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

QUARTERLY STATEMENT

AS OF MARCH 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company of New York

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 61360 Employer's ID Number 53-0242530

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

Country of Domicile United States of America

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

Incorporated/Organized 06/11/1917 Commenced Business 09/18/1917

Statutory Home Office 5780 Powers Ferry Road, NW (Street and Number), Atlanta, GA, US 30327-4390 (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 1000 Woodbury Road, Suite 208 (Street and Number)

Woodbury, NY, US 11797 (City or Town, State, Country and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

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

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

OFFICERS

President	Amelia Jane Vaillancourt #	SVP and Treasurer	Michelle P Luk
Secretary	Melissa Ann O'Donnell	SVP and Appointed Actuary	Kyle Andrew Puffer

OTHER

Curtis Jerome Heaser, VP & Chief Financial Officer	Michael Robert Katz, Senior Vice President	Tony Donghui Oh, SVP & Chief Accounting Officer
Francis Gerard O'Neill, SVP & Chief Risk Officer	My Chi To, EVP & Chief Legal Officer	Matthew Toms, Senior Vice President

DIRECTORS OR TRUSTEES

Carol Valentine Coleman, Director	Richard Michael Conley, Director	James Roderick Gelder, Director
Curtis Jerome Heaser, Director	Michelle P Luk, Director	Francis Gerard O'Neill, Director
Kyle Andrew Puffer, Director	Charles Bruce Updike, 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.

Amelia Jane Vaillancourt President	Melissa Ann O'Donnell Secretary	Michelle P Luk Treasurer
Subscribed and sworn to before me this 15th day of April 2025	Subscribed and sworn to before me this 28th day of April 2025	Subscribed and sworn to before me this 28th day of April 2025

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

ANTHONY JINGY ZHANG NOTARY PUBLIC NO. 01ZH0012682 QUALIFIED IN NEW YORK COUNTY COMM. EXPIRES 08-25-2027 STATE OF NEW YORK

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...........

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ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,119,408,163	0	1,119,408,163	1,127,619,154
2.	Stocks:				
	2.1 Preferred stocks	23,574,276	0	23,574,276	5,078,449
	2.2 Common stocks	2,548,736	0	2,548,736	2,246,536
3.	Mortgage loans on real estate:				
	3.1 First liens	100,993,499	0	100,993,499	102,600,308
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (16,176,428)), cash equivalents ($ 12,700,100) and short-term investments ($ 65,197,650)	61,721,321	0	61,721,321	117,796,713
6.	Contract loans (including $ 0 premium notes)	56,333,737	80,461	56,253,276	56,865,271
7.	Derivatives	662,935	0	662,935	864,689
8.	Other invested assets	12,588,366	0	12,588,366	3,836,505
9.	Receivables for securities	657,990	0	657,990	986,740
10.	Securities lending reinvested collateral assets	46,323,069	0	46,323,069	39,114,870
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,424,812,091	80,461	1,424,731,630	1,457,009,234
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	11,555,055	0	11,555,055	11,241,944
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(6,626,082)	59,211	(6,685,293)	(7,123,216)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	6,228,487	0	6,228,487	4,423,982
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	48,723,054	0	48,723,054	27,847,681
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	3,196,643	0	3,196,643	4,365,567
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	1,972,789
18.2	Net deferred tax asset	46,811,694	39,252,398	7,559,296	7,740,991
19.	Guaranty funds receivable or on deposit	207,911	0	207,911	205,254
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	484	484	0	0
24.	Health care ($ 0) and other amounts receivable	66,875	66,875	0	0
25.	Aggregate write-ins for other than invested assets	341,664	16,561	325,103	235,616
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,535,317,876	39,475,990	1,495,841,887	1,507,919,842
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	428,241,495	0	428,241,495	461,566,722
28.	Total (Lines 26 and 27)	1,963,559,372	39,475,990	1,924,083,382	1,969,486,564
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Miscellaneous assets	341,664	16,561	325,103	235,616
2502.					
2503.					
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)	341,664	16,561	325,103	235,616

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 833,873,962 less $ 0 included in Line 6.3 (including $ 882,448 Modco Reserve)	833,873,962	844,538,944
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	36,114,389	36,173,973
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	37,314,054	38,739,865
4. Contract claims:		
4.1 Life	9,504,875	12,743,353
4.2 Accident and health	23,762,076	31,835,334
5. Policyholders' dividends/refunds to members $ 41,854 and coupons $ 0 due and unpaid	41,854	17,270
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)	1,280,218	1,273,149
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	118,447	137,832
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	47,105
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 26,731,249 ceded	26,731,249	6,294,629
9.4 Interest Maintenance Reserve	721,920	2,134,908
10. Commissions to agents due or accrued-life and annuity contracts $ 131,878 , accident and health $ 1,177,872 and deposit-type contract funds $ 0	1,309,751	1,186,546
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	557,025	575,291
13. Transfers to Separate Accounts due or accrued (net) (including $ 451,336 accrued for expense allowances recognized in reserves, net of reinsured allowances)	218,648	184,026
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,910,257)	(1,220,550)
15.1 Current federal and foreign income taxes, including $ (500,407) on realized capital gains (losses)	2,799,011	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	1,000,968	975,867
17. Amounts withheld or retained by reporting entity as agent or trustee	22,353	46,525
18. Amounts held for agents' account, including $ 120,459 agents' credit balances	120,459	75,910
19. Remittances and items not allocated	6,817,931	12,943,352
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $ 0 and interest thereon $ 0	0	0
23. Dividends to stockholders declared and unpaid	0	24,000,000
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	13,081,444	11,592,750
24.02 Reinsurance in unauthorized and certified ($ 0) companies	2,985,032	196,229
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	10,507,850	9,247,172
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	115,780	28,680
24.09 Payable for securities	880,231	2,001,381
24.10 Payable for securities lending	46,323,069	39,114,870
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	6,741,466	6,373,263
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,061,033,802	1,081,257,675
27. From Separate Accounts Statement	428,241,495	461,566,722
28. Total liabilities (Lines 26 and 27)	1,489,275,298	1,542,824,397
29. Common capital stock	2,755,726	2,755,726
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	112,701,001	113,422,253
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	228,881,164	228,881,164
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	90,470,193	81,603,024
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	432,052,359	423,906,441
38. Totals of Lines 29, 30 and 37	434,808,085	426,662,167
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,924,083,382	1,969,486,564
DETAILS OF WRITE-INS		
2501. Unclaimed property	4,998,748	4,843,829
2502. Margin call collateral	1,083,596	1,083,596
2503. Lifeline deposits payable	533,813	301,216
2598. Summary of remaining write-ins for Line 25 from overflow page	125,309	144,622
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,741,466	6,373,263
3101. Deferred gain on reinsurance	112,701,001	113,422,253
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)	112,701,001	113,422,253
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	34,644,430	35,493,463	138,552,984
2.	Considerations for supplementary contracts with life contingencies	(73,187)	401,585	610,410
3.	Net investment income	17,500,760	17,716,573	70,768,055
4.	Amortization of Interest Maintenance Reserve (IMR)	(366,486)	(252,591)	(1,232,067)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,967,710	2,248,472	17,401,879
7.	Reserve adjustments on reinsurance ceded	(16,018,514)	(11,739,605)	(58,407,767)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,362,089	2,537,130	10,026,049
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	353,416	404,749	1,448,031
9.	Totals (Lines 1 to 8.3)	40,370,218	46,809,777	179,167,575
10.	Death benefits	16,812,583	16,467,848	59,391,673
11.	Matured endowments (excluding guaranteed annual pure endowments)	12,290	3,330	16,598
12.	Annuity benefits	784,488	1,109,462	4,700,000
13.	Disability benefits and benefits under accident and health contracts	14,626,302	20,717,957	94,924,699
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	12,559,437	7,655,686	48,492,976
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	501,205	667,562	(609,554)
18.	Payments on supplementary contracts with life contingencies	1,050,469	650	3,025,909
19.	Increase in aggregate reserves for life and accident and health contracts	(10,724,566)	(7,893,075)	(34,847,573)
20.	Totals (Lines 10 to 19)	35,622,207	38,729,421	175,094,728
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,584,525	1,777,219	6,942,903
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	3,843,752	4,009,748	15,632,907
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,472,430	1,330,409	6,354,137
25.	Increase in loading on deferred and uncollected premiums	74,346	367,514	262,632
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(18,678,972)	(12,761,489)	(66,418,406)
27.	Aggregate write-ins for deductions	27,115	11,585	460,299
28.	Totals (Lines 20 to 27)	23,945,402	33,464,408	138,329,200
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	16,424,815	13,345,369	40,838,375
30.	Dividends to policyholders and refunds to members	389,618	390,670	1,277,940
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	16,035,197	12,954,699	39,560,435
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,392,580	2,733,680	5,343,798
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)	12,642,617	10,221,019	34,216,637
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (27,382) (excluding taxes of $ (473,025) transferred to the IMR)	(103,171)	(320,694)	(934,728)
35.	Net income (Line 33 plus Line 34)	12,539,446	9,900,325	33,281,909
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	426,662,167	456,064,846	456,064,846
37.	Net income (Line 35)	12,539,446	9,900,325	33,281,909
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 154,810	552,599	183,380	14,698
39.	Change in net unrealized foreign exchange capital gain (loss)	29,783	(12,305)	(27,538)
40.	Change in net deferred income tax	878,616	600,692	1,124,923
41.	Change in nonadmitted assets	(855,779)	(1,893,753)	(1,962,869)
42.	Change in liability for reinsurance in unauthorized and certified companies	(2,788,803)	(240,681)	(2,154)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(1,488,693)	(1,059,044)	(4,499,060)
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	(721,252)	(721,252)	(12,332,589)
52.	Dividends to stockholders	0	(21,000,000)	(45,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	8,145,918	(14,242,638)	(29,402,680)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	434,808,085	441,822,208	426,662,167
	DETAILS OF WRITE-INS			
08.301.	Fee income	317,048	336,029	1,334,373
08.302.	Miscellaneous income	36,368	68,720	113,658
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)	353,416	404,749	1,448,031
2701.	Reinsurance expense	27,115	11,585	100,144
2702.	Miscellaneous expense	0	0	360,155
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	27,115	11,585	460,299
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	32,186,578	29,493,770	140,612,969
2.	Net investment income	16,595,487	17,950,363	70,549,364
3.	Miscellaneous income	4,635,168	3,009,442	17,387,283
4.	Total (Lines 1 to 3)	53,417,234	50,453,575	228,549,616
5.	Benefit and loss related payments	74,087,254	54,420,935	264,645,312
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(18,713,594)	(12,765,251)	(66,509,316)
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,019,527	7,025,265	30,877,504
8.	Dividends paid to policyholders	357,965	365,134	1,280,163
9.	Federal and foreign income taxes paid (recovered) net of $ (177,188) tax on capital gains (losses)	(1,879,627)	(435,939)	6,302,385
10.	Total (Lines 5 through 9)	60,871,525	48,610,143	236,596,048
11.	Net cash from operations (Line 4 minus Line 10)	(7,454,291)	1,843,432	(8,046,432)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	41,884,951	71,452,728	235,078,551
	12.2 Stocks	(431)	0	20,011
	12.3 Mortgage loans	1,606,809	1,548,895	6,281,762
	12.4 Real estate	0	0	0
	12.5 Other invested assets	739,607	255,963	295,971
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(91,599)	189	3,071
	12.7 Miscellaneous proceeds	530,504	10,254,490	6,734,212
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	44,669,842	83,512,265	248,413,579
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	59,767,953	27,716,437	152,761,135
	13.2 Stocks	2,812,950	0	1,300,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	8,329,349	216,472	970,540
	13.7 Total investments acquired (Lines 13.1 to 13.6)	70,910,253	27,932,909	155,031,675
14.	Net increase/(decrease) in contract loans and premium notes	(602,188)	(1,948,607)	(4,995,815)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(25,638,223)	57,527,963	98,377,719
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,425,812)	(2,403,038)	(8,026,140)
	16.5 Dividends to stockholders	24,000,000	45,000,000	45,000,000
	16.6 Other cash provided (applied)	2,442,934	(48,018,587)	(14,165,086)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(22,982,878)	(95,421,625)	(67,191,225)
	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)	(56,075,392)	(36,050,229)	23,140,061
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	117,796,701	94,656,640	94,656,640
	19.2 End of period (Line 18 plus Line 19.1)	61,721,309	58,606,411	117,796,701

