Paydown | | 1,875 | 1,875 | 1,875 | 1,880 | 0 | (5) | 0 | (5) | 0 | 1,875 | 0 | 0 | 0 | 58 | 01/25/2054 | 2.C FE |
| 86745N-AA-6 | SUNNOVA SOL ISSUER LLC SERIES 2020-1A CLASS A 144A 3.350% 02/01/55 | 04/30/2025 | Paydown | | 6,670 | 6,670 | 6,639 | 6,648 | 0 | 22 | 0 | 22 | 0 | 6,670 | 0 | 0 | 0 | 112 | 02/01/2055 | 1.D FE |
| 86745Q-AA-9 | HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56 | 04/30/2025 | Paydown | | 7,581 | 7,581 | 7,570 | 7,572 | 0 | 9 | 0 | 9 | 0 | 7,581 | 0 | 0 | 0 | 98 | 04/28/2056 | 1.D FE |
| 86772F-AA-9 | SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 02/01/55 | 04/30/2025 | Paydown | | 20,933 | 20,933 | 20,593 | 20,751 | 0 | 182 | 0 | 182 | 0 | 20,933 | 0 | 0 | 0 | 378 | 02/01/2055 | 1.F FE |
| 86772R-AA-3 | SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57 | 04/30/2025 | Paydown | | 15,461 | 15,461 | 15,335 | 15,369 | 0 | 92 | 0 | 92 | 0 | 15,461 | 0 | 0 | 0 | 367 | 07/30/2057 | 1.G FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 86772Y-AA-8 | SUNRUN CALLISTO ISSUER LLC SERIES 2023-1A CLASS A 144A 5.750% 01/30/59 | 04/30/2025 | Paydown | | 6,563 | 6,563 | 6,437 | 6,450 | 0 | 113 | 0 | 113 | 0 | 6,563 | 0 | 0 | 0 | 189 | 01/30/2059 | 1.G FE |
| 95058X-AE-8 | WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48 | 04/28/2025 | Various | | 683,288 | 704,761 | 704,512 | 704,643 | 0 | 7 | 0 | 7 | 0 | 704,650 | 0 | (21,362) | (21,362) | 9,885 | 03/15/2048 | 2.B FE |
| 95058X-AE-8 | WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48 | 06/15/2025 | Paydown | | 2,890 | 2,890 | 2,878 | 2,884 | 0 | 6 | 0 | 6 | 0 | 2,890 | 0 | 0 | 0 | 56 | 03/15/2048 | 2.B FE |
| 95058X-AL-2 | WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51 | 06/15/2025 | Paydown | | 2,501 | 2,501 | 2,501 | 2,501 | 0 | 0 | 0 | 0 | 0 | 2,501 | 0 | 0 | 0 | 35 | 06/15/2051 | 2.B FE |
| 95058X-AP-3 | WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52 | 06/16/2025 | Paydown | | 3,156 | 3,156 | 3,156 | 3,154 | 0 | 2 | 0 | 2 | 0 | 3,156 | 0 | 0 | 0 | 72 | 03/15/2052 | 2.B FE |
| 98920M-AA-0 | ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51 | 04/30/2025 | Paydown | | 2,500 | 2,500 | 2,500 | 2,501 | 0 | (1) | 0 | (1) | 0 | 2,500 | 0 | 0 | 0 | 40 | 07/30/2051 | 2.B FE |
| 1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated) | | | | | 789,010 | 810,483 | 809,589 | 810,380 | 0 | (9) | 0 | (9) | 0 | 810,372 | 0 | (21,362) | (21,362) | 12,305 | XXX | XXX |
| 1889999999. Total - Asset-Backed Securities (Unaffiliated) | | | | | 95,763,906 | 96,343,881 | 100,617,380 | 98,773,579 | 0 | (4,250,541) | 12,139 | (4,262,680) | 0 | 96,113,263 | 0 | (349,357) | (349,357) | 3,792,105 | XXX | XXX |
| 1899999999. Total - Asset-Backed Securities (Affiliated) | | | | | 3,855,412 | 3,855,412 | 3,831,459 | 3,766,399 | 0 | 87,292 | 0 | 87,292 | 0 | 3,855,412 | 0 | 0 | 0 | 142,940 | XXX | XXX |
| 1909999997. Total - Asset-Backed Securities - Part 4 | | | | | 99,619,318 | 100,199,293 | 104,448,839 | 102,539,978 | 0 | (4,163,249) | 12,139 | (4,175,388) | 0 | 99,968,675 | 0 | (349,357) | (349,357) | 3,935,045 | 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 | | | | | 99,619,318 | 100,199,293 | 104,448,839 | 102,539,978 | 0 | (4,163,249) | 12,139 | (4,175,388) | 0 | 99,968,675 | 0 | (349,357) | (349,357) | 3,935,045 | XXX | XXX |
| 2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities | | | | | 241,817,202 | 247,248,083 | 249,634,051 | 243,275,429 | 0 | (3,934,569) | 260,654 | (4,195,223) | 0 | 245,554,465 | 123,528 | (3,860,793) | (3,737,265) | 8,149,131 | XXX | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 31340@-10-5 | FEDERAL HOME LOAN BANK DES MOINES - COMMON STOCK | 04/01/2025 | DIRECT | 2,913.000 | 291,300 | | 291,300 | 291,300 | 0 | 0 | 0 | 0 | 0 | 291,300 | 0 | 0 | 0 | 4,434 | | |
| G6362@-10-0 | NORDIC AVIATION CAPITAL 29 DAC UITY | 05/07/2025 | SOCIETE GENERALE | 66,618.000 | 1,171,144 | | 2,178,870 | 1,199,124 | 979,746 | 0 | 0 | 979,746 | 0 | 2,178,870 | 0 | (1,007,726) | (1,007,726) | 0 | | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 1,462,444 | XXX | 2,470,170 | 1,490,424 | 979,746 | 0 | 0 | 979,746 | 0 | 2,470,170 | 0 | (1,007,726) | (1,007,726) | 4,434 | XXX | XXX |
| 92913T-33-1 | VOYAEM MRKTS INDX PORT SERV | 06/13/2025 | DIRECT | 300.000 | 3,329 | | 3,000 | 3,018 | (18) | 0 | 0 | (18) | 0 | 3,000 | 0 | 329 | 329 | 71 | | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | 3,329 | XXX | 3,000 | 3,018 | (18) | 0 | 0 | (18) | 0 | 3,000 | 0 | 329 | 329 | 71 | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | 1,465,773 | XXX | 2,473,170 | 1,493,442 | 979,728 | 0 | 0 | 979,728 | 0 | 2,473,170 | 0 | (1,007,397) | (1,007,397) | 4,505 | 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 | | | | | 1,465,773 | XXX | 2,473,170 | 1,493,442 | 979,728 | 0 | 0 | 979,728 | 0 | 2,473,170 | 0 | (1,007,397) | (1,007,397) | 4,505 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | 1,465,773 | XXX | 2,473,170 | 1,493,442 | 979,728 | 0 | 0 | 979,728 | 0 | 2,473,170 | 0 | (1,007,397) | (1,007,397) | 4,505 | XXX | XXX |
| 6009999999 - Totals | | | | | 243,282,975 | XXX | 252,107,221 | 244,768,871 | 979,728 | (3,934,569) | 260,654 | (3,215,495) | 0 | 248,027,635 | 123,528 | (4,868,190) | (4,744,662) | 8,153,636 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| OTC OPTION CALL BOUGHT, JUL25 SPX C @ 5631.22 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 07/15/2024 | 07/15/2025 | 163 | 915,510 | JUL25 SPX C @ 5631.22 | 75,029 | 0 | 0 | 95,601 | | 95,601 | 50,340 | 0 | (37,206) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, JUL25 SPX C @ 5522.3 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 07/31/2024 | 07/31/2025 | 85 | 467,188 | JUL25 SPX C @ 5522.3 | 39,571 | 0 | 0 | 59,986 | | 59,986 | 28,004 | 0 | (19,623) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, AUG25 SPX C @ 5543.22 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/15/2024 | 08/15/2025 | 77 | 426,031 | AUG25 SPX C @ 5543.22 | 35,017 | 0 | 0 | 54,239 | | 54,239 | 24,836 | 0 | (17,365) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5648.4 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 08/30/2024 | 09/02/2025 | 90 | 507,209 | SEP25 SPX C @ 5648.4 | 41,946 | 0 | 0 | 56,506 | | 56,506 | 28,184 | 0 | (20,631) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5633.09 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/16/2024 | 09/15/2025 | 128 | 722,041 | SEP25 SPX C @ 5633.09 | 59,904 | 0 | 0 | 84,467 | | 84,467 | 41,205 | 0 | (29,787) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5762.48 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/30/2024 | 09/30/2025 | 86 | 493,235 | SEP25 SPX C @ 5762.48 | 40,661 | 0 | 0 | 48,132 | | 48,132 | 26,465 | 0 | (20,164) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, OCT25 SPX C @ 5815.26 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 10/15/2024 | 10/15/2025 | 161 | 938,177 | OCT25 SPX C @ 5815.26 | 79,635 | 0 | 0 | 86,651 | | 86,651 | 50,998 | 0 | (39,490) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, OCT25 SPX C @ 5705.45 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 10/31/2024 | 10/31/2025 | 171 | 976,265 | OCT25 SPX C @ 5705.45 | 86,595 | 0 | 0 | 111,336 | | 111,336 | 58,431 | 0 | (42,941) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, NOV25 SPX C @ 5870.62 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 11/15/2024 | 11/17/2025 | 122 | 714,349 | NOV25 SPX C @ 5870.62 | 62,506 | 0 | 0 | 64,898 | | 64,898 | 39,829 | 0 | (30,827) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, DEC25 SPX C @ 6047.15 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 12/02/2024 | 12/01/2025 | 112 | 678,213 | DEC25 SPX C @ 6047.15 | 56,020 | 0 | 0 | 46,219 | | 46,219 | 33,924 | 0 | (27,856) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, DEC25 SPX C @ 6074.08 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 12/16/2024 | 12/15/2025 | 137 | 834,531 | DEC25 SPX C @ 6074.08 | 70,852 | 0 | 0 | 56,081 | | 56,081 | 45,032 | 0 | (35,231) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, DEC25 SPX C @ 5881.63 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 12/31/2024 | 12/31/2025 | 146 | 856,841 | DEC25 SPX C @ 5881.63 | 72,550 | 0 | 0 | 83,911 | | 83,911 | 48,003 | 0 | (35,977) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, JAN26 SPX C @ 5949.91 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 01/15/2025 | 01/15/2026 | 96 | 572,030 | JAN26 SPX C @ 5949.91 | 0 | 48,451 | 0 | 51,856 | | 51,856 | 25,440 | 0 | (22,035) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, FEB26 SPX C @ 6040.53 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 01/31/2025 | 02/02/2026 | 109 | 660,197 | FEB26 SPX C @ 6040.53 | 0 | 54,466 | 0 | 53,655 | | 53,655 | 21,450 | 0 | (22,261) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, FEB26 SPX C @ 6129.58 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 02/18/2025 | 02/17/2026 | 137 | 836,903 | FEB26 SPX C @ 6129.58 | 0 | 69,301 | 0 | 60,444 | | 60,444 | 16,274 | 0 | (25,131) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, MAR26 SPX C @ 5778.15 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 03/04/2025 | 03/02/2026 | 77 | 444,027 | MAR26 SPX C @ 5778.15 | 0 | 39,874 | 0 | 55,499 | | 55,499 | 28,587 | 0 | (12,962) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, MAR26 SPX C @ 5675.12 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 03/17/2025 | 03/16/2026 | 148 | 839,210 | MAR26 SPX C @ 5675.12 | 0 | 74,270 | 0 | 120,983 | | 120,983 | 68,137 | 0 | (21,424) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, MAR26 