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

20.0001. Principle Based Bond Definition	24,958,250	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	37,347,969	37,783,012	143,996,161
2.	Group life	2,237,479	2,382,334	9,944,650
3.	Individual annuities	71,601	40,595	483,014
4.	Group annuities	0	0	0
5.	Accident & health	21,797,885	23,421,981	92,009,881
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	61,454,934	63,627,922	246,433,707
9.	Deposit-type contracts	0	(213,488)	0
10.	Total (Lines 8 and 9)	61,454,934	63,414,434	246,433,707

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of ReliaStar Life Insurance Company of New York (the "Company" or "RNY") are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services ("NYDFS").

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

The NYDFS superintendent approved a permitted accounting practice that allows the Company to hold reserves computed in accordance with VM-A and VM-C for individual term life policies that convert into universal life policies, instead of Valuation Manual 20: Requirements for Principle-Based Reserves for Life Products ("VM-20") reserves as required by the valuation manual. As of March 31, 2025, there were 104 such policies with total face amount of $22,535,000 and reserves of $396,201.

Other than the permitted practice above, the Company did not have any prescribed or permitted practices as of March 31, 2025 and December 31, 2024.

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income:					
(1) RNY State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 12,539,446	$ 33,281,909
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 12,539,446	$ 33,281,909
Surplus:					
(5) RNY State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 434,808,085	$ 426,662,167
(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	$ 434,808,085	$ 426,662,167

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 March 31, 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 $24,029,277 and ABS' of $928,973. The measurement basis for the transferred securities did not change. There is no change to the Company's net income or capital and surplus.

The company adopted a practical expedient of holding 101% of account value as the reserve for an immaterial closed block of fixed indexed annuities. The impact to surplus is zero.

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 Company did not have any Other than Temporary Impairment ("OTTI") recognized in accordance with asset-backed securities subject to SSAP No. 43 as of March 31, 2025 due to intent to sell or inability or lack of intent to hold to recovery.

(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 January 1, 2025 to March 31, 2025.

(4) The following table shows all impaired securities at March 31, 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	$	311,917
	2. 12 Months or Longer	$	33,302,253
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	42,674,422
	2. 12 Months or Longer	$	215,257,726

(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	$ 46,323,069

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

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

H. Repurchase Agreements Transactions Accounted for as a Sale
None

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

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

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

No significant change

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 March 31, 2025, the Company had $64,032,341 outstanding receivable including principle and interest from Voya Financial, Inc. and no outstanding payable under reciprocal loan agreement between the Company and Voya Financial, Inc.

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

None

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

A. Defined Benefit Plan

None

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

None

14. Liabilities, Contingencies, and Assessments

No significant change

15. Leases

No significant change

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

No significant change

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

None

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

None

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

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 March 31, 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	—	6,269	—	—	6,269
Total Bonds	$ —	$ 6,269	$ —	$ —	$ 6,269
Preferred stock	8	999,117	1,543,443	—	2,542,568
Common stock	703,620	—	1,845,116	—	2,548,736
Separate account assets	428,241,495	—	—	—	428,241,495
Total assets at fair value/NAV	$ 428,945,123	$ 1,005,386	$ 3,388,559	$ —	$ 433,339,068
b. Liabilities at fair value					
Deposit type contracts	$ —	$ 25,805,215	$ —	$ —	$ 25,805,215
Derivatives liabilities					
Foreign exchange contracts	—	(190,609)	—	—	(190,609)
Total liabilities at fair value	$ —	$ 25,614,606	$ —	$ —	$ 25,614,606

(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 for the year ended March 31, 2025:

Description	Beginning balance at January 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 March 31, 2025
a. Assets										
Preferred Stock	$ 1,525,766	$ —	$ —	$ —	$ 17,677	$ —	$ —	$ —	$ —	$ 1,543,443
Common Stock	1,417,410	—	—	—	114,757	312,949	—	—	—	1,845,116
Total Assets	$ 2,943,176	$ —	$ —	$ —	$ 132,434	$ 312,949	$ —	$ —	$ —	$ 3,388,559
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

There were no transfers into or out of Level 3 during the period of January 1, 2025 to March 31, 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 March 31, 2025:

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 674,216,841	$ 723,012,433	$ 35,339,666	$ 595,112,116	$ 43,765,059	$ —	$ —
Asset-Backed Securities	364,306,388	396,395,730	—	363,459,179	847,209	—	—
Preferred stock	23,162,791	23,574,276	8	18,277,154	4,885,629	—	—
Common stock	2,548,736	2,548,736	703,620	—	1,845,116	—	—
Mortgage loans	97,150,069	100,993,499	—	—	97,150,069	—	—
Contract loans	56,253,276	56,253,276	—	56,253,276	—	—	—
Other invested assets	9,927,665	10,881,242	—	9,927,665	—	—	—
Cash equivalents and short-term investments	77,897,437	77,897,750	13,873,170	64,024,267	—	—	—
Derivatives							
Foreign exchange contracts	903,368	662,935	—	903,368	—	—	—
Separate account assets	428,241,495	428,241,495	428,241,495	—	—	—	—
Total Assets	$ 1,734,608,066	$ 1,820,461,372	$ 478,157,959	$ 1,107,957,025	$ 148,493,082	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 11,036,409	$ 11,508,839	$ —	$ —	$ 11,036,409	$ —	$ —
Deposit type contracts	25,805,215	25,805,215	—	25,805,215	—	—	—
Derivatives							
Foreign exchange contracts	(76,344)	115,780	—	(76,344)	—	—	—
Total Liabilities	$ 36,765,280	$ 37,429,834	$ —	$ 25,728,871	$ 11,036,409	$ —	$ —

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 March 31, 2025 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to March 31, 2025 through May 13, 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 March 31, 2025 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to March 31, 2025 through May 13, 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 at December 31, 2024 were $41,110,799. As of March 31, 2025, $20,465,544 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $11,264,550 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group life, accident and health and stop loss lines of insurance. Therefore, there has been a $9,380,705 favorable prior-year development since December 31, 2024. The change 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.

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.
Entities created and sold during the quarter.

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. 0001163710

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

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

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

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

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

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

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). 06/15/2021

6.4 By what department or departments?
New York

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 8,382,801	$ 7,422,794
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 76,205,029	$ 64,024,267
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 423	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 84,588,253	$ 71,447,061
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 76,205,028	$ 64,024,267

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.	$ 46,343,606
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 46,323,069
16.3	Total payable for securities lending reported on the liability page.	$ 46,323,069

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	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 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

17.4 If yes, give full information relating thereto:

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Voya Investment Management LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
108934	Voya Investment Management LLC	MZJU01BGQ7J1KULQSB89	SEC	DS

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

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	0
1.12 Residential Mortgages	$	0
1.13 Commercial Mortgages	$	97,506,820
1.14 Total Mortgages in Good Standing	$	97,506,820
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	3,486,679
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)	$	100,993,499
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	67.960 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	12.090 %

3.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date $ 0

3.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date $ 0

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	51,156	0	28,465	0	79,621	0
2.	Alaska AK	L	649	0	10,695	0	11,344	0
3.	Arizona AZ	L	97,921	0	94,131	0	192,052	0
4.	Arkansas AR	L	58,568	0	24,656	0	83,223	0
5.	California CA	L	435,239	600	757,914	0	1,193,753	0
6.	Colorado CO	L	57,709	0	135,319	0	193,028	0
7.	Connecticut CT	L	1,000,684	0	312,897	0	1,313,581	0
8.	Delaware DE	L	44,585	0	124,803	0	169,388	0
9.	District of Columbia DC	L	20,013	0	41,385	0	61,398	0
10.	Florida FL	L	923,580	16,525	421,480	0	1,361,585	0
11.	Georgia GA	L	168,894	300	86,231	0	255,425	0
12.	Hawaii HI	L	30,068	0	51,601	0	81,670	0
13.	Idaho ID	L	5,508	0	2,564	0	8,072	0
14.	Illinois IL	L	230,407	750	171,853	0	403,009	0
15.	Indiana IN	L	246,031	0	38,739	0	284,770	0
16.	Iowa IA	L	19,756	0	4,838	0	24,594	0
17.	Kansas KS	L	14,078	0	29,248	0	43,325	0
18.	Kentucky KY	L	88,708	0	29,341	0	118,048	0
19.	Louisiana LA	L	18,956	0	27,329	0	46,285	0
20.	Maine ME	L	29,121	150	35,532	0	64,803	0
21.	Maryland MD	L	218,728	0	143,759	0	362,487	0
22.	Massachusetts MA	L	232,178	150	235,190	0	467,518	0
23.	Michigan MI	L	74,706	0	58,442	0	133,148	0
24.	Minnesota MN	L	78,611	0	40,534	0	119,146	0
25.	Mississippi MS	L	9,100	0	73,388	0	82,488	0
26.	Missouri MO	L	70,856	300	149,386	0	220,542	0
27.	Montana MT	L	11,177	0	3,312	0	14,489	0
28.	Nebraska NE	L	13,111	0	6,875	0	19,986	0
29.	Nevada NV	L	25,601	0	36,604	0	62,205	0
30.	New Hampshire NH	L	49,909	198	14,718	0	64,825	0
31.	New Jersey NJ	L	1,222,387	0	1,108,744	0	2,331,131	0
32.	New Mexico NM	L	9,916	0	15,339	0	25,255	0
33.	New York NY	L	31,382,099	48,705	17,298,288	0	48,729,092	0
34.	North Carolina NC	L	449,918	300	89,057	0	539,274	0
35.	North Dakota ND	L	21,196	0	1,594	0	22,790	0
36.	Ohio OH	L	225,268	0	91,916	0	317,184	0
37.	Oklahoma OK	L	19,502	0	10,522	0	30,024	0
38.	Oregon OR	L	16,726	0	65,169	0	81,895	0
39.	Pennsylvania PA	L	681,339	900	362,974	0	1,045,212	0
40.	Rhode Island RI	L	62,126	0	30,367	0	92,492	0
41.	South Carolina SC	L	225,600	50	29,579	0	255,229	0
42.	South Dakota SD	L	13,765	0	32,961	0	46,726	0
43.	Tennessee TN	L	122,931	0	71,134	0	194,065	0
44.	Texas TX	L	206,916	150	281,259	0	488,325	0
45.	Utah UT	L	23,090	0	25,158	0	48,248	0
46.	Vermont VT	L	33,796	0	16,280	0	50,076	0
47.	Virginia VA	L	184,705	1,623	190,650	0	376,979	0
48.	Washington WA	L	52,059	0	199,820	0	251,879	0
49.	West Virginia WV	L	34,111	100	10,333	0	44,545	0
50.	Wisconsin WI	L	43,786	0	26,013	0	69,799	0
51.	Wyoming WY	L	9,116	0	7,811	0	16,927	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	5,306	0	0	0	5,306	0
55.	U.S. Virgin Islands VI	N	76	0	0	0	76	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	1,990	0	0	0	1,990	0
58.	Aggregate Other Aliens OT	XXX	216,674	800	0	0	217,474	0
59.	Subtotal	XXX	39,590,005	71,601	23,156,194	0	62,817,801	0
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	347,467	0	0	0	347,467	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	156,459	0	0	0	156,459	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	40,093,931	71,601	23,156,194	0	63,321,726	0
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97	Totals (All Business)	XXX	40,093,931	71,601	23,156,194	0	63,321,726	0
98.	Less Reinsurance Ceded	XXX	30,527,885	129,925	404,152	0	31,061,961	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	9,566,046	(58,323)	22,752,043	0	32,259,765	0
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	216,674	800	0	0	217,474	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	216,674	800	0	0	217,474	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 51
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 6

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
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				
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

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 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		88-3236443		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
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		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	
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	

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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	
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	

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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	UDP	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	RE	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	
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	

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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	UIP	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		88-3236443		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			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		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	
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	

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		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.