SPX C @ 5611.85 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 03/31/2025 | 03/31/2026 | 148 | 829,720 | MAR26 SPX C @ 5611.85 | 0 | 74,094 | 0 | 130,536 | | 130,536 | 74,915 | 0 | (18,473) | 0 | 0 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| OTC OPTION CALL BOUGHT, APR26 SPX C @ 5396.63 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/15/2025 | 04/15/2026 | 177 | 953,043 | APR26 SPX C @ 5396.63 | 0 | 94,227 | 0 | 189,943 | | 189,943 | 115,336 | 0 | (19,620) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, APR26 SPX C @ 5569.06 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 04/30/2025 | 04/30/2026 | 115 | 639,903 | APR26 SPX C @ 5569.06 | 0 | 62,589 | 0 | 108,304 | | 108,304 | 56,175 | 0 | (10,460) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, MAY26 SPX C @ 5958.38 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 05/16/2025 | 05/15/2026 | 152 | 904,488 | MAY26 SPX C @ 5958.38 | 0 | 80,319 | 0 | 99,001 | | 99,001 | 28,612 | 0 | (9,929) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, JUN26 SPX C @ 5935.94 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 06/02/2025 | 06/01/2026 | 89 | 530,080 | JUN26 SPX C @ 5935.94 | 0 | 48,049 | 0 | 61,088 | | 61,088 | 16,735 | 0 | (3,696) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, JUN26 SPX C @ 6033.11 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/16/2025 | 06/15/2026 | 177 | 1,067,745 | JUN26 SPX C @ 6033.11 | 0 | 93,428 | 0 | 110,623 | | 110,623 | 20,789 | 0 | (3,593) | 0 | 0 | | 0001 |
| OTC OPTION CALL BOUGHT, JUN26 SPX C @ 6204.95 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | BNP Paribas ROMUWSFPU8MPRO8K5P83 | 06/30/2025 | 06/30/2026 | 72 | 446,468 | JUN26 SPX C @ 6204.95 | 0 | 38,445 | 0 | 37,415 | | 37,415 | (1,031) | 0 | 0 | 0 | 0 | | 0001 |
| 0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 720,286 | 777,513 | 0 | 1,927,374 | XXX | 1,927,374 | 946,670 | 0 | (526,682) | 0 | 0 | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 720,286 | 777,513 | 0 | 1,927,374 | XXX | 1,927,374 | 946,670 | 0 | (526,682) | 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 | | | | | | | | | | 720,286 | 777,513 | 0 | 1,927,374 | XXX | 1,927,374 | 946,670 | 0 | (526,682) | 0 | 0 | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 720,286 | 777,513 | 0 | 1,927,374 | XXX | 1,927,374 | 946,670 | 0 | (526,682) | 0 | 0 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| OTC OPTION CALL WRITTEN, JUL25 SPX C @ 5917.85 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 07/15/2024 | 07/15/2025 | 163 | 915,510 | JUL25 SPX C @ 5917.85 | (46,740) | 0 | 0 | (49,392) | | (49,392) | (23,841) | 0 | 23,178 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, JUL25 SPX C @ 5810.01 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 07/31/2024 | 07/31/2025 | 85 | 467,188 | JUL25 SPX C @ 5810.01 | (24,481) | 0 | 0 | (36,456) | | (36,456) | (15,534) | 0 | 12,140 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, AUG25 SPX C @ 5833.68 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 08/15/2024 | 08/15/2025 | 77 | 426,031 | AUG25 SPX C @ 5833.68 | (21,384) | 0 | 0 | (33,327) | | (33,327) | (13,951) | 0 | 10,604 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, SEP25 SPX C @ 5946.07 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 08/30/2024 | 09/02/2025 | 90 | 507,209 | SEP25 SPX C @ 5946.07 | (25,005) | 0 | 0 | (32,916) | | (32,916) | (15,273) | 0 | 12,299 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, SEP25 SPX C @ 5923.76 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/16/2024 | 09/15/2025 | 128 | 722,041 | SEP25 SPX C @ 5923.76 | (36,431) | 0 | 0 | (51,868) | | (51,868) | (23,659) | 0 | 18,115 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, SEP25 SPX C @ 6060.98 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 09/30/2024 | 09/30/2025 | 86 | 493,235 | SEP25 SPX C @ 6060.98 | (24,528) | 0 | 0 | (27,077) | | (27,077) | (14,393) | 0 | 12,163 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, OCT25 SPX C @ 6133.94 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International W22LROWP2IHZNBB6K528 | 10/15/2024 | 10/15/2025 | 161 | 938,177 | OCT25 SPX C @ 6133.94 | (47,268) | 0 | 0 | (45,827) | | (45,827) | (26,999) | 0 | 23,440 | 0 | 0 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| OTC OPTION CALL WRITTEN, OCT25 SPX C @ 6018.11 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | 10/31/2024 | 10/31/2025 | 171 | 976,265 | OCT25 SPX C @ 6018.11 | (52,133) | 0 | 0 | (67,265) | | (67,265) | (33,852) | 0 | 25,852 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, NOV25 SPX C @ 6199.96 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | 11/15/2024 | 11/17/2025 | 122 | 714,349 | NOV25 SPX C @ 6199.96 | (36,860) | 0 | 0 | (34,455) | | (34,455) | (21,431) | 0 | 18,179 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, DEC25 SPX C @ 6386.4 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Citibank, N.A. | 570DZWZ7FF32TWEFA76 | 12/02/2024 | 12/01/2025 | 112 | 678,213 | DEC25 SPX C @ 6386.4 | (32,215) | 0 | 0 | (21,320) | | (21,320) | (17,188) | 0 | 16,019 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, DEC25 SPX C @ 6390.54 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | 12/16/2024 | 12/15/2025 | 137 | 834,531 | DEC25 SPX C @ 6390.54 | (42,645) | 0 | 0 | (28,144) | | (28,144) | (23,362) | 0 | 21,205 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, DEC25 SPX C @ 6191.59 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International | W22LROWP2IHZNBB6K528 | 12/31/2024 | 12/31/2025 | 146 | 856,841 | DEC25 SPX C @ 6191.59 | (43,562) | 0 | 0 | (50,323) | | (50,323) | (28,087) | 0 | 21,602 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, JAN26 SPX C @ 6271.21 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | 01/15/2025 | 01/15/2026 | 96 | 572,030 | JAN26 SPX C @ 6271.21 | 0 | (28,830) | 0 | (29,887) | | (29,887) | (14,169) | 0 | 13,112 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, FEB26 SPX C @ 6368.53 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | 01/31/2025 | 02/02/2026 | 109 | 660,197 | FEB26 SPX C @ 6368.53 | 0 | (31,623) | 0 | (29,698) | | (29,698) | (10,999) | 0 | 12,925 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, FEB26 SPX C @ 6445.25 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International | W22LROWP2IHZNBB6K528 | 02/18/2025 | 02/17/2026 | 137 | 836,903 | FEB26 SPX C @ 6445.25 | 0 | (41,492) | 0 | (33,335) | | (33,335) | (6,890) | 0 | 15,047 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, MAR26 SPX C @ 6083.81 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | 03/04/2025 | 03/02/2026 | 77 | 444,027 | MAR26 SPX C @ 6083.81 | 0 | (25,088) | 0 | (37,552) | | (37,552) | (20,620) | 0 | 8,155 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, MAR26 SPX C @ 5967.39 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | BNP Paribas | R0MUWSFPU8MPRO8K5P83 | 03/17/2025 | 03/16/2026 | 148 | 839,210 | MAR26 SPX C @ 5967.39 | 0 | (48,766) | 0 | (87,074) | | (87,074) | (52,375) | 0 | 14,067 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, MAR26 SPX C @ 5898.62 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | 03/31/2025 | 03/31/2026 | 148 | 829,720 | MAR26 SPX C @ 5898.62 | 0 | (48,290) | 0 | (96,927) | | (96,927) | (60,677) | 0 | 12,039 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, APR26 SPX C @ 5745.79 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | BNP Paribas | R0MUWSFPU8MPRO8K5P83 | 04/15/2025 | 04/15/2026 | 177 | 953,043 | APR26 SPX C @ 5745.79 | 0 | (58,746) | 0 | (139,458) | | (139,458) | (92,944) | 0 | 12,232 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, APR26 SPX C @ 5860.88 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | BNP Paribas | R0MUWSFPU8MPRO8K5P83 | 04/30/2025 | 04/30/2026 | 115 | 639,903 | APR26 SPX C @ 5860.88 | 0 | (42,682) | 0 | (81,770) | | (81,770) | (46,221) | 0 | 7,133 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, MAY26 SPX C @ 6272.39 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | 05/16/2025 | 05/15/2026 | 152 | 904,488 | MAY26 SPX C @ 6272.39 | 0 | (50,561) | 0 | (65,820) | | (65,820) | (21,510) | 0 | 6,251 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, JUN26 SPX C @ 6249.95 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Goldman Sachs International | W22LROWP2IHZNBB6K528 | 06/02/2025 | 06/01/2026 | 89 | 530,080 | JUN26 SPX C @ 6249.95 | 0 | (30,209) | 0 | (41,450) | | (41,450) | (13,565) | 0 | 2,324 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, JUN26 SPX C @ 6347.44 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | Citibank, N.A. | 570DZWZ7FF32TWEFA76 | 06/16/2025 | 06/15/2026 | 177 | 1,067,745 | JUN26 SPX C @ 6347.44 | 0 | (58,940) | 0 | (73,550) | | (73,550) | (16,877) | 0 | 2,267 | 0 | 0 | | 0001 |
| OTC OPTION CALL WRITTEN, JUN26 SPX C @ 6530.09 | Equity Index Annuity Liabilities | Exhibit 5 | Equity/Index | BNP Paribas | R0MUWSFPU8MPRO8K5P83 | 06/30/2025 | 06/30/2026 | 72 | 446,468 | JUN26 SPX C @ 6530.09 | 0 | (23,681) | 0 | (23,266) | | (23,266) | 414 | 0 | 0 | 0 | 0 | | 0001 |
| 0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | (433,252) | (488,908) | 0 | (1,218,157) | XXX | (1,218,157) | (614,003) | 0 | 320,348 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | (433,252) | (488,908) | 0 | (1,218,157) | XXX | (1,218,157) | (614,003) | 0 | 320,348 | 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 | | | | | | | | | | | (433,252) | (488,908) | 0 | (1,218,157) | XXX | (1,218,157) | (614,003) | 0 | 320,348 | 0 | 0 | XXX | XXX |

STATEMENT AS OF JUNE 30, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

# SCHEDULE DB - PART A - SECTION 1

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

| 1 Description | 2 Description of Item(s) Hedged, Used for Income Generation or Replicated | 3 Schedule/ Exhibit Identifier | 4 Type(s) of Risk(s) (a) | 5 Exchange, Counterparty or Central Clearinghouse | 6 Trade Date | 7 Date of Maturity or Expiration | 8 Number of Contracts | 9 Notional Amount | 10 Strike Price, Rate or Index Received (Paid) | 11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12 Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13 Current Year Income | 14 Book/ Adjusted Carrying Value | 15 Code | 16 Fair Value | 17 Unrealized Valuation Increase/ (Decrease) | 18 Total Foreign Exchange Change in B./A.C.V. | 19 Current Year's (Amorti-zation)/ Accretion | 20 Adjustment to Carrying Value of Hedged Item | 21 Potential Exposure | 22 Credit Quality of Refer-ence Entity | 23 Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | | | | | | | | (433,252) | (488,908) | 0 | (1,218,157) | XXX | (1,218,157) | (614,003) | 0 | 320,348 | 0 | 0 | XXX | XXX |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash Flow Hedge on Floating Rate Asset | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 04/21/2023 | 04/13/2027 | 1 | 1,500,000 | FSWP: OIS 3.190000 13-APR-2027 | 0 | 0 | (17,055) | 0 | | (42,031) | 0 | 0 | 0 | 0 | 10,024 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 09/27/2023 | 09/25/2033 | 1 | 15,000,000 | SWP: OIS 4.166650 25-SEP-2033 SOF | 0 | 0 | 20,815 | 0 | | (683,156) | 0 | 0 | 0 | 0 | 215,341 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 09/29/2023 | 07/25/2028 | 1 | 260,000,000 | SWP: OIS 4.295800 25-JUL-2028 SOF | 0 | 0 | 153,245 | 0 | | (7,238,502) | 0 | 0 | 0 | 0 | 2,278,241 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 09/29/2023 | 10/25/2041 | 1 | 15,000,000 | SWP: OIS 4.155200 25-OCT-2041 SOF | 0 | 0 | 20,569 | 0 | | (575,052) | 0 | 0 | 0 | 0 | 303,092 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 09/29/2023 | 06/25/2033 | 1 | 25,000,000 | SWP: OIS 4.184400 25-JUN-2033 SOF | 0 | 0 | 33,069 | 0 | | (1,163,005) | 0 | 0 | 0 | 0 | 353,372 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 09/29/2023 | 07/25/2030 | 1 | 113,000,000 | SWP: OIS 4.217200 25-JUL-2030 SOF | 0 | 0 | 124,440 | 0 | | (4,467,061) | 0 | 0 | 0 | 0 | 1,272,346 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 09/29/2023 | 03/25/2030 | 1 | 40,000,000 | SWP: OIS 4.226600 25-MAR-2030 SOF | 0 | 0 | 41,641 | 0 | | (1,524,674) | 0 | 0 | 0 | 0 | 435,292 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 09/29/2023 | 09/25/2033 | 1 | 20,000,000 | SWP: OIS 4.182000 25-SEP-2033 SOF | 0 | 0 | 26,700 | 0 | | (933,135) | 0 | 0 | 0 | 0 | 287,121 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 01/30/2024 | 01/25/2034 | 1 | 7,000,000 | SWP: OIS 3.637840 25-JAN-2034 SOF | 0 | 0 | 22,242 | 0 | | (43,251) | 0 | 0 | 0 | 0 | 102,509 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 03/27/2024 | 03/15/2031 | 1 | 25,000,000 | FSWP: OIS 3.812500 15-MAR-2031 SOF | 0 | 0 | 67,207 | 0 | | (531,975) | 0 | 0 | 0 | 0 | 298,684 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 07/31/2024 | 08/15/2029 | 1 | 60,000,000 | SWP: OIS 3.641070 15-AUG-2029 SOF | 0 | 0 | 204,626 | 0 | | (684,421) | 0 | 0 | 0 | 0 | 609,581 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 12/19/2024 | 12/25/2027 | 1 | 22,789,000 | SWP: OIS 4.042940 25-DEC-2027 SOF | 0 | 0 | 37,361 | 0 | | (362,838) | 0 | 0 | 0 | 0 | 179,718 | | (100/100) |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 12/19/2024 | 12/15/2027 | 1 | 17,211,000 | SWP: OIS 4.047100 15-DEC-2027 SOF | 0 | 0 | 27,833 | 0 | | (271,183) | 0 | 0 | 0 | 0 | 134,980 | | (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 | 12/15/2025 | 1 | 35,010,706 | SWP: OIS 4.158880 15-DEC-2025 SOF | (685) | 0 | 30,785 | (319) | | (1,543) | 0 | 0 | 343 | 0 | 118,762 | | (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 | 12/19/2024 | 07/25/2025 | 1 | 40,009,000 | SWP: OIS 4.227511 25-JUL-2025 SOF | 255 | 0 | 21,098 | 29 | | 2,808 | 0 | 0 | (212) | 0 | 52,354 | | (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 | 01/25/2026 | 1 | 30,009,596 | SWP: OIS 4.145959 25-JAN-2026 SOF | (1,152) | 0 | 28,558 | (599) | | (13,119) | 0 | 0 | 519 | 0 | 113,542 | | (100/100) |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 Description | 2 Description of Item(s) Hedged, Used for Income Generation or Replicated | 3 Schedule/ Exhibit Identifier | 4 Type(s) of Risk(s) (a) | 5 Exchange, Counterparty or Central Clearinghouse | 6 Trade Date | 7 Date of Maturity or Expiration | 8 Number of Contracts | 9 Notional Amount | 10 Strike Price, Rate or Index Received (Paid) | 11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12 Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13 Current Year Income | 14 Book/ Adjusted Carrying Value | 15 Code | 16 Fair Value | 17 Unrealized Valuation Increase/ (Decrease) | 18 Total Foreign Exchange Change in B./A.C.V. | 19 Current Year's (Amorti-zation)/ Accretion | 20 Adjustment to Carrying Value of Hedged Item | 21 Potential Exposure | 22 Credit Quality of Refer-ence Entity | 23 Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 12/20/2024 | 06/25/2026 | 1 | 95,500,000 | SWP: OIS 4.087600 25-JUN-2026 SOF | (3,356) | 0 | 121,422 | (2,189) | | (252,454) | 0 | 0 | 1,100 | 0 | 474,218 | | (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 | 12/20/2024 | 07/25/2026 | 1 | 50,000,000 | SWP: OIS 4.080000 25-JUL-2026 SOF | 22 | 0 | 65,904 | 15 | | (166,618) | 0 | 0 | (7) | 0 | 258,424 | | (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 | 02/12/2025 | 02/25/2028 | 1 | 40,000,000 | SWP: OIS 4.126000 25-FEB-2028 SOF | 0 | 2,773 | 40,481 | 2,428 | | (775,879) | 0 | 0 | (345) | 0 | 326,039 | | (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 | 05/20/2025 | 05/25/2035 | 1 | 20,000,000 | SWP: USD 3.874460 25-MAY-2035 SOF | 0 | 0 | 10,371 | 0 | | (428,371) | 0 | 0 | 0 | 0 | 314,751 | | (100/100) |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | (4,916) | 2,773 | 1,081,312 | (635) | XXX | (20,155,460) | 0 | 0 | 1,398 | 0 | 8,138,391 | XXX | XXX |
| CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/13/2023 | 09/01/2025 | 1 | 899,609 | CSWAP: EUR/USD 01-SEP-2025 | 0 | 0 | (10,087) | (78,083) | | (81,335) | 0 | (115,292) | 0 | 0 | 1,869 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/13/2023 | 09/01/2025 | 1 | 224,902 | CSWAP: EUR/USD 01-SEP-2025 | 0 | 0 | (2,522) | (19,521) | | (20,334) | 0 | (28,823) | 0 | 0 | 467 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 05/02/2024 | 09/01/2025 | 1 | 899,610 | CSWAP: EUR/USD 01-SEP-2025 | 0 | 0 | (1,149) | (87,500) | | (82,401) | 0 | (115,292) | 0 | 0 | 1,869 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 05/02/2024 | 09/01/2025 | 1 | 224,902 | CSWAP: EUR/USD 01-SEP-2025 | 0 | 0 | (287) | (21,875) | | (20,600) | 0 | (28,823) | 0 | 0 | 467 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 31-AUG-2025 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/05/2024 | 08/31/2025 | 1 | 1,384,185 | CSWAP: EUR/USD 31-AUG-2025 | 10,796 | 0 | 8,855 | (116,228) | | (110,168) | 0 | (175,738) | 0 | 0 | 2,852 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/14/2016 | 09/23/2026 | 1 | 674,400 | CSWAP: EUR/USD 9/23/2026 | 1,230 | 0 | 6,464 | (29,910) | | (29,839) | 0 | (83,010) | 0 | 0 | 3,744 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/14/2016 | 09/23/2026 | 1 | 112,400 | CSWAP: EUR/USD 9/23/2026 | 205 | 0 | 1,077 | (4,985) | | (4,973) | 0 | (13,835) | 0 | 0 | 624 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/14/2016 | 09/23/2026 | 1 | 112,400 | CSWAP: EUR/USD 9/23/2026 | 205 | 0 | 1,077 | (4,985) | | (4,973) | 0 | (13,835) | 0 | 0 | 624 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 09/14/2016 | 09/23/2026 | 1 | 337,200 | CSWAP: EUR/USD 9/23/2026 | 615 | 0 | 3,232 | (14,955) | | (14,919) | 0 | (41,505) | 0 | 0 | 1,872 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 09/14/2016 | 09/23/2028 | 1 | 224,800 | CSWAP: EUR/USD 9/23/2028 | 410 | 0 | 2,073 | (9,970) | | (6,956) | 0 | (27,670) | 0 | 0 | 2,022 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 09/14/2016 | 09/23/2028 | 1 | 112,400 | CSWAP: EUR/USD 9/23/2028 | 205 | 0 | 1,036 | (4,985) | | (3,478) | 0 | (13,835) | 0 | 0 | 1,011 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 09/14/2016 | 09/23/2028 | 1 | 449,600 | CSWAP: EUR/USD 9/23/2028 | 820 | 0 | 4,146 | (19,940) | | (13,913) | 0 | (55,340) | 0 | 0 | 4,044 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 10/07/2016 | 12/15/2026 | 1 | 124,200 | CSWAP: GBP/USD 12/15/2026 | 145 | 0 | 397 | (12,835) | | (10,901) | 0 | (11,795) | 0 | 0 | 750 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 10/07/2016 | 12/15/2026 | 1 | 372,600 | CSWAP: GBP/USD 12/15/2026 | 435 | 0 | 1,192 | (38,505) | | (32,704) | 0 | (35,385) | 0 | 0 | 2,251 | | (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 (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference 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 R0MUWSFPU8MPRO8K5P83 | 10/07/2016 | 12/15/2026 | 1 | 745,200 | CSWAP: GBP/USD 12/15/2026 | 870 | 0 | 2,384 | (77,010) | | (65,409) | 0 | (70,770) | 0 | 0 | 4,503 | | (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 | 498 | (29,770) | | (21,409) | 0 | (23,590) | 0 | 0 | 2,253 | | (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 | 1,244 | (74,425) | | (53,523) | 0 | (58,975) | 