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	125,084	144,186
2505. Suspense and clearing account	197	428
2506. Derivative payable	28	8
2597. Summary of remaining write-ins for Line 25 from overflow page	125,309	144,622

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	102,600,308	108,882,071
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	1,606,809	6,281,762
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	100,993,499	102,600,308
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	100,993,499	102,600,308
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	100,993,499	102,600,308

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,836,508	4,123,973
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	8,979,017	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	8,681	0
5.	Unrealized valuation increase/(decrease)	517,383	21,538
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	739,607	295,971
8.	Deduct amortization of premium, depreciation and proportional amortization	3,285	13,031
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	10,328	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	12,588,369	3,836,508
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	12,588,369	3,836,508

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,134,944,121	1,219,663,415
2.	Cost of bonds and stocks acquired	83,697,641	161,204,307
3.	Accrual of discount	1,009,841	3,801,900
4.	Unrealized valuation increase/(decrease)	(34,959)	(10,253)
5.	Total gain (loss) on disposals	(826,110)	(3,263,803)
6.	Deduct consideration for bonds and stocks disposed of	71,983,977	242,452,928
7.	Deduct amortization of premium	367,699	2,685,524
8.	Total foreign exchange change in book/adjusted carrying value	543,621	(531,074)
9.	Deduct current year's other than temporary impairment recognized	1,455,016	993,113
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,702	211,194
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,145,531,165	1,134,944,121
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,145,531,165	1,134,944,121

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	220,148,592	11,268,987	7,751,131	(90,797)	223,575,651	0	0	220,148,592
2.	NAIC 2 (a)	473,719,858	31,986,944	32,937,348	428,195	473,197,649	0	0	473,719,858
3.	NAIC 3 (a)	21,665,033	1,186,246	1,347,676	(988,067)	20,515,536	0	0	21,665,033
4.	NAIC 4 (a)	5,383,415	340,342	133,141	592,201	6,182,817	0	0	5,383,415
5.	NAIC 5 (a)	1,402,620	3,989	15,000	(677,446)	714,163	0	0	1,402,620
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total ICO	722,319,518	44,786,508	42,184,296	(735,914)	724,185,816	0	0	722,319,518
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	330,449,350	20,288,997	24,382,638	1,348,884	327,704,593	0	0	330,449,350
9.	NAIC 2	55,574,980	1,000,000	5,706,749	(959,715)	49,908,516	0	0	55,574,980
10.	NAIC 3	10,242,176	0	438,277	15,700	9,819,599	0	0	10,242,176
11.	NAIC 4	5,404,022	0	49,911	6,755	5,360,866	0	0	5,404,022
12.	NAIC 5	3,629,108	0	47,977	14,754	3,595,885	0	0	3,629,108
13.	NAIC 6	0	0	236	6,506	6,270	0	0	0
14.	Total ABS	405,299,636	21,288,997	30,625,788	432,884	396,395,729	0	0	405,299,636
	PREFERRED STOCK								
15.	NAIC 1	3,002,675	500,000	0	0	3,502,675	0	0	3,002,675
16.	NAIC 2	2,075,766	17,979,233	0	16,594	20,071,593	0	0	2,075,766
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	8	0	0	0	8	0	0	8
21.	Total Preferred Stock	5,078,449	18,479,233	0	16,594	23,574,276	0	0	5,078,449
22.	Total ICO, ABS & Preferred Stock	1,132,697,603	84,554,738	72,810,084	(286,436)	1,144,155,821	0	0	1,132,697,603

(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 $ 1,173,382 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	65,197,650	XXX	65,197,650	782,734	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	76,205,029	40,008,761
2.	Cost of short-term investments acquired	4,248,464,300	11,382,961,695
3.	Accrual of discount	3,335	0
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	4,259,475,014	11,346,765,427
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)	65,197,650	76,205,029
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	65,197,650	76,205,029

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)	836,009
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	224,984
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	0
6.	Considerations received/(paid) on terminations	0
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(513,838)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	547,155
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	547,155

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	547,155	
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)		547,155
4.	Part D, Section 1, Column 6	662,935	
5.	Part D, Section 1, Column 7	(115,780)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	979,712	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		979,712
10.	Part D, Section 1, Column 9	1,006,202	
11.	Part D, Section 1, Column 10	(26,490)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	158,255	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	158,255	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	30,198,823	28,300,000
2.	Cost of cash equivalents acquired	43,692,627	492,613,627
3.	Accrual of discount	0	5,099
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(91,350)	(96)
6.	Deduct consideration received on disposals	61,100,000	490,719,807
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)	12,700,100	30,198,823
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	12,700,100	30,198,823