0 | 0 | 5,633 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 10/14/2016 | 11/23/2028 | 1 | 3,053,750 | CSWAP: GBP/USD 11/23/2028 | (46,000) | 0 | 6,222 | (372,125) | | (267,616) | 0 | (294,875) | 0 | 0 | 28,166 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 10/14/2016 | 11/23/2028 | 1 | 1,465,800 | CSWAP: GBP/USD 11/23/2028 | (22,080) | 0 | 2,986 | (178,620) | | (128,456) | 0 | (141,540) | 0 | 0 | 13,519 | | (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 | 249 | (14,885) | | (10,705) | 0 | (11,795) | 0 | 0 | 1,127 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/19/2016 | 11/10/2026 | 1 | 738,720 | CSWAP: GBP/USD 11/10/2026 | (10,290) | 0 | 1,896 | (83,490) | | (74,194) | 0 | (70,770) | 0 | 0 | 4,314 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/19/2016 | 11/10/2026 | 1 | 369,360 | CSWAP: GBP/USD 11/10/2026 | (5,145) | 0 | 948 | (41,745) | | (37,097) | 0 | (35,385) | 0 | 0 | 2,157 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/19/2016 | 11/10/2026 | 1 | 123,120 | CSWAP: GBP/USD 11/10/2026 | (1,715) | 0 | 316 | (13,915) | | (12,366) | 0 | (11,795) | 0 | 0 | 719 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/19/2016 | 11/10/2026 | 1 | 1,477,440 | CSWAP: GBP/USD 11/10/2026 | (20,580) | 0 | 3,792 | (166,980) | | (148,389) | 0 | (141,540) | 0 | 0 | 8,629 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 11/01/2016 | 02/20/2027 | 1 | 305,750 | CSWAP: GBP/USD 2/20/2027 | (5,563) | 0 | 672 | (36,838) | | (32,228) | 0 | (29,488) | 0 | 0 | 1,960 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 11/01/2016 | 02/20/2027 | 1 | 305,750 | CSWAP: GBP/USD 2/20/2027 | (5,563) | 0 | 672 | (36,838) | | (32,228) | 0 | (29,488) | 0 | 0 | 1,960 | | (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 | 1,035 | (11,585) | | (9,242) | 0 | (13,835) | 0 | 0 | 982 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 11/18/2016 | 12/08/2028 | 1 | 317,400 | CSWAP: EUR/USD 12/8/2028 | (945) | 0 | 3,104 | (34,755) | | (27,726) | 0 | (41,505) | 0 | 0 | 2,945 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 11/18/2016 | 12/08/2028 | 1 | 529,000 | CSWAP: EUR/USD 12/8/2028 | (1,575) | 0 | 5,174 | (57,925) | | (46,209) | 0 | (69,175) | 0 | 0 | 4,908 | | (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 | 1,035 | (11,585) | | (9,242) | 0 | (13,835) | 0 | 0 | 982 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 12/06/2016 | 02/27/2029 | 1 | 127,180 | CSWAP: GBP/USD 2/27/2029 | 2,495 | 0 | 616 | (9,855) | | (3,720) | 0 | (11,795) | 0 | 0 | 1,218 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 12/06/2016 | 02/27/2029 | 1 | 635,900 | CSWAP: GBP/USD 2/27/2029 | 12,475 | 0 | 3,079 | (49,275) | | (18,599) | 0 | (58,975) | 0 | 0 | 6,088 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 12/06/2016 | 02/27/2029 | 1 | 635,900 | CSWAP: GBP/USD 2/27/2029 | 12,475 | 0 | 3,079 | (49,275) | | (18,599) | 0 | (58,975) | 0 | 0 | 6,088 | | (100/100) |

STATEMENT AS OF JUNE 30, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 12/06/2016 | 02/27/2029 | 1 | 254,360 | CSWAP: GBP/USD 2/27/2029 | 4,990 | 0 | 1,231 | (19,710) | | (7,440) | 0 | (23,590) | 0 | 0 | 2,435 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 12/06/2016 | 02/27/2029 | 1 | 2,162,060 | CSWAP: GBP/USD 2/27/2029 | 42,415 | 0 | 10,468 | (167,535) | | (63,238) | 0 | (200,515) | 0 | 0 | 20,698 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/08/2017 | 09/13/2027 | 1 | 1,683,300 | CSWAP: EUR/USD 9/13/2027 | (104,175) | 0 | 16,510 | (77,475) | | (64,059) | 0 | (207,525) | 0 | 0 | 12,499 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/08/2017 | 09/13/2027 | 1 | 2,356,620 | CSWAP: EUR/USD 9/13/2027 | (145,845) | 0 | 23,114 | (108,465) | | (89,683) | 0 | (290,535) | 0 | 0 | 17,499 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/08/2017 | 09/13/2027 | 1 | 1,009,980 | CSWAP: EUR/USD 9/13/2027 | (62,505) | 0 | 9,906 | (46,485) | | (38,436) | 0 | (124,515) | 0 | 0 | 7,500 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/21/2017 | 07/26/2027 | 1 | 2,567,680 | CSWAP: AUD/USD 7/26/2027 | (126,990) | 0 | (2,720) | 339,490 | | 294,327 | 0 | (123,080) | 0 | 0 | 18,477 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/21/2017 | 07/26/2027 | 1 | 75,520 | CSWAP: AUD/USD 7/26/2027 | (3,735) | 0 | (80) | 9,985 | | 8,657 | 0 | (3,620) | 0 | 0 | 543 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/21/2017 | 07/26/2027 | 1 | 830,720 | CSWAP: AUD/USD 7/26/2027 | (41,085) | 0 | (880) | 109,835 | | 95,223 | 0 | (39,820) | 0 | 0 | 5,978 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/21/2017 | 07/26/2027 | 1 | 679,680 | CSWAP: AUD/USD 7/26/2027 | (33,615) | 0 | (720) | 89,865 | | 77,910 | 0 | (32,580) | 0 | 0 | 4,891 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Barclays Bank, PLC G5GSEF7VJP5I7OUK5573 | 07/27/2017 | 08/17/2027 | 1 | 918,750 | CSWAP: GBP/USD 8/17/2027 | 16,590 | 0 | 5,393 | (40,495) | | (13,453) | 0 | (82,565) | 0 | 0 | 6,707 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Barclays Bank, PLC G5GSEF7VJP5I7OUK5573 | 07/27/2017 | 08/17/2027 | 1 | 1,181,250 | CSWAP: GBP/USD 8/17/2027 | 21,330 | 0 | 6,934 | (52,065) | | (17,297) | 0 | (106,155) | 0 | 0 | 8,623 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Barclays Bank, PLC G5GSEF7VJP5I7OUK5573 | 07/27/2017 | 08/17/2027 | 1 | 131,250 | CSWAP: GBP/USD 8/17/2027 | 2,370 | 0 | 770 | (5,785) | | (1,922) | 0 | (11,795) | 0 | 0 | 958 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Barclays Bank, PLC G5GSEF7VJP5I7OUK5573 | 07/27/2017 | 08/17/2027 | 1 | 3,806,250 | CSWAP: GBP/USD 8/17/2027 | 68,730 | 0 | 22,344 | (167,765) | | (55,735) | 0 | (342,055) | 0 | 0 | 27,785 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 10/04/2017 | 10/31/2027 | 1 | 1,062,400 | CSWAP: GBP/USD 10/31/2027 | 40 | 0 | 5,475 | (33,880) | | (3,327) | 0 | (94,360) | 0 | 0 | 8,121 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 10/04/2017 | 10/31/2027 | 1 | 3,187,200 | CSWAP: GBP/USD 10/31/2027 | 120 | 0 | 16,425 | (101,640) | | (9,981) | 0 | (283,080) | 0 | 0 | 24,362 | | (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 | 684 | (4,235) | | (416) | 0 | (11,795) | 0 | 0 | 1,015 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 10/04/2017 | 10/31/2027 | 1 | 929,600 | CSWAP: GBP/USD 10/31/2027 | 35 | 0 | 4,791 | (29,645) | | (2,911) | 0 | (82,565) | 0 | 0 | 7,105 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/04/2017 | 10/31/2029 | 1 | 3,187,200 | CSWAP: GBP/USD 10/31/2029 | 120 | 0 | 16,630 | (101,640) | | 71,053 | 0 | (283,080) | 0 | 0 | 33,198 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/04/2017 | 10/31/2029 | 1 | 1,062,400 | CSWAP: GBP/USD 10/31/2029 | 40 | 0 | 5,543 | (33,880) | | 23,684 | 0 | (94,360) | 0 | 0 | 11,066 | | (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 (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/04/2017 | 10/31/2029 | 1 | 929,600 | CSWAP: GBP/USD 10/31/2029 | 35 | 0 | 4,851 | (29,645) | | 20,724 | 0 | (82,565) | 0 | 0 | 9,683 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/04/2017 | 10/31/2029 | 1 | 132,800 | CSWAP: GBP/USD 10/31/2029 | 5 | 0 | 693 | (4,235) | | 2,961 | 0 | (11,795) | 0 | 0 | 1,383 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/31/2017 | 03/15/2028 | 1 | 200,000 | CSWAP: AUD/USD 15-MAR-2028 | (4,380) | 0 | (69) | 28,600 | | 25,209 | 0 | (9,468) | 0 | 0 | 1,646 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/31/2017 | 03/15/2028 | 1 | 400,000 | CSWAP: AUD/USD 15-MAR-2028 | (8,761) | 0 | (138) | 57,200 | | 50,418 | 0 | (18,935) | 0 | 0 | 3,292 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/31/2017 | 03/15/2028 | 1 | 200,000 | CSWAP: AUD/USD 15-MAR-2028 | (4,380) | 0 | (69) | 28,600 | | 25,209 | 0 | (9,468) | 0 | 0 | 1,646 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/31/2017 | 03/15/2028 | 1 | 100,000 | CSWAP: AUD/USD 15-MAR-2028 | (2,190) | 0 | (34) | 14,300 | | 12,605 | 0 | (4,734) | 0 | 0 | 823 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 10/31/2017 | 03/15/2028 | 1 | 1,100,000 | CSWAP: AUD/USD 15-MAR-2028 | (24,092) | 0 | (378) | 157,299 | | 138,650 | 0 | (52,073) | 0 | 0 | 9,053 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2030 | 1 | 1,431,000 | CSWAP: GBP/USD 14-MAR-2030 | 36,450 | 0 | 11,058 | 60,650 | | 160,044 | 0 | (117,950) | 0 | 0 | 15,523 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2030 | 1 | 2,575,800 | CSWAP: GBP/USD 14-MAR-2030 | 65,610 | 0 | 19,905 | 109,170 | | 288,080 | 0 | (212,310) | 0 | 0 | 27,941 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2030 | 1 | 286,200 | CSWAP: GBP/USD 14-MAR-2030 | 7,290 | 0 | 2,212 | 12,130 | | 32,009 | 0 | (23,590) | 0 | 0 | 3,105 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2030 | 1 | 572,400 | CSWAP: GBP/USD 14-MAR-2030 | 14,580 | 0 | 4,423 | 24,260 | | 64,018 | 0 | (47,180) | 0 | 0 | 6,209 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2030 | 1 | 143,100 | CSWAP: GBP/USD 14-MAR-2030 | 3,645 | 0 | 1,106 | 6,065 | | 16,004 | 0 | (11,795) | 0 | 0 | 1,552 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2027 | 1 | 428,760 | CSWAP: GBP/USD 14-MAR-2027 | 10,395 | 0 | 3,247 | 17,655 | | 27,937 | 0 | (35,385) | 0 | 0 | 2,799 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2027 | 1 | 857,520 | CSWAP: GBP/USD 14-MAR-2027 | 20,790 | 0 | 6,495 | 35,310 | | 55,874 | 0 | (70,770) | 0 | 0 | 5,597 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 01/25/2018 | 03/14/2027 | 1 | 142,920 | CSWAP: GBP/USD 14-MAR-2027 | 3,465 | 0 | 1,082 | 5,885 | | 9,312 | 0 | (11,795) | 0 | 0 | 933 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/29/2030 | 1 | 1,168,600 | CSWAP: EUR/USD 29-JUN-2030 | 10,800 | 0 | 14,724 | (5,250) | | 56,835 | 0 | (138,350) | 0 | 0 | 13,065 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/29/2030 | 1 | 116,860 | CSWAP: EUR/USD 29-JUN-2030 | 1,080 | 0 | 1,472 | (525) | | 5,684 | 0 | (13,835) | 0 | 0 | 1,307 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/29/2030 | 1 | 350,580 | CSWAP: EUR/USD 29-JUN-2030 | 3,240 | 0 | 4,417 | (1,575) | | 17,051 | 0 | (41,505) | 0 | 0 | 3,920 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/29/2030 | 1 | 701,160 | CSWAP: EUR/USD 29-JUN-2030 | 6,480 | 0 | 8,834 | (3,150) | | 34,101 | 0 | (83,010) | 0 | 0 | 7,839 | | (100/100) |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/29/2030 | 1 | 467,440 | CSWAP: EUR/USD 29-JUN-2030 | 4,320 | 0 | 5,889 | (2,100) | | 22,734 | 0 | (55,340) | 0 | 0 | 5,226 | | (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 | 2,358,720 | CSWAP: EUR/USD 27-MAR-2028 | (4,200) | 0 | 30,909 | (106,365) | | (39,562) | 0 | (290,535) | 0 | 0 | 19,531 | | (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 | 112,320 | CSWAP: EUR/USD 27-MAR-2028 | (200) | 0 | 1,472 | (5,065) | | (1,884) | 0 | (13,835) | 0 | 0 | 930 | | (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 | 4,416 | (15,195) | | (5,652) | 0 | (41,505) | 0 | 0 | 2,790 | | (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 | 1,010,880 | CSWAP: EUR/USD 27-MAR-2028 | (1,800) | 0 | 13,247 | (45,585) | | (16,955) | 0 | (124,515) | 0 | 0 | 8,370 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208 | 07/17/2019 | 09/17/2031 | 1 | 1,615,770 | CSWAP: GBP/USD 17-SEP-2031 | (7,085) | 0 | 6,915 | (165,685) | | (34,838) | 0 | (153,335) | 0 | 0 | 20,147 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208 | 07/17/2019 | 09/17/2031 | 1 | 372,870 | CSWAP: GBP/USD 17-SEP-2031 | (1,635) | 0 | 1,596 | (38,235) | | (8,039) | 0 | (35,385) | 0 | 0 | 4,649 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 17-SEP-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208 | 07/17/2019 | 09/17/2031 | 1 | 372,870 | CSWAP: GBP/USD 17-SEP-2031 | (1,635) | 0 | 1,596 | (38,235) | | (8,039) | 0 | (35,385) | 0 | 0 | 4,649 | | (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 | 532 | (12,745) | | (2,680) | 0 | (11,795) | 0 | 0 | 1,550 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | 09/23/2020 | 12/02/2030 | 1 | 1,276,740 | CSWAP: AUD/USD 02-DEC-2030 | (51,930) | 0 | 211 | 97,110 | | 89,047 | 0 | (65,160) | 0 | 0 | 14,872 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | 09/23/2020 | 12/02/2030 | 1 | 283,720 | CSWAP: AUD/USD 02-DEC-2030 | (11,540) | 0 | 47 | 21,580 | | 19,788 | 0 | (14,480) | 0 | 0 | 3,305 | | (100/100) |
| CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | 09/23/2020 | 12/02/2030 | 1 | 4,359,370 | CSWAP: AUD/USD 02-DEC-2030 | (177,312) | 0 | 719 | 331,579 | | 304,049 | 0 | (222,486) | 0 | 0 | 50,780 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 22-MAR-2032 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | 03/08/2022 | 03/22/2032 | 1 | 3,265,800 | CSWAP: EUR/USD 22-MAR-2032 | (49,050) | 0 | 21,602 | (264,000) | | (235,844) | 0 | (415,050) | 0 | 0 | 42,366 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 30-OCT-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | 10/13/2022 | 10/30/2027 | 1 | 488,100 | CSWAP: EUR/USD 30-OCT-2027 | (14,325) | 0 | 680 | (98,825) | | (110,143) | 0 | (69,175) | 0 | 0 | 3,729 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 30-OCT-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | 10/13/2022 | 10/30/2027 | 1 | 976,200 | CSWAP: EUR/USD 30-OCT-2027 | (28,650) | 0 | 1,360 | (197,650) | | (220,285) | 0 | (138,350) | 0 | 0 | 7,457 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 04/30/2024 | 06/05/2031 | 1 | 3,211,800 | CSWAP: EUR/USD 05-JUN-2031 | (52,189) | 0 | 24,790 | (309,750) | | (265,145) | 0 | (415,050) | 0 | 0 | 39,120 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 04/30/2024 | 06/05/2031 | 1 | 7,494,200 | CSWAP: EUR/USD 05-JUN-2031 | (121,775) | 0 | 57,844 | (722,750) | | (618,672) | 0 | (968,450) | 0 | 0 | 91,281 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/09/2024 | 06/05/2031 | 1 | 2,151,600 | CSWAP: EUR/USD 05-JUN-2031 | (24,393) | 0 | 15,637 | (196,100) | | (177,347) | 0 | (276,700) | 0 | 0 | 26,207 | | (100/100) |
| CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | BNP Paribas R0MUWSFPU8MPRO8K5P83 | 05/09/2024 | 06/05/2031 | 1 | 4,841,100 | CSWAP: EUR/USD 05-JUN-2031 | (54,884) | 0 | 35,183 | (441,225) | | (399,030) | 0 | (622,575) | 0 | 0 | 58,965 | | (100/100) |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP, CSWAP: CAD/USD 10-JUL-2034 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Citibank, N.A. 570DZWZ7FF32TWEFA76 | 06/06/2024 | 07/10/2034 | 1 | 2,922,695 | CSWAP: CAD/USD 10-JUL-2034 | (10,179) | 0 | 8,912 | (8,782) | | (39,631) | 0 | (150,222) | 0 | 0 | 43,920 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208 | 04/09/2025 | 10/10/2027 | 1 | 379,533 | CSWAP: GBP/USD 10-OCT-2027 | 0 | (5,483) | (845) | (27,573) | | (32,519) | 0 | (22,090) | 0 | 0 | 2,865 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208 | 04/09/2025 | 10/10/2027 | 1 | 54,218 | CSWAP: GBP/USD 10-OCT-2027 | 0 | (784) | (121) | (3,939) | | (4,646) | 0 | (3,156) | 0 | 0 | 409 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208 | 04/09/2025 | 10/10/2027 | 1 | 108,438 | CSWAP: GBP/USD 10-OCT-2027 | 0 | (1,567) | (241) | (7,878) | | (9,291) | 0 | (6,311) | 0 | 0 | 819 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 05/16/2025 | 10/10/2027 | 1 | 359,957 | CSWAP: GBP/USD 10-OCT-2027 | 0 | (2,019) | (153) | (11,123) | | (11,968) | 0 | (9,104) | 0 | 0 | 2,717 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 05/16/2025 | 10/10/2027 | 1 | 51,422 | CSWAP: GBP/USD 10-OCT-2027 | 0 | (288) | (22) | (1,589) | | (1,710) | 0 | (1,301) | 0 | 0 | 388 | | (100/100) |
| CURRENCY SWAP, CSWAP: GBP/USD 10-OCT-2027 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 05/16/2025 | 10/10/2027 | 1 | 102,845 | CSWAP: GBP/USD 10-OCT-2027 | 0 | (577) | (44) | (3,178) | | (3,419) | 0 | (2,601) | 0 | 0 | 776 | | (100/100) |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | (922,135) | (10,718) | 512,285 | (4,017,257) | XXX | (2,020,451) | 0 | (9,546,278) | 0 | 0 | 917,211 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | (927,051) | (7,945) | 1,593,597 | (4,017,892) | XXX | (22,175,911) | 0 | (9,546,278) | 1,398 | 0 | 9,055,602 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Interest Rate Exposure Retirement Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 06/09/2032 | 1 | 250,000,000 | FSWP: OIS 2.670000 09-JUN-2032 | 0 | 0 | (330,027) | 12,157,509 | | 12,157,509 | (4,588,197) | 0 | 0 | 0 | 3,294,869 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Interest Rate Exposure Retirement Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/09/2033 | 1 | 275,000,000 | FSWP: OIS 3.147500 09-MAR-2033 | 0 | 0 | (253,566) | 8,941,489 | | 8,941,489 | (3,872,900) | 0 | 0 | 0 | 3,814,452 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 09/30/2029 | 1 | 14,159,000 | SWP: OIS 1.441500 30-SEP-2029 | 0 | 0 | 185,437 | 1,210,527 | | 1,210,527 | (489,075) | 0 | 0 | 0 | 146,030 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 05/22/2030 | 1 | 30,000,000 | SWP: OIS 0.692500 22-MAY-2030 | 0 | 0 | (491,626) | (4,035,962) | | (4,035,962) | 1,187,196 | 0 | 0 | 0 | 331,900 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 05/22/2050 | 1 | 20,000,000 | SWP: OIS 0.961500 22-MAY-2050 | 0 | 0 | (141,821) | (10,378,780) | | (10,378,780) | 104,453 | 0 | 0 | 0 | 499,095 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 05/22/2030 | 1 | 37,000,000 | SWP: OIS 0.610000 22-MAY-2030 | 0 | 0 | (591,104) | (4,860,772) | | (4,860,772) | 1,449,258 | 0 | 0 | 0 | 409,343 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 05/22/2030 | 1 | 22,000,000 | SWP: OIS 0.608700 22-MAY-2030 | 0 | 0 | (351,581) | (2,891,474) | | (2,891,474) | 861,819 | 0 | 0 | 0 | 243,393 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 7,727,273 | SWP: OIS 1.625300 01-MAR-2028 | 0 | 0 | 105,762 | 405,561 | | 405,561 | (210,722) | 0 | 0 | 0 | 63,147 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 5,909,091 | SWP: OIS 1.618800 01-MAR-2028 | 0 | 0 | 81,044 | 311,103 | | 311,103 | (161,302) | 0 | 0 | 0 | 48,289 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 6,545,454 | SWP: OIS 1.612200 01-MAR-2028 | 0 | 0 | 89,960 | 345,694 | | 345,694 | (178,854) | 0 | 0 | 0 | 53,489 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 Description | 2 Description of Item(s) Hedged, Used for Income Generation or Replicated | 3 Schedule/ Exhibit Identifier | 4 Type(s) of Risk(s) (a) | 5 Exchange, Counterparty or Central Clearinghouse | 6 Trade Date | 7 Date of Maturity or Expiration | 8 Number of Contracts | 9 Notional Amount | 10 Strike Price, Rate or Index Received (Paid) | 11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12 Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13 Current Year Income | 14 Book/ Adjusted Carrying Value | 15 Code | 16 Fair Value | 17 Unrealized Valuation Increase/ (Decrease) | 18 Total Foreign Exchange Change in B./A.C.V. | 19 Current Year's (Amorti-zation)/ Accretion | 20 Adjustment to Carrying Value of Hedged Item | 21 Potential Exposure | 22 Credit Quality of Refer-ence Entity | 23 Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 4,545,455 | SWP: OIS 1.611300 01-MAR-2028 | 0 | 0 | 62,490 | 240,169 | | 240,169 | (124,221) | 0 | 0 | 0 | 37,145 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 7,090,909 | SWP: OIS 1.611500 01-MAR-2028 | 0 | 0 | 97,478 | 374,627 | | 374,627 | (193,779) | 0 | 0 | 0 | 57,947 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 4,545,455 | SWP: OIS 1.602860 01-MAR-2028 | 0 | 0 | 62,657 | 241,135 | | 241,135 | (124,383) | 0 | 0 | 0 | 37,145 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 4,545,454 | SWP: OIS 1.603400 01-MAR-2028 | 0 | 0 | 62,646 | 241,073 | | 241,073 | (124,372) | 0 | 0 | 0 | 37,145 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 4,545,455 | SWP: OIS 1.604350 01-MAR-2028 | 0 | 0 | 62,628 | 240,965 | | 240,965 | (124,354) | 0 | 0 | 0 | 37,145 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 03/01/2028 | 1 | 4,545,454 | SWP: OIS 1.614180 01-MAR-2028 | 0 | 0 | 62,433 | 239,839 | | 239,839 | (124,166) | 0 | 0 | 0 | 37,145 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 06/23/2032 | 1 | 7,918,782 | SWP: OIS 1.509300 23-JUN-2032 | 0 | 0 | 95,472 | 1,121,966 | | 1,121,966 | (307,680) | 0 | 0 | 0 | 104,653 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 06/23/2032 | 1 | 8,314,721 | SWP: OIS 1.510800 23-JUN-2032 | 0 | 0 | 100,201 | 1,177,299 | | 1,177,299 | (323,034) | 0 | 0 | 0 | 109,886 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 06/23/2032 | 1 | 6,928,934 | SWP: OIS 1.510700 23-JUN-2032 | 0 | 0 | 83,503 | 981,125 | | 981,125 | (269,196) | 0 | 0 | 0 | 91,571 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 06/23/2032 | 1 | 8,116,751 | SWP: OIS 1.520200 23-JUN-2032 | 0 | 0 | 97,541 | 1,144,580 | | 1,144,580 | (315,153) | 0 | 0 | 0 | 107,269 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 06/23/2032 | 1 | 7,720,812 | SWP: OIS 1.526300 23-JUN-2032 | 0 | 0 | 92,614 | 1,085,853 | | 1,085,853 | (299,664) | 0 | 0 | 0 | 102,037 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/22/2023 | 11/05/2031 | 1 | 67,819,000 | SWP: OIS 1.637500 05-NOV-2031 | 0 | 0 | (814,912) | (8,212,583) | | (8,212,583) | 2,612,530 | 0 | 0 | 0 | 854,723 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 04/12/2023 | 04/14/2028 | 1 | 21,000,000 | SWP: OIS 3.291900 14-APR-2028 | 0 | 0 | 110,926 | 69,087 | | 69,087 | (421,969) | 0 | 0 | 0 | 175,441 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 04/12/2023 | 04/14/2028 | 1 | 21,000,000 | SWP: OIS 3.297500 14-APR-2028 | 0 | 0 | 110,421 | 65,980 | | 65,980 | (421,490) | 0 | 0 | 0 | 175,441 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/04/2023 | 05/08/2028 | 1 | 16,015,000 | SWP: OIS 3.129390 08-MAY-2028 | 0 | 0 | 96,337 | 122,438 | | 122,438 | (339,566) | 0 | 0 | 0 | 135,361 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 10/06/2023 | 10/11/2025 | 1 | 65,000,000 | SWP: OIS 4.983130 11-OCT-2025 SOF | 0 | 0 | 176,360 | 101,769 | | 101,769 | (263,795) | 0 | 0 | 0 | 172,646 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 10/06/2023 | 10/11/2033 | 1 | 15,000,000 | SWP: OIS 4.501300 11-OCT-2033 SOF | 0 | 0 | 8,083 | (966,017) | | (966,017) | (484,016) | 0 | 0 | 0 | 215,912 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 10/06/2023 | 10/11/2033 | 1 | 15,000,000 | SWP: OIS 4.496700 11-OCT-2033 SOF | 0 | 0 | 8,315 | (961,078) | | (961,078) | (484,142) | 0 | 0 | 0 | 215,912 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 10/06/2023 | 10/11/2053 | 1 | 7,417,647 | SWP: OIS 4.274990 11-OCT-2053 SOF | 0 | 0 | 13,283 | (445,053) | | (445,053) | (46,995) | 0 | 0 | 0 | 197,306 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>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 | 04/08/2024 | 04/10/2031 | 1 | 48,000,000 | SWP: OIS 4.095000 10-APR-2031 SOF | 0 | 0 | 93,606 | (1,572,415) | | (1,572,415) | (1,452,351) | 0 | 0 | 0 | 577,040 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 04/08/2024 | 04/10/2031 | 1 | 28,500,000 | SWP: OIS 4.093500 10-APR-2031 SOF | 0 | 0 | 55,739 | (931,392) | | (931,392) | (862,455) | 0 | 0 | 0 | 342,618 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 04/30/2024 | 05/02/2034 | 1 | 15,000,000 | SWP: OIS 4.219100 02-MAY-2034 SOF | 0 | 0 | 18,272 | (750,536) | | (750,536) | (481,207) | 0 | 0 | 0 | 223,039 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Interest Rate Exposure Retirement Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/13/2024 | 03/09/2033 | 1 | 275,000,000 | FSWP: OIS 4.160000 09-MAR-2033 SOF | 0 | 0 | 10,802 | 2,445,622 | | 2,445,622 | 4,441,030 | 0 | 0 | 0 | 3,814,452 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Interest Rate Exposure Retirement Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 05/13/2024 | 06/09/2032 | 1 | 250,000,000 | FSWP: OIS 4.148000 09-JUN-2032 SOF | 0 | 0 | (1,779) | 3,459,055 | | 3,459,055 | 5,317,765 | 0 | 0 | 0 | 3,294,869 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 09/19/2024 | 09/23/2034 | 1 | 30,000,000 | SWP: OIS 3.237500 23-SEP-2034 SOF | 0 | 0 | (133,159) | (841,434) | | (841,434) | 1,008,451 | 0 | 0 | 0 | 455,920 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 10/29/2024 | 10/31/2034 | 1 | 30,000,000 | SWP: OIS 3.768460 31-OCT-2034 SOF | 0 | 0 | 86,910 | (408,237) | | (408,237) | (987,411) | 0 | 0 | 0 | 458,482 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 11/21/2024 | 11/25/2029 | 1 | 6,000,000 | SWP: OIS 3.954340 25-NOV-2029 SOF | 0 | 0 | 13,950 | (138,019) | | (138,019) | (154,697) | 0 | 0 | 0 | 62,987 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 12/19/2024 | 11/26/2029 | 1 | 18,306,914 | SWP: OIS 4.062819 26-NOV-2029 SOF | (29,582) | 0 | (33,325) | 486,390 | | 486,390 | 464,163 | 0 | 2,970 | 0 | 192,243 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 12/19/2024 | 12/15/2033 | 1 | 9,550,531 | SWP: OIS 4.051715 15-DEC-2033 SOF | 28,075 | 0 | (16,994) | 355,449 | | 355,449 | 310,879 | 0 | (1,548) | 0 | 138,941 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 12/19/2024 | 08/15/2033 | 1 | 53,624,000 | SWP: OIS 4.065457 15-AUG-2033 SOF | (90,416) | 0 | (98,202) | 1,791,954 | | 1,791,954 | 1,758,083 | 0 | 5,177 | 0 | 764,566 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | 12/19/2024 | 12/08/2032 | 1 | 18,480,658 | SWP: OIS 4.226225 08-DEC-2032 SOF | (199,961) | 0 | 23,680 | (806,495) | | (806,495) | (607,252) | 0 | 12,433 | 0 | 252,154 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 02/12/2025 | 02/14/2030 | 1 | 25,000,000 | SWP: OIS 4.136890 14-FEB-2030 SOF | 0 | 0 | 27,988 | (839,565) | | (839,565) | (839,565) | 0 | 0 | 0 | 268,972 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 04/04/2025 | 04/08/2032 | 1 | 25,000,000 | SWP: OIS 3.286250 08-APR-2032 SOF | 0 | 0 | (54,854) | (268,051) | | (268,051) | (268,051) | 0 | 0 | 0 | 325,434 | | 0002 |
| CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | 04/11/2025 | 04/15/2032 | 1 | 30,000,000 | SWP: OIS 3.768100 15-APR-2032 SOF | 0 | 0 | 37,458 | (561,501) | | (561,501) | (561,501) | 0 | 0 | 0 | 391,073 | | 0002 |
| 1119999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | (291,884) | 0 | (1,078,954) | (511,106) | XXX | (511,106) | (991,888) | 0 | 19,032 | 0 | 23,368,627 | XXX | XXX |
| CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 10/31/2018 | 11/29/2028 | 1 | 1,277,000 | CSWAP: GBP/USD 29-NOV-2028 | (750) | 0 | 9,317 | (14,085) | | (14,085) | 79,265 | (117,950) | 0 | 0 | 11,807 | | 0004 |
| CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 10/31/2018 | 11/29/2028 | 1 | 1,277,000 | CSWAP: GBP/USD 29-NOV-2028 | (750) | 0 | 9,317 | (14,085) | | (14,085) | 79,265 | (117,950) | 0 | 0 | 11,807 | | 0004 |
| CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028 | Hedge of Fixed Rate Foreign Denominated AFS Security | D-1 | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 10/31/2018 | 11/29/2028 | 1 | 3,320,200 | CSWAP: GBP/USD 29-NOV-2028 | (1,950) | 0 | 24,224 | (36,622) | | (36,622) | 206,088 | (306,670) | 0 | 0 | 30,697 | | 0004 |

# 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 07-AUG-2029 | Foreign Currency Hedge - Limited Partnerships/Alte | BA | Currency | Barclays Bank, PLC G5GSEF7VJP5I7OUK5573 | 03/27/2024 | 08/07/2029 | 1 | 4,500,617 | CSWAP: GBP/USD 07-AUG-2029 | 0 | 0 | (19,689) | (422,394) | | (422,394) | (79,071) | (416,294) | 0 | 0 | 45,603 | | 0004 |
| CURRENCY SWAP, CSWAP: GBP/USD 08-AUG-2029 | Foreign Currency Hedge - Limited Partnerships/Alte | BA | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 03/06/2025 | 08/08/2029 | 1 | 641,775 | CSWAP: GBP/USD 08-AUG-2029 | 0 | (999) | (2,234) | (49,818) | | (49,818) | (10,015) | (38,805) | 0 | 0 | 6,505 | | 0004 |
| CURRENCY SWAP, CSWAP: GBP/USD 31-MAR-2027 | Foreign Currency Hedge - Limited Partnerships/Alte | BA | Currency | Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | 03/31/2025 | 03/31/2027 | 1 | 4,497,393 | CSWAP: GBP/USD 31-MAR-2027 | 0 | (20,232) | (3,783) | (329,553) | | (329,553) | (30,721) | (278,600) | 0 | 0 | 29,753 | | 0004 |
| 1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | (3,450) | (21,231) | 17,152 | (866,557) | XXX | (866,557) | 244,811 | (1,276,269) | 0 | 0 | 136,172 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | (295,334) | (21,231) | (1,061,802) | (1,377,663) | XXX | (1,377,663) | (747,077) | (1,276,269) | 19,032 | 0 | 23,504,799 | XXX | XXX |
| CDS SELL, CDS: (CMBX.NA.8.AA), | CDS: (CMBX.NA.8.AA), | DB-C | CREDIT RISK | CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310 | 02/17/2021 | 10/17/2057 | 1 | 4,432,716 | CDS: (CMBX.NA.8.AA) | (25,000) | 0 | 35,595 | 0 | | (28,997) | 0 | 0 | 0 | 0 | 4,432,716 | 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 | 5,000,000 | CDS: (CMBX.NA.15.AAA) | (42,406) | 0 | 12,569 | (26,586) | | (18,406) | 0 | 0 | 2,287 | 0 | 5,000,000 | 1 | 0003 |