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
3399999 - Totals								

NONE

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
28092	ESCONDIDO	CA		02/29/2008		2,467,504	0	0	0	0	0	0	0	31,239	0	0	0
29223	SAN FRANCISCO	CA		06/17/2015		3,642,480	0	0	0	0	0	0	0	146,763	0	0	0
29488	DANA POINT	CA		11/01/2016		7,642,427	0	0	0	0	0	0	0	83,799	0	0	0
29551	SAN JOSE	CA		02/24/2017		7,957,775	0	0	0	0	0	0	0	77,976	0	0	0
29967	El Segundo	CA		03/18/2020		5,256,445	0	0	0	0	0	0	0	43,566	0	0	0
28909	DENVER	CO		08/01/2013		3,638,126	0	0	0	0	0	0	0	151,447	0	0	0
29709	Englewood	CO		05/07/2018		5,708,801	0	0	0	0	0	0	0	35,117	0	0	0
28861	BOCA RATON	FL		08/12/2013		5,869,343	0	0	0	0	0	0	0	78,493	0	0	0
29157	NORTH FORT MEYERS	FL		07/01/2015		5,097,922	0	0	0	0	0	0	0	60,313	0	0	0
30245	Meridian	ID		07/06/2023		16,215,806	0	0	0	0	0	0	0	55,762	0	0	0
29468	ROCKVILLE	MD		08/01/2016		5,307,973	0	0	0	0	0	0	0	41,334	0	0	0
29227	KANSAS CITY	MO		06/11/2015		2,316,263	0	0	0	0	0	0	0	216,452	0	0	0
29533	HENDERSON	NV		02/02/2017		3,009,611	0	0	0	0	0	0	0	324,830	0	0	0
29680	Tigard	OR		02/27/2018		18,014,931	0	0	0	0	0	0	0	94,753	0	0	0
29245	RICHMOND	VA		08/07/2015		6,321,706	0	0	0	0	0	0	0	118,966	0	0	0
29319	WAUKESHA	WI		01/11/2016		4,133,195	0	0	0	0	0	0	0	45,998	0	0	0
0299999. Mortgages with partial repayments						102,600,308	0	0	0	0	0	0	0	1,606,809	0	0	0
0599999 - Totals						102,600,308	0	0	0	0	0	0	0	1,606,809	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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
46117N-AJ-1	INTOWN 2022 STAY SERIES 2022-STAY CLASS E 144A 9.351% 08/15/39	BOSTON	MA	INTOWN 2022 STAY SERIES 2022-STAY CLASS E 144A 9.351% 08/15/39		03/02/2023		491,319	0	0	0	0.000
61770Y-AJ-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2020-CNP CLASS D 144A 2.428% 04/05/42	WILMINGTON	DE	MORGAN STANLEY CAPITAL I TRUST SERIES 2020-CNP CLASS D 144A 2.428% 04/05/42		05/06/2020		437,654	0	0	0	0.000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								928,973	0	0	0	XXX
018820-AB-6	ALLIANZ SE SERIES 144A VAR % Due Perpetual Ann-4/30		DEU	ALLIANZ SE SERIES 144A VAR % Due Perpetual Ann-4/30		09/01/2021		400,044	0	0	0	0.000
05565A-DW-0	BNP PARIBAS SERIES 144A 5 1/8% Due Perpetual MN15		FRA	BNP PARIBAS SERIES 144A 5 1/8% Due Perpetual MN15		11/07/2017		1,000,000	0	0	0	0.000
05602X-DJ-4	BNP PARIBAS SERIES 144A VAR % Due Perpetual FA22		FRA	BNP PARIBAS SERIES 144A VAR % Due Perpetual FA22		02/14/2024		500,000	0	0	0	0.000
05602X-JC-3	BNP PARIBAS SERIES 144A VAR % Due Perpetual MS10		FRA	BNP PARIBAS SERIES 144A VAR % Due Perpetual MS10		09/03/2024		500,000	0	0	0	0.000
064159-VJ-2	BANK OF NOVA SCOTIA HYB VAR % Due Perpetual MJSD4		CAN	BANK OF NOVA SCOTIA HYB VAR % Due Perpetual MJSD4		05/28/2020		1,000,000	0	0	0	0.000
404280-BL-2	HSBC HOLDINGS PLC 6% Due Perpetual MN22		GBR	HSBC HOLDINGS PLC 6% Due Perpetual MN22		05/15/2017		400,000	0	0	0	0.000
404280-BP-3	HSBC HOLDINGS PLC 6 1/2% Due Perpetual MS23		GBR	HSBC HOLDINGS PLC 6 1/2% Due Perpetual MS23		03/19/2018		1,000,000	0	0	0	0.000
404280-CQ-0	HSBC HOLDINGS PLC VAR % Due Perpetual MS9		GBR	HSBC HOLDINGS PLC VAR % Due Perpetual MS9		03/02/2021		1,000,000	0	0	0	0.000
606822-DD-3	MITSUBISHI UFJ FIN GRP VAR % Due Perpetual JJ15		JPN	MITSUBISHI UFJ FIN GRP VAR % Due Perpetual JJ15		10/18/2023		500,000	0	0	0	0.000
65559C-AD-3	NOREDA BANK ABP SERIES 144A VAR % Due Perpetual MS1		FIN	NOREDA BANK ABP SERIES 144A VAR % Due Perpetual MS1		08/24/2021		250,000	0	0	0	0.000
780082-AR-4	ROYAL BANK OF CANADA VAR % Due 5/2/2084 FMAN2		CAN	ROYAL BANK OF CANADA VAR % Due 5/2/2084 FMAN2		04/17/2024		1,500,000	0	0	0	0.000
2999999. Capital Notes - Unaffiliated								8,050,044	0	0	0	XXX
6899999. Total - Unaffiliated								8,979,017	0	0	0	XXX
6999999. Total - Affiliated								0	0	0	0	XXX
7099999 - Totals								8,979,017	0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
46117N-AJ-1	INTOWN 2022 STAY SERIES 2022-STAY CLASS E 144A 9.351% 08/15/39	BOSTON	MA	PAYDOWN	03/02/2023	03/15/2025	491,319	0	8,681	0	0	8,681	0	500,000	500,000	0	0	0	0
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							491,319	0	8,681	0	0	8,681	0	500,000	500,000	0	0	0	0
BALP02-07-9	GREEN MOUNTAIN PARTNERS III LP	QUECHEE	VT	CAPITAL DISTRIBUTION	07/11/2002	02/20/2025	184,128	0	0	0	0	0	0	184,128	184,128	0	0	0	0
BALP98-08-5	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	02/26/2021	03/20/2025	55,479	0	0	0	0	0	0	55,479	55,479	0	0	0	0
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							239,607	0	0	0	0	0	0	239,607	239,607	0	0	0	0
6899999. Total - Unaffiliated							730,926	0	8,681	0	0	8,681	0	739,607	739,607	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7099999 - Totals							730,926	0	8,681	0	0	8,681	0	739,607	739,607	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BYD54X-7P-1	BANK GOSPODARSTWA KRAJOWEGO SERIES REGS 6.250% 07/09/54	03/07/2025	UBS		760,050	750,000	8,073	1.G FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					760,050	750,000	8,073	XXX
39813#-AB-7	GRIDFLEX GENERATION LLC 5.750% 12/31/30	03/31/2025	BANK OF NEW YORK		340	1,700	0	3.B PL
14071L-AA-6	CAPSTONE COPPER CORP SERIES 144A 6.750% 03/31/33	03/20/2025	Various		60,563	60,000	0	3.C FE
P4003#-AA-6	DSWS SPA SPA 7.070% 11/30/44	03/06/2025	PRIVATE DIRECT		1,000,000	1,000,000	0	2.A Z
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					1,060,903	1,061,700	0	XXX
032177-AK-3	AMSTED INDUSTRIES SERIES 144A 6.375% 03/15/33	02/20/2025	Various		30,083	30,000	0	3.C FE
03743Q-AQ-1	APA CORP SERIES 144A 6.100% 02/15/35	01/07/2025	JP MORGAN SECURITIES LTD		496,570	500,000	0	2.C FE
05464C-AC-5	AXON ENTERPRISE INC SERIES 144A 6.125% 03/15/30	03/05/2025	JP MORGAN SECURITIES LTD		25,000	25,000	0	3.C FE
126650-CN-8	CVS HEALTH CORP 5.125% 07/20/45	03/27/2025	RBC CAPITAL MARKETS		864,690	1,000,000	10,108	2.B FE
127097-AM-5	COTERRA ENERGY INC 5.400% 02/15/35	01/17/2025	SCOTIA USA INC		242,938	250,000	1,275	2.B FE
31428X-CP-9	FEDEX CORP SERIES 144A 3.875% 08/01/42	01/22/2025	Tax Free Exchange		2,072,581	2,000,000	5,382	2.B FE
31428X-CQ-7	FEDEX CORP SERIES 144A 4.100% 04/15/43	01/22/2025	Tax Free Exchange		1,557,980	1,400,000	20,887	2.B FE
31428X-CS-3	FEDEX CORP SERIES 144A 4.100% 02/01/45	01/22/2025	Tax Free Exchange		922,699	835,000	2,377	2.B FE
31428X-CU-8	FEDEX CORP SERIES 144A 4.550% 04/01/46	01/22/2025	Tax Free Exchange		584,245	500,000	9,163	2.B FE
31959X-AF-0	FIRST CITIZENS BANCSHARE 6.254% 03/12/40	03/06/2025	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	2.C FE
343498-AD-3	FLOWERS FOODS INC 5.750% 03/15/35	02/11/2025	BANK OF AMERICA		499,090	500,000	0	2.C FE
43990F-AA-6	HORIZON MUTUAL HOLDINGS SERIES 144A 6.200% 11/15/34	02/26/2025	JP MORGAN SECURITIES LTD		999,730	1,000,000	18,083	2.C FE
446150-AX-2	HUNTINGTON BANCSHARES SERIES WI 2.487% 08/15/36	02/26/2025	JP MORGAN SECURITIES LTD		829,040	1,000,000	829	2.A FE
45175X-AB-7	IDENTITY DIGITAL CAPITAL LLC IDNDIG 6.793% 03/20/65	03/17/2025	PRIVATE DIRECT		2,000,000	2,000,000	0	2.C Z
49338C-AA-1	KEYSPAN GAS EAST CORP SERIES 144A 5.819% 04/01/41	02/26/2025	DEUTSCHE BANK SECURITIES		990,980	1,000,000	23,599	2.A FE
50232*-AB-1	LBCT LLC 1639347D 5.480% 02/19/32	02/19/2025	PRIVATE DIRECT		500,000	500,000	0	1.F PL
571676-BB-0	MARS INC SERIES 144A 5.650% 05/01/45	03/05/2025	JP MORGAN SECURITIES LTD		2,983,890	3,000,000	0	1.F FE
641423-CH-9	NEVADA POWER CO HYB 6.250% 05/15/55	01/30/2025	WACHOVIA		500,000	500,000	0	2.B FE
65339K-DE-7	NEXTERA ENERGY CAPITAL HYB 6.375% 08/15/55	02/04/2025	JP MORGAN SECURITIES LTD		750,000	750,000	0	2.B FE
66765N-AA-3	NORTHWEST NATURAL HOLDING CO 7.000% 09/15/55	03/12/2025	JP MORGAN SECURITIES LTD		500,000	500,000	0	2.B FE
680665-AN-6	OLIN CORP SERIES 144A 6.625% 04/01/33	02/28/2025	JP MORGAN SECURITIES LTD		20,000	20,000	0	3.A FE
74843P-AA-8	QUIKRETE HOLDINGS INC SERIES 144A 6.375% 03/01/32	01/31/2025	Various		50,260	50,000	0	3.C FE
75913M-AA-7	REGIONS BANK SERIES BKNT 6.450% 06/26/37	02/27/2025	MORGAN STANLEY & CO. INC.		1,052,120	1,000,000	11,108	2.A FE
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45	02/27/2025	JANE STREET CAPITAL		973,150	1,000,000	2,113	2.A FE
842587-DF-1	SOUTHERN CO SERIES B HYB 4.000% 01/15/51	01/31/2025	Various		1,972,500	2,000,000	4,000	2.B FE
902494-AY-9	TYSON FOODS INC 5.150% 08/15/44	02/04/2025	MORGAN STANLEY & CO. INC.		226,758	250,000	6,080	2.B FE