| CDS SELL, CDS: (CMBX.NA.15.AAA), | CDS: (CMBX.NA.15.AAA), | DB-C | CREDIT RISK | JP MORGAN SECURITIES LLC OK3MKCDYPD4NN6QDGK18 | 01/25/2022 | 11/18/2064 | 1 | 5,000,000 | CDS: (CMBX.NA.15.AAA) | (42,406) | 0 | 12,569 | (26,586) | | (18,406) | 0 | 0 | 2,287 | 0 | 5,000,000 | 1 | 0003 |
| 1189999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | (109,812) | 0 | 60,733 | (53,172) | XXX | (65,809) | 0 | 0 | 4,574 | 0 | 14,432,716 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | (109,812) | 0 | 60,733 | (53,172) | XXX | (65,809) | 0 | 0 | 4,574 | 0 | 14,432,716 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | (296,800) | 2,773 | 2,358 | (511,741) | XXX | (20,666,566) | (991,888) | 0 | 20,430 | 0 | 31,507,018 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | (109,812) | 0 | 60,733 | (53,172) | XXX | (65,809) | 0 | 0 | 4,574 | 0 | 14,432,716 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | (925,585) | (31,949) | 529,437 | (4,883,814) | XXX | (2,887,008) | 244,811 | (10,822,547) | 0 | 0 | 1,053,383 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | (1,332,197) | (29,176) | 592,528 | (5,448,727) | XXX | (23,619,383) | (747,077) | (10,822,547) | 25,004 | 0 | 46,993,117 | XXX | XXX |
| CURRENCY FORWARD, EUR/USD | Foreign Currency Hedge - Limited Partnerships/Alte | BA | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/24/2025 | 07/25/2025 | 1 | 5,108,929 | EUR/USD | 0 | 0 | 0 | (147,580) | | (147,580) | (14,000) | (133,580) | 0 | 0 | 6,685 | | 0004 |
| CURRENCY FORWARD, GBP/USD | Foreign Currency Hedge - Limited Partnerships/Alte | BA | Currency | Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09 | 05/27/2025 | 07/01/2025 | 1 | 608,097 | GBP/USD | 0 | 0 | 0 | (8,559) | | (8,559) | 1 | (8,560) | 0 | 0 | 159 | | 0004 |
| CURRENCY FORWARD, EUR/USD | Foreign Currency Hedge - Limited Partnerships/Alte | BA | Currency | Goldman Sachs International W22LROWP2IHZNBB6K528 | 06/30/2025 | 07/02/2025 | 1 | 47,018 | EUR/USD | 0 | 0 | 0 | 81 | | 81 | 0 | 81 | 0 | 0 | 17 | | 0004 |
| FWD COMMIT, UMBS 30YR TBA(REG A) | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | Barclays Bank, PLC G5GSEF7VJP5I7OUK5573 | 06/03/2025 | 07/14/2025 | 1 | 40,000,000 | UMBS 30YR TBA(REG A) | 0 | 0 | 0 | 475,224 | | 475,224 | 475,224 | 0 | 0 | 0 | 39,169 | | 0002 |
| FWD COMMIT, UMBS 30YR TBA(REG A) | Cash flow hedge mortgage derivative Products | D-1 | INTEREST RISK | Goldman Sachs International W22LROWP2IHZNBB6K528 | 06/06/2025 | 07/14/2025 | 1 | 86,000,000 | UMBS 30YR TBA(REG A) | 0 | 0 | 0 | 663,145 | | 663,145 | 663,145 | 0 | 0 | 0 | 84,214 | | 0002 |
| 1439999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 982,311 | XXX | 982,311 | 1,124,370 | (142,059) | 0 | 0 | 130,244 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | 0 | 0 | 0 | 982,311 | XXX | 982,311 | 1,124,370 | (142,059) | 0 | 0 | 130,244 | 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 | | | | | | | | | | (927,051) | (7,945) | 1,593,597 | (4,017,892) | XXX | (22,175,911) | 0 | (9,546,278) | 1,398 | 0 | 9,055,602 | 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 | | | | | | | | | | (8,300) | 267,374 | (1,061,802) | 313,865 | XXX | 313,865 | 709,960 | (1,418,328) | (187,302) | 0 | 23,635,043 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | (109,812) | 0 | 60,733 | (53,172) | XXX | (65,809) | 0 | 0 | 4,574 | 0 | 14,432,716 | 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 | | | | | | | | | | (1,045,163) | 259,429 | 592,528 | (3,757,199) | XXX | (21,927,855) | 709,960 | (10,964,606) | (181,330) | 0 | 47,123,361 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

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

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| SFRM5 | 257 | 257,000,000 | THREE-MONTH SOFR FUTURE JUN 25 | Cash Flow Hedge-Mortgage Derivatives Products | D1 | Interest Rate | 09/16/2025 | CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 04/17/2023 | 97.3066 | 95.6650 | 4,819 | 0 | 0 | 0 | 0 | 1,054,728 | 1,054,728 | 67,887 | 0003 | 2,500 |
| SFRU5 | 73 | 73,000,000 | THREE-MONTH SOFR FUTURE SEP 25 | Cash Flow Hedge-Mortgage Derivatives Products | D1 | Interest Rate | 12/15/2025 | CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39 | 04/17/2023 | 97.3266 | 95.9900 | (913) | 0 | 0 | 0 | 0 | 243,930 | 243,930 | 19,283 | 0003 | 2,500 |
| 1609999999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | 3,906 | 0 | 0 | 0 | 0 | 1,298,658 | 1,298,658 | 87,170 | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | 3,906 | 0 | 0 | 0 | 0 | 1,298,658 | 1,298,658 | 87,170 | 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 | | | | | | | | | | | | 3,906 | 0 | 0 | 0 | 0 | 1,298,658 | 1,298,658 | 87,170 | 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 | | | | | | | | | | | | 3,906 | 0 | 0 | 0 | 0 | 1,298,658 | 1,298,658 | 87,170 | 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 | 4,819 | (913) | 4,819 | 87,170 | 87,170 |
| Barclays Bank, PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | 0 | 0 | 475,224 | (688,504) | 0 | 475,224 | (510,801) | 0 | 128,846 | 0 |
| BNP Paribas | R0MUWSFPU8MPRO8K5P83 | Y | Y | 0 | 0 | 456,645 | (2,480,228) | 0 | 456,645 | (2,067,077) | 0 | 266,466 | 0 |
| Citibank, N.A. | 570DZWZ7FF32TWEFA76 | Y | Y | 1,013,064 | 0 | 1,263,138 | (1,139,754) | 0 | 1,793,152 | (892,198) | 0 | 309,601 | 0 |
| CITIGROUP GLOBAL MARKETS INC. | MBNUM2BPBDO7JBLYG310 | Y | Y | 0 | 0 | 0 | 0 | 0 | 0 | (28,997) | 0 | 4,432,716 | 4,432,716 |
| CREDIT AGRICOLE CORPORATE & INVESTMENT BANK | 1VUV7VQFKUOQSJ21A208 | Y | Y | 0 | 0 | 0 | (294,291) | 0 | 0 | (100,053) | 0 | 35,089 | 0 |
| Deutsche Bank AG | 7LTWFZYICNSX8D621K86 | Y | Y | 0 | 0 | 0 | (263,808) | 0 | 0 | (257,748) | 0 | 9,538 | 0 |
| Goldman Sachs International | W22LROWP2IHZNBB6K528 | Y | Y | 250,000 | 0 | 1,237,760 | (1,183,067) | 0 | 1,237,760 | (971,519) | 16,241 | 199,057 | 3,749 |
| JP MORGAN SECURITIES LLC | OK3MKCDYPD4NN6QDGK18 | Y | Y | 0 | 0 | 0 | (53,172) | 0 | 0 | (36,811) | 0 | 10,000,000 | 9,946,828 |
| Morgan Stanley Capital Services LLC | I7331LVCZKQKX5T7XV54 | Y | Y | 0 | 0 | 450,268 | (890,028) | 0 | 412,882 | (895,824) | 0 | 152,262 | 0 |
| Societe Generale | O2RNE8IBXP4R0TD8PU41 | Y | Y | 0 | 0 | 0 | (172,210) | 0 | 0 | (64,052) | 0 | 31,621 | 0 |
| Wells Fargo Bank, N. A. | KB1H1DSPRFMYMCUFXT09 | Y | Y | 0 | 0 | 739,356 | (702,789) | 36,567 | 739,356 | (551,230) | 188,126 | 51,149 | 51,149 |
| 0299999999. Total NAIC 1 Designation | | | | 1,263,064 | 0 | 4,622,391 | (7,867,851) | 36,567 | 5,115,019 | (6,376,310) | 204,367 | 15,616,345 | 14,434,442 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | 0 | 0 | 39,360,731 | (39,872,470) | 0 | 39,361,067 | (60,027,631) | 0 | 31,507,016 | 30,995,277 |
| 0999999999 - Gross Totals | | | | 1,263,064 | 0 | 43,983,122 | (47,740,321) | 36,567 | 44,480,905 | (66,404,854) | 209,186 | 47,210,531 | 45,516,889 |
| 1. Offset per SSAP No. 64 | | | | | | 0 | 0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | 43,983,122 | (47,740,321) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078 | TREASURY BOND | 912810-RK-6 | Treasury Bond Coupon Rate: 2.5 | 2,463,945 | 3,500,000 | 2,963,533 | 02/15/2045 | I |
| CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | TREASURY BOND | 912810-SJ-8 | Treasury Bond Coupon Rate: 2.25 | 4,107,933 | 6,548,545 | 4,186,494 | 08/15/2049 | I |
| LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | TREASURY BOND | 912810-SJ-8 | Treasury Bond Coupon Rate: 2.25 | 12,829,294 | 20,451,455 | 13,074,644 | 08/15/2049 | I |
| CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | TREASURY BOND | 912810-TH-1 | Treasury Bond Coupon Rate: 3.25 | 501,539 | 606,347 | 601,894 | 05/15/2042 | I |
| LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | TREASURY BOND | 912810-TH-1 | Treasury Bond Coupon Rate: 3.25 | 1,566,332 | 1,893,653 | 1,879,747 | 05/15/2042 | I |
| CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | TREASURY BOND | 912810-TQ-1 | Treasury Bond Coupon Rate: 3.875 | 1,519,770 | 1,697,771 | 1,717,871 | 02/15/2043 | I |
| LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | TREASURY BOND | 912810-TQ-1 | Treasury Bond Coupon Rate: 3.875 | 4,746,324 | 5,302,229 | 5,365,002 | 02/15/2043 | I |
| CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | Cash | 000000-00-0 | CASH | 14,642,810 | 14,642,810 | 14,642,810 | | V |
| LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | Cash | 000000-00-0 | CASH | 45,730,277 | 45,730,277 | 45,730,277 | | V |
| Barclays Bank, PLC G5GSEF7VJP5I7OUK5573 | Cash | 000000-00-0 | CASH | 450,000 | 450,000 | 450,000 | | IV |
| BNP Paribas R0MUWSFPU8MPRO8K5P83 | Cash | 000000-00-0 | CASH | 1,370,000 | 1,370,000 | 1,370,000 | | IV |
| Goldman Sachs International W22LROWP2IHZNBB6K528 | Cash | 000000-00-0 | CASH | 430,000 | 430,000 | 430,000 | | IV |
| Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54 | Cash | 000000-00-0 | CASH | 352,000 | 352,000 | 352,000 | | IV |
| 0199999999 - Total | | | | 90,710,224 | 102,975,087 | 92,764,272 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Goldman Sachs International W22LROWP2IHZNBB6K528 | Cash | 000000-00-0 | CASH | 330,000 | 330,000 | XXX | | IV |
| Goldman Sachs International W22LROWP2IHZNBB6K528 | Cash | 000000-00-0 | CASH | 350,000 | 350,000 | XXX | | IV |
| Barclays Bank, PLC G5GSEF7VJP5I7OUK5573 | Cash | 000000-00-0 | CASH | 329,000 | 329,000 | XXX | | IV |
| Citibank, N.A. 570DZWZ7FF32TWEFA76 | Cash | 000000-00-0 | CASH | 397,883 | 397,883 | XXX | | IV |