98971D-AC-4	ZIONS BANCORP NA 6.816% 11/19/35	02/26/2025	JP MORGAN SECURITIES LTD		1,040,690	1,000,000	18,555	2.B FE
L8043#-AC-9	SLF VI-L HOLDINGS D SCSP SLF VI-L 7.652% 09/30/34	03/27/2025	PRIVATE DIRECT		1,000,000	1,000,000	0	2.B PL
05964H-BK-0	BANCO SANTANDER SA 6.033% 01/17/35	01/07/2025	SANTANDER US CAPITAL MARKETS		400,000	400,000	0	1.G FE
202712-BX-2	COMMONWEALTH BANK AUST SERIES 144A 5.929% 03/14/46	03/06/2025	GOLDMAN SACHS & CO.		2,000,000	2,000,000	0	1.G FE
23381L-AA-2	DAI ICHI LIFE HOLDINGS SERIES 144A 6.200% Perpet.	01/07/2025	GOLDMAN SACHS & CO.		500,000	500,000	0	1.G FE
283837-AC-6	EL PUERTO DE LIVERPOOL SERIES 144A 6.255% 01/22/32	02/28/2025	JP MORGAN SECURITIES LTD		383,438	375,000	2,671	2.B FE
283837-AD-4	EL PUERTO DE LIVERPOOL SERIES 144A 6.658% 01/22/37	01/16/2025	JP MORGAN SECURITIES LTD		500,000	500,000	0	2.B FE
585270-AE-1	MEIJI YASUDA LIFE INSURA SERIES 144A HYB 6.100% 06/11/55	03/04/2025	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0	1.G FE
68666U-AA-3	ORLEN SA SERIES 144A 6.000% 01/30/35	01/23/2025	CITIGROUP GLOBAL MARKETS		246,388	250,000	0	2.A FE
75102X-AE-6	RAIZEN FUELS FINANCE SERIES 144A 6.700% 02/25/37	02/20/2025	MORGAN STANLEY & CO. INC.		946,058	950,000	0	2.B FE
8781M#-AC-3	SLIF VI-L HOLDINGS D LP SLIFVI 7.652% 09/30/34	03/27/2025	PRIVATE DIRECT		1,000,000	1,000,000	0	2.B PL
BIN0Z9-ZV-1	SUZANO AUSTRIA GMBH SERIES REGS 7.000% 03/16/47	03/06/2025	BANK OF NEW YORK		1,061,500	1,000,000	33,250	2.C FE
BIN29T-C3-9	THAMES WATER UTILITIES LTD 0.000% 03/24/27	03/24/2025	BANK OF NEW YORK		3,989	3,989	0	5.C FE
BRWDF9-QB-9	CEMEX SAB DE CV 3.875% 07/11/31	02/28/2025	HSBC SECURITIES USA INC.		335,906	375,000	2,099	2.C FE
BRYUH4-QC-6	BUFFALO ENERGY MEXICO HOLDINGS SERIES REGS 7.875% 02/15/39	03/07/2025	Various		882,778	860,000	4,375	2.C FE
BRYXUR-WM-5	NEXA RESOURCES SA SERIES REGS 6.750% 04/09/34	03/06/2025	Various		1,171,350	1,125,000	30,938	2.C FE
BRYY44-KL-8	ENGIE ENERGIA CHILE SA SERIES REGS 6.375% 04/17/34	02/28/2025	HSBC SECURITIES USA INC.		383,906	375,000	9,031	2.B FE
BYD5N4-JY-2	SAUDI ARABIAN OIL CO SERIES REGS 5.750% 07/17/54	03/07/2025	JP MORGAN SECURITIES LTD		955,000	1,000,000	8,625	1.E FE
BYD8BU-36-9	FIEMEX ENERGIA BANCO ACTINVER SERIES REGS 7.250% 01/31/41	03/07/2025	HSBC SECURITIES USA INC.		499,859	497,125	4,005	2.C FE
P6002*-AA-6	INTERNACIONAL DE CERAMICA SAB CERAM 8.260% 02/20/31	02/25/2025	PRIVATE DIRECT		1,000,000	1,000,000	0	3.B PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					39,955,166	39,821,114	228,553	XXX
BIN28D-HR-7	ARRIVIA 12/31/28	01/02/2025	PRIVATE DIRECT		340,342	340,342	0	4.C Z
G8657@-AC-4	T DIRECT LENDING HOLDINGS B LP TERM LOAN 01/21/35	01/21/2025	PRIVATE DIRECT		1,000,000	1,000,000	0	2.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					1,340,342	1,340,342	0	XXX
89834J-AC-7	TRUST FIBRAUNO SERIES 144A 8.250% 01/23/37	01/16/2025	JP MORGAN SECURITIES LTD		500,000	500,000	0	2.C FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					500,000	500,000	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					43,616,461	43,473,156	236,626	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					43,616,461	43,473,156	236,626	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					43,616,461	43,473,156	236,626	XXX
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60	03/01/2025	Interest Capitalization		4,455	4,455	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60	03/01/2025	Interest Capitalization		9,000	9,000	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64	03/01/2025	Interest Capitalization		3,918	3,918	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64	03/01/2025	Interest Capitalization		5,300	5,300	0	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					22,673	22,673	0	XXX
16160T-AG-3	CHASE MORTGAGE FINANCE CORPORA SERIES 2025-1 CLASS A5 144A 6.000% 11/25/55	01/24/2025	JP MORGAN SECURITIES LTD		249,907	250,000	1,208	1.A FE
17332F-AE-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2025-1 CLASS A5 144A 6.000% 01/25/55	01/24/2025	CITIGROUP GLOBAL MARKETS		498,405	500,000	2,500	1.A FE
36271D-AR-8	GS MORTGAGE BACKED SECURITIES SERIES 2025-PJ1 CLASS A16 144A 6.000% 06/25/55	01/21/2025	GOLDMAN SACHS & CO.		499,905	500,000	2,500	1.A FE
36273W-AU-7	GS MORTGAGE BACKED SECURIRTIES SERIES 2025-PJ3 CLASS A19 144A 6.000% 07/25/55	03/17/2025	GOLDMAN SACHS & CO.		498,594	500,000	2,500	1.A FE
46593M-AP-2	JP MORGAN MORTGAGE TRUST SERIES 2025-CCM1 CLASS A7 144A 5.500% 06/25/55	01/14/2025	JP MORGAN SECURITIES LTD		473,546	500,000	2,292	1.A FE
46658U-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2025-1 CLASS A9A 144A 6.000% 06/25/55	01/30/2025	JP MORGAN SECURITIES LTD		249,805	250,000	1,250	1.B FE
816935-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLASS A19 144A 6.000% 03/25/55	02/10/2025	MORGAN STANLEY & CO. INC.		499,844	500,000	1,083	1.A FE
817370-AV-1	SEQUOIA MORTGAGE TRUST SERIES 2025-3 CLASS A20 144A 5.500% 04/25/55	03/07/2025	BANK OF AMERICA		246,367	250,000	497	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					3,216,373	3,250,000	13,830	XXX
00851W-AQ-2	AGL CLO 1 LTD SERIES 2021-14A CLASS CR 144A 6.272% 12/02/34	03/13/2025	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0	1.F FE
05682L-BE-6	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2019-2A CLASS CR3 144A 6.065% 10/17/32	03/05/2025	Mizuho Securities USA Inc		3,000,000	3,000,000	0	1.F FE
05876K-AQ-8	BALLYROCK LTD SERIES 2021-16A CLASS BR 144A 5.999% 04/20/38	02/19/2025	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1.F FE
12552F-BJ-1	CIFC FUNDING LTD SERIES 2014-4RA CLASS BRR 144A 6.103% 01/17/35	02/20/2025	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1.E FE
28623J-AG-1	ELEVATION CLO LTD Series 25-18A 6.493% 03/28/38	03/11/2025	GOLDMAN SACHS & CO.		500,000	500,000	0	1.F FE
471914-AA-9	JEFFERIES CREDIT PARTNERS BDC SERIES 2025-1A CLASS A 144A 5.822% 04/25/37	02/28/2025	JP MORGAN SECURITIES LTD		500,000	500,000	0	1.A FE
471914-AE-1	JEFFERIES CREDIT PARTNERS BDC SERIES 2025-1A CLASS B 144A 6.072% 04/25/37	02/28/2025	JP MORGAN SECURITIES LTD		1,000,000	1,000,000	0	1.C FE
69701X-AQ-7	PALMER SQUARE CLO LTD SERIES 2021-2A CLASS CR 144A 6.302% 02/15/38	03/19/2025	WACHOVIA		1,300,000	1,300,000	0	1.F FE
87240N-BN-5	TWC CLO 2017 1 LTD SERIES 2017-1A CLASS CR3 144A 6.400% 10/29/34	03/13/2025	JEFFERIES & COMPANY INC		500,000	500,000	0	1.F FE
15032E-BA-6	CEDAR FUNDING LTD SERIES 2017-8A CLASS BRR 144A 5.903% 01/17/38	01/27/2025	JEFFERIES & COMPANY INC		250,000	250,000	0	1.C FE
00173U-AY-0	AMRICAN MONEY MANAGEMENT SERIES 2022-27A CLASS CR 144A 6.093% 01/20/37	02/07/2025	MORGAN STANLEY & CO. INC.		250,000	250,000	0	1.F FE
05876Q-AS-1	BALLYROCK LTD SERIES 2023-25A CLASS BR 144A 6.050% 01/25/38	01/24/2025	RBC CAPITAL MARKETS		500,000	500,000	0	1.F FE
08186E-AQ-1	BENIFIT STREET PARTNERS CLO LT SERIES 2022-29A CLASS CR 144A 6.050% 01/25/38	01/24/2025	JP MORGAN SECURITIES LTD		500,000	500,000	0	1.F FE
09631E-AQ-0	BLUEMOUNTAIN CLO LTD SERIES 2021-32A CLASS DR 144A 7.392% 10/15/34	01/14/2025	NATIXIS		500,000	500,000	0	2.C FE
18914K-AE-2	CLOVER CLO SERIES 2021-1A CLASS CR 144A 5.967% 04/22/34	02/03/2025	RBC CAPITAL MARKETS		1,000,000	1,000,000	4,026	1.F FE
28622E-AY-4	ELEVATION CLO LTD SERIES 2021-13A CLASS C1R 144A 6.317% 07/15/34	02/04/2025	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0	1.F FE
28623R-BN-7	ELEVATION CLO LTD SERIES 2021-14A CLASS C2R 144A 6.473% 01/20/38	02/07/2025	SANTANDER US CAPITAL MARKETS		500,000	500,000	0	1.F FE
64133V-AQ-0	NEUBERGER BERMAN CLO LTD SERIES 2021-44A CLASS DR 144A 6.958% 10/16/35	01/21/2025	WACHOVIA		250,000	250,000	0	2.C FE
64134Q-AQ-0	NEUBERGER BERMAN CLO LTD SERIES 2021-46A CLASS DR 144A 6.943% 01/20/37	01/21/2025	WACHOVIA		250,000	250,000	0	2.C FE
87168Y-AS-9	SYMPHONY CLO LTD SERIES 2022-31A CLASS CR 144A 6.040% 01/22/38	02/07/2025	WACHOVIA		500,000	500,000	0	1.F FE
97316D-AS-5	WIND RIVER CLO LTD SERIES 2021-3A CLASS C1R 144A 6.261% 04/20/38	02/07/2025	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					16,800,000	16,800,000	4,026	XXX
92918Q-AS-9	VOYA CLO LTD SERIES 2021-1A CLASS CR 144A 6.004% 07/15/34	01/21/2025	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0	1.F FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					1,000,000	1,000,000	0	XXX
86771P-AB-6	SUNRUN ISSUER SERIES 2025-1A CLASS A2A 144A 6.410% 04/30/60	01/28/2025	HSBC SECURITIES USA INC.		249,951	250,000	0	1.F FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					249,951	250,000	0	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					20,288,997	20,322,673	17,856	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					1,000,000	1,000,000	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					21,288,997	21,322,673	17,856	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1909999999. Total - Asset-Backed Securities					21,288,997	21,322,673	17,856	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					64,905,458	64,795,829	254,482	XXX
025816-CH-0	AMERICAN EXPRESS CO 3.550% Perpet.	01/01/2025	No Broker	500,000.000	500,000	0	838	2.C FE
06055H-AB-9	BANK OF AMERICA CORP SERIES TT 6.125% Perpet.	01/01/2025	No Broker	2,000,000.000	2,000,000	0	21,778	2.B FE
064058-AJ-9	BANK OF NEW YORK MELLON SERIES H HYB 3.700% Perpet.	01/01/2025	No Broker	500,000.000	500,000	0	565	2.A FE
064058-AN-0	BANK OF NY MELLON CORP HYB 6.300% Perpet.	03/03/2025	GOLDMAN SACHS & CO.	1,000,000.000	1,000,000	0	0	2.A FE
19075Q-AF-9	COBANK ACB 7.250% Perpet.	01/01/2025	No Broker	500,000.000	500,000	0	9,063	2.B FE
249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 144A 3.375% Perpet.	01/01/2025	No Broker	500,000.000	500,000	0	516	1.F FE
25746U-DM-8	DOMINION ENERGY INC SERIES C HYB 4.350% Perpet.	01/01/2025	No Broker	500,000.000	500,000	0	4,592	2.C FE
48128A-AJ-2	JPMORGAN CHSE & CO SERIES OO 6.500% Perpet.	01/28/2025	JP MORGAN SECURITIES LTD	500,000.000	500,000	0	0	2.B FE
48128B-AN-1	JPMORGAN CHASE & CO SERIES KK 3.650% Perpet.	01/01/2025	No Broker	250,000.000	250,000	0	760	2.B FE
55261F-AN-4	M&T BANK CORPORATION 3.500% Perpet.	01/01/2025	No Broker	500,000.000	500,000	0	5,833	2.C FE
693475-BD-6	PNC FINANCIAL SERVICES SERIES U 6.000% Perpet.	01/01/2025	No Broker	1,000,000.000	1,000,000	0	7,667	2.B FE
693475-BP-9	PNC FINANCIAL SERVICES SERIES W HYB 6.250% Perpet.	01/01/2025	No Broker	1,000,000.000	990,400	0	2,778	2.B FE
808513-BJ-3	CHARLES SCHWAB CORP SERIES H 4.000% Perpet.	01/01/2025	No Broker	1,500,000.000	1,500,000	0	5,000	2.C FE
816851-BK-4	SEMPRA ENERGY 4.875% Perpet.	01/01/2025	No Broker	2,250,000.000	2,235,000	0	23,156	2.C FE
857477-CH-4	STATE STREET CORP SERIES I HYB 6.700% Perpet.	01/01/2025	No Broker	1,000,000.000	1,003,833	0	2,978	2.A FE
857477-CM-3	STATE STREET CORP SERIES J HYB 6.700% Perpet.	01/01/2025	No Broker	1,000,000.000	1,000,000	0	2,978	2.A FE
857477-CS-0	STATE STREET CORP 6.450% Perpet.	01/30/2025	MORGAN STANLEY & CO. INC.	1,000,000.000	1,000,000	0	0	2.A FE
89832Q-AD-1	TRUIST FINANCIAL CORP 7.023% Perpet.	01/01/2025	No Broker	1,000,000.000	1,000,000	0	23,410	2.C FE
89832Q-AF-6	TRUIST FINANCIAL CORP SERIES Q 5.100% Perpet.	01/01/2025	BANK OF NEW YORK	2,000,000.000	2,000,000	0	34,000	2.C FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					18,479,233	XXX	145,912	XXX
4509999997. Total - Preferred Stocks - Part 3					18,479,233	XXX	145,912	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					18,479,233	XXX	145,912	XXX
BIN28D-JA-2	PANDA HOLDCO	01/08/2025	PRIVATE DIRECT	42,543.000	312,950		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					312,950	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					312,950	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					312,950	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					18,792,183	XXX	145,912	XXX
6009999999 - Totals					83,697,641	XXX	400,394	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A 6.010% 01/20/33	01/20/2025	Redemption 100.0000		10,500	10,500	10,501	10,500	0	0	0	0	0	10,500	0	0	0	316	01/20/2033	1.F FE
45434L-2H-6	INDIAN RAILWAY FINANCE SERIES 144A 3.570% 01/21/32	02/28/2025	ING FINANCIAL MARKETS		228,100	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(21,900)	(21,900)	5,504	01/21/2032	2.C FE
500630-DU-9	KOREA DEVELOPMENT BANK 4.250% 09/08/32	02/28/2025	JANE STREET CAPITAL		194,144	200,000	199,628	199,701	0	6	0	6	0	199,706	0	(5,562)	(5,562)	4,132	09/08/2032	1.C FE
55285G-AD-6	MDGH GMTN RSC LTD SERIES 144A 4.375% 11/22/33	02/28/2025	CITIGROUP GLOBAL MARKETS		502,058	525,000	521,593	522,019	0	46	0	46	0	522,065	0	(20,008)	(20,008)	6,444	11/22/2033	1.C FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					934,802	985,500	981,722	982,220	0	52	0	52	0	982,271	0	(47,470)	(47,470)	16,396	XXX	XXX
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35	03/31/2025	Redemption 100.0000		9,674	9,674	9,674	9,674	0	0	0	0	0	9,674	0	0	0	78	12/31/2035	2.B PL
05637*-AA-8	BIF III HOLTWOOD HOLDCO BORROW 7.750% 02/15/33	02/15/2025	Redemption 100.0000		12,071	12,071	12,071	12,071	0	0	0	0	0	12,071	0	0	0	234	02/15/2033	3.A
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33	03/30/2025	Various		17,042	17,042	17,042	17,042	0	0	0	0	0	17,042	0	0	0	216	12/30/2033	2.C PL
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38	02/15/2025	Various		28,713	28,713	28,713	28,713	0	0	0	0	0	28,713	0	0	0	419	08/15/2038	2.B PL
48255@-AA-7	KKR PINE BROOKE ISSUER LLC 3.000% 03/15/51	03/15/2025	Redemption 100.0000		984	984	984	984	0	0	0	0	0	984	0	0	0	7	03/15/2051	2.A PL
50512#-AB-8	LA STADIUM FINANCE CO LLC 4.210% 03/31/32	03/31/2025	Redemption 100.0000		5,475	5,475	5,475	5,475	0	0	0	0	0	5,475	0	0	0	115	03/31/2032	1.G PL
52678@-AB-6	LERADO INVESTMENTS LLC 6.290% 03/31/36	03/31/2025	Redemption 100.0000		9,109	9,109	9,109	9,109	0	0	0	0	0	9,109	0	0	0	143	03/31/2036	2.B PL
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25	01/05/2025	Various		101,643	101,643	101,643	101,622	0	21	0	21	0	101,643	0	0	0	2,317	09/30/2025	4.C PL
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST 6.950% 04/30/32	01/30/2025	Redemption 100.0000		9,998	9,998	9,998	9,998	0	0	0	0	0	9,998	0	0	0	174	04/30/2032	2.C FE
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.480% 04/30/32	01/30/2025	Redemption 100.0000		38,633	38,633	38,633	38,633	0	0	0	0	0	38,633	0	0	0	433	04/30/2032	1.B FE
83416W-AA-1	SOLAR STAR FUNDING LLC SERIES 144A 5.375% 06/30/35	01/08/2025	Various		14	14	14	1,246	0	(1,231)	0	(1,231)	0	14	0	0	0	0	06/30/2035	2.B FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49	03/31/2025	Redemption 100.0000		3,173	3,173	3,173	3,173	0	0	0	0	0	3,173	0	0	0	20	10/14/2049	1.F PL
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC 3.460% 03/31/40	01/31/2025	Redemption 100.0000		2,887	2,887	2,887	2,887	0	0	0	0	0	2,887	0	0	0	50	03/31/2040	2.C PL
G2964#-AA-7	AP GRANGE HOLDINGS LLC APGRAL 6.500% 03/20/45	02/01/2025	Redemption 100.0000		(3,181)	(3,181)	(3,181)	(3,181)	0	0	0	0	0	(3,181)	0	0	0	0	03/20/2045	2.A PL
K7017#-AA-8	MERIDIAN SPIRIT APS SPIRIT APS 4.110% 08/01/30	03/31/2025	Redemption 100.0000		13,466	13,466	13,466	13,466	0	0	0	0	0	13,466	0	0	0	138	08/01/2030	2.A FE
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE 5.980% 12/20/44	03/20/2025	Redemption 100.0000		9,362	9,362	9,362	9,362	0	0	0	0	0	9,362	0	0	0	140	12/20/2044	2.C PL
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD WA RAIL PTY LTD 4.380% 03/27/25	03/27/2025	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	6,570	03/27/2025	2.B
Q6489*-AA-7	NHK PTY LTD 7.130% 11/15/32	02/15/2025	Redemption 100.0000		5,579	5,579	5,579	5,579	0	0	0	0	0	5,579	0	0	0	99	11/15/2032	3.A FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					564,642	564,642	564,642	565,853	0	(1,210)	0	(1,210)	0	564,642	0	0	0	11,153	XXX	XXX
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750% 02/15/42	02/18/2025	Redemption 100.0000		18,870	18,870	18,870	18,983	0	(113)	0	(113)	0	18,870	0	0	0	448	02/15/2042	1.F PL
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC 5.750% 03/22/35	03/22/2025	Redemption 100.0000		11,204	11,204	11,204	11,203	0	0	0	0	0	11,204	0	0	0	322	03/22/2035	2.A FE
025816-CH-0	AMERICAN EXPRESS CO 3.550% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	838	01/01/9999	2.C FE
039483-BH-4	ARCHER-DANIELS- MIDLAND C 4.016% 04/16/43	02/21/2025	TD SECURITIES AUTOMATED TRADIN		208,140	250,000	224,448	226,238	0	121	0	121	0	226,359	0	(18,219)	(18,219)	3,570	04/16/2043	1.F FE
05577@-AP-5	UNION PACIFIC CORP SER A-1 3.930% 02/23/26	02/23/2025	Redemption 100.0000		1,736	1,736	1,736	1,736	0	0	0	0	0	1,736	0	0	0	34	02/23/2026	1.D
05577@-AQ-3	UNION PACIFIC CORP SER A-2 3.930% 02/23/26	02/23/2025	Redemption 100.0000		817	817	817	817	0	0	0	0	0	817	0	0	0	16	02/23/2026	1.D