| Citibank, N.A. 570DZWZ7FF32TWEFA76 | Cash | 000000-00-0 | CASH | 363,524 | 363,524 | XXX | | IV |
| Citibank, N.A. 570DZWZ7FF32TWEFA76 | Cash | 000000-00-0 | CASH | 251,658 | 251,658 | XXX | | IV |
| CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88 | Cash | 000000-00-0 | CASH | 2,799,043 | 2,799,043 | XXX | | V |
| LCH/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219 | Cash | 000000-00-0 | CASH | 36,943,109 | 36,943,109 | XXX | | V |
| 0299999999 - Total | | | | 41,764,216 | 41,764,216 | XXX | XXX | XXX |

# SCHEDULE DB - PART E

## Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Restricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Unaffiliated) | | | | 0 | 0 | XXX |
| 0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Affiliated) | | | | 0 | 0 | XXX |
| 0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) | | | | 0 | 0 | XXX |
| 34535K-AC-2 | FORD CREDIT AUTO OWNER TRUST FO - USD | | 1.A FE | 1,498,900 | 1,500,000 | 11/16/2026 |
| 44935C-AC-5 | HART_25-A - USD | | 1.A FE | 858,876 | 859,000 | 09/15/2026 |
| 92868M-AC-3 | VALET_25-1 - USD | | 1.A FE | 1,029,686 | 1,029,000 | 10/20/2026 |
| 1049999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) | | | | 3,387,462 | 3,388,000 | XXX |
| 1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Unaffiliated) | | | | 3,387,462 | 3,388,000 | 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) | | | | 3,387,462 | 3,388,000 | XXX |
| 2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities | | | | 3,387,462 | 3,388,000 | 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 | FORDL_24-B - USD | | 1.A FE | 556,872 | 556,863 | 02/17/2026 |
| 000000-00-0 | GMCAR_24-2 - USD | | 1.A FE | 155,006 | 155,024 | 10/16/2025 |
| 000000-00-0 | GMCAR_24-3 - USD | | 1.A FE | 395,305 | 395,283 | 02/17/2026 |
| 000000-00-0 | HALST_24-B - USD | | 1.A FE | 234,730 | 234,664 | 12/15/2025 |
| 000000-00-0 | HART_24-B - USD | | 1.A FE | 457,958 | 457,807 | 05/15/2026 |
| 000000-00-0 | PILOT_24-1 - USD | | 1.A FE | 303,385 | 303,229 | 03/20/2026 |
| 000000-00-0 | BANK OF MONTREAL - USD | | 1.C FE | 1,050,112 | 1,050,000 | 03/03/2026 |
| 000000-00-0 | CANADIAN IMPERIAL BANK OF COMME - USD | | 1.F FE | 1,151,497 | 1,150,000 | 04/06/2026 |
| 000000-00-0 | LLOYDS BANK PLC - USD | | 1.G FE | 1,096,814 | 1,096,957 | 07/24/2025 |
| 000000-00-0 | LMA AMERICAS LLC - USD | | 1.G FE | 1,099,734 | 1,099,866 | 07/02/2025 |
| 000000-00-0 | STARBIRD FUNDING CORP - USD | | 1.G FE | 950,499 | 950,000 | 11/17/2025 |
| 000000-00-0 | SWEDBANK AB - USD | | 1.C FE | 1,149,926 | 1,150,000 | 03/04/2026 |
| 000000-00-0 | TOTALENERGIES CAPITAL SA - USD | | 1.G FE | 1,678,092 | 1,678,332 | 10/14/2025 |
| 000000-00-0 | UBS AG (LONDON BRANCH) - USD | | 1.C FE | 1,100,059 | 1,100,000 | 12/05/2025 |
| 000000-00-0 | WESTPAC BANKING CORP - USD | | 1.C FE | 1,201,538 | 1,200,000 | 01/16/2026 |
| 000000-00-0 | BOFA SECURITIES INC. SLRPIG 4.6 - USD | | 2.B FE | 11,100,000 | 11,100,000 | 10/03/2025 |
| 000000-00-0 | CITIGROUP GLOBAL MARKETS INC. S - USD | | 2.B FE | 4,300,000 | 4,300,000 | 10/03/2025 |
| 9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type) | | | | 27,981,527 | 27,978,025 | XXX |
| 36269F-AC-0 | GMALT_24-1 - USD | | 1.A FE | 68,858 | 68,845 | 08/20/2025 |
| 06050F-QM-7 | BANK OF AMERICA NA - USD | | 1.C FE | 1,201,105 | 1,200,000 | 10/23/2025 |
| 06745G-CH-2 | BARCLAYS BANK PLC (NEW YORK BRA - USD | | 1.E FE | 1,100,476 | 1,100,000 | 12/31/2025 |
| 05593D-D2-6 | BNP PARIBAS (NEW YORK BRANCH) - USD | | 1.E FE | 650,852 | 650,159 | 11/13/2025 |
| 05593D-F8-1 | BNP PARIBAS (NEW YORK BRANCH) - USD | | 1.E FE | 1,101,431 | 1,100,000 | 03/04/2026 |
| 22532X-YU-6 | CREDIT AGRICOLE CORPORATE AND I - USD | | 1.E FE | 1,300,474 | 1,300,000 | 08/14/2025 |
| 22536W-KJ-4 | CREDIT INDUSTRIEL ET COMMERCIAL - USD | | 1.E FE | 900,679 | 900,000 | 02/06/2026 |
| 22536W-KS-4 | CREDIT INDUSTRIEL ET COMMERCIAL - USD | | 1.E FE | 1,101,626 | 1,100,000 | 03/03/2026 |
| 40435R-VV-0 | HSBC BANK USA NA - USD | | 1.D FE | 550,699 | 550,000 | 10/21/2025 |
| 51501Y-ZN-5 | LANDESBANK BADEN WUERTTEMBERG ( - USD | | 1.C FE | 1,250,698 | 1,250,000 | 01/16/2026 |
| 60683D-N6-2 | MITSUBISHI UFJ TRUST AND BANKIN - USD | | 1.E FE | 700,497 | 700,000 | 01/07/2026 |
| 60683D-YL-7 | MITSUBISHI UFJ TRUST AND BANKIN - USD | | 1.E FE | 750,006 | 750,000 | 07/01/2025 |
| 60710T-E9-8 | MIZUHO BANK LTD (NEW YORK BRANC - USD | | 1.E FE | 1,150,147 | 1,150,072 | 02/25/2026 |
| 60710T-YU-9 | MIZUHO BANK LTD (NEW YORK BRANC - USD | | 1.E FE | 1,200,486 | 1,200,000 | 10/15/2025 |
| 86565G-JU-5 | SUMITOMO MITSUI BANKING CORP (N - USD | | 1.E FE | 1,250,435 | 1,250,000 | 01/22/2026 |
| 86564P-2P-5 | SUMITOMO MITSUI TRUST BANK LTD - USD | | 1.E FE | 1,202,089 | 1,200,000 | 01/20/2026 |
| 86564P-2X-8 | SUMITOMO MITSUI TRUST BANK LTD - USD | | 1.E FE | 1,300,120 | 1,300,000 | 07/28/2025 |
| 86959T-FP-6 | SVENSKA HANDELSBANKEN AB (NEW Y - USD | | 1.C FE | 750,082 | 750,000 | 07/15/2025 |
| 86959T-KQ-8 | SVENSKA HANDELSBANKEN AB (NEW Y - USD | | 1.C FE | 1,200,344 | 1,200,000 | 01/21/2026 |
| 90275D-TK-6 | UBS AG (STAMFORD BRANCH) - USD | | 1.C FE | 500,045 | 500,000 | 07/11/2025 |
| 06054C-FR-1 | BOFA SECURITIES INC - USD | | 1.E FE | 1,450,184 | 1,450,000 | 07/18/2025 |
| 56274W-EJ-5 | MANHATTAN ASSET FUNDING COMPANY - USD | | 1.G FE | 1,000,268 | 1,000,000 | 08/19/2025 |
| 78014X-NA-1 | ROYAL BANK OF CANADA - USD | | 1.E FE | 850,050 | 850,000 | 07/11/2025 |
| 83368Y-NY-9 | SOCIETE GENERALE SA - USD | | 1.E FE | 1,500,379 | 1,500,000 | 07/17/2025 |
| 89236T-MM-4 | TOYOTA MOTOR CREDIT CORP - USD | | 1.E FE | 1,350,230 | 1,350,000 | 09/17/2025 |
| BYM5XT-TA-7 | BOFA SECURITIES INC. SLRPA 4.39 - USD | | 1.A FE | 1,541,275 | 1,541,275 | 07/01/2025 |
| BYM3VZ-3R-1 | CITIGROUP GLOBAL MARKETS INC. S - USD | | 2.B FE | 7,300,000 | 7,300,000 | 08/04/2025 |
| BYM5XT-QS-1 | MIZUHO SECURITIES USA LLC SLRPA - USD | | 1.A FE | 30,078,889 | 30,078,889 | 07/01/2025 |
| BYM5XT-SN-0 | TD SECURITIES (USA) LLC SLRPA 4 - USD | | 1.A FE | 29,776,909 | 29,776,909 | 07/01/2025 |
| 9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type) | | | | 94,079,334 | 94,066,148 | XXX |
| 9999999999 - Totals | | | | 125,448,323 | 125,432,173 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ 8,622,892 Book/Adjusted Carrying Value $ 8,646,328
2. Average balance for the year Fair Value $ 115,847,120 Book/Adjusted Carrying Value $ 115,805,562
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 102,732,173 NAIC 2 $ 22,700,000 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<br>CUSIP Identification | 2<br>Description | 3<br>Restricted Asset Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| | NONE | | | | | |
| 9999999999 - Totals | | | | | | XXX |

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

# SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 6 | 7 | 8 | |
| Depository | | 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 | (29,407,032) | (52,122,439) | (42,523,105) | XXX. |
| JPMorgan Chase Bank, N.A. | Columbus, OH | | 3.570 | 250,758 | 0 | 29,385,944 | 27,417,508 | 22,381,188 | XXX. |
| The Bank of New York Mellon | New York, NY | | 1.050 | 259,548 | 0 | 49,772,637 | 49,915,191 | 25,689,320 | XXX. |
| Wells Fargo Bank, N.A. | Sioux Falls, SD | | 0.000 | 0 | 0 | 9,612,194 | 363,095 | 5,538,965 | XXX. |
| Royal Bank of Canada | Toronto, Ontario | | 0.000 | 0 | 0 | 8,558,471 | 8,637,920 | 8,645,090 | XXX. |
| Federal Home Loan Bank of Des Moines | Des Moines, IA | | 4.750 | 603 | 0 | 378,963 | 373,018 | 366,673 | 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 | 42,795 | 32,874 | 32,013 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 510,909 | 0 | 68,343,972 | 34,617,167 | 20,130,144 | 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 | 510,909 | 0 | 68,343,972 | 34,617,167 | 20,130,144 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total - Cash | | XXX | XXX | 510,909 | 0 | 68,343,972 | 34,617,167 | 20,130,144 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Restricted Asset Code | 4<br>Date Acquired | 5<br>Stated Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| | TREASURY BILL | | 06/26/2025 | 5.250 | 07/03/2025 | 19,995,482 | 0 | 9,029 |
| | TREASURY BILL | | 06/26/2025 | 5.250 | 07/01/2025 | 30,000,000 | 0 | 16,875 |
| | TREASURY BILL | | 06/30/2025 | 5.250 | 07/08/2025 | 14,987,990 | 0 | 1,714 |
| 0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC) | | | | | | 64,983,472 | 0 | 27,618 |
| | TERRITORIAL BANK OF AMERICAN | | 06/15/2020 | 2.000 | 12/15/2025 | 50,000 | 0 | 0 |
| 0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated) | | | | | | 50,000 | 0 | 0 |
| 0489999999. Total - Issuer Credit Obligations (Unaffiliated) | | | | | | 65,033,472 | 0 | 27,618 |
| 0499999999. Total - Issuer Credit Obligations (Affiliated) | | | | | | 0 | 0 | 0 |
| 0509999999. Total - Issuer Credit Obligations | | | | | | 65,033,472 | 0 | 27,618 |
| 31846V-41-9 | FIRST AMERICAN TREASURY OBL MONEY MARKET MUTUAL FUND | | 11/16/2018 | 4.290 | | 10,000 | 33 | 205 |
| 94975H-29-6 | WELLS FARGO TREASURY PLUS MONEY MARKET MUTUAL FUND | | 11/16/2018 | 4.290 | | 70,000 | 239 | 1,471 |
| 857492-86-2 | STATE ST TR PL MM-PREM | | 06/25/2025 | 4.290 | | 81,349,071 | 454,000 | 95,233 |
| 8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 81,429,071 | 454,272 | 96,909 |
| 8589999999. Total Cash Equivalents (Unaffiliated) | | | | | | 146,462,543 | 454,272 | 124,527 |
| 8599999999. Total Cash Equivalents (Affiliated) | | | | | | 0 | 0 | 0 |
| 8609999999 - Total Cash Equivalents | | | | | | 146,462,543 | 454,272 | 124,527 |