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
06055H-AB-9	BANK OF AMERICA CORP SERIES TT 6.125% Perpet.	01/01/2025	Security Withdraw		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	21,778	01/01/9999	2.B FE
064058-AJ-9	BANK OF NY MELLON CORP SERIES H HYB 3.700% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	565	01/01/9999	2.A FE
114259-AW-4	BROOKLYN UNION GAS CO SERIES 144A 4.866% 08/05/32	02/21/2025	JANE STREET CAPITAL		478,355	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(21,645)	(21,645)	13,449	08/05/2032	2.A FE
12523@-AA-9	CC TUGS LLC TUGS LLC 6.400% 09/30/30	03/31/2025	Redemption 100.0000		21,653	21,653	21,653	21,653	0	1	0	1	0	21,653	0	0	0	346	09/30/2030	3.B PL
14855W-AA-4	CASTLELAKE SECURED AVIATION AS SERIES 2023-1 CLASS A 6.500% 07/31/36	03/15/2025	Paydown		11,925	11,925	11,622	11,719	0	205	0	205	0	11,925	0	0	0	149	07/31/2036	1.F PL
161175-CJ-1	CHARTER COMM OPT LLC CAP 4.400% 04/01/33	02/20/2025	JANE STREET CAPITAL		449,560	500,000	498,170	498,562	0	20	0	20	0	498,583	0	(49,023)	(49,023)	8,556	04/01/2033	2.C FE
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION 4.750% 03/15/41	03/15/2025	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	238	03/15/2041	1.G
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION 4.780% 03/15/42	03/15/2025	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	239	03/15/2042	1.G
19075Q-AF-9	COBANK ACB 7.250% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,063	01/01/9999	2.B FE
249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 144A 3.375% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	516	01/01/9999	1.F FE
255123-A*-2	DIVERSIFIED ABS PHASE VIII LLC 7.076% 05/31/44	03/28/2025	Redemption 100.0000		12,334	12,334	12,334	12,334	0	0	0	0	0	12,334	0	0	0	143	05/31/2044	1.F FE
25746U-DM-8	DOMINION ENERGY INC SERIES C HYB 4.350% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	4,592	01/01/9999	2.C FE
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.850% 07/15/26	02/26/2025	SMBC NIKKO SECURITIES AMERICA		79,908	80,000	76,400	79,153	0	84	0	84	0	79,237	0	671	671	2,393	07/15/2026	2.C FE
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SERIES 144A 5.550% 03/31/39	03/31/2025	Redemption 100.0000		29,960	29,960	29,960	29,960	0	0	0	0	0	29,960	0	0	0	831	03/31/2039	2.C FE
31428X-AT-3	FEDEX CORP 3.875% 08/01/42	01/22/2025	Various		2,072,581	2,000,000	2,085,430	2,073,057	0	(477)	0	(477)	0	2,072,581	0	0	0	49,132	08/01/2042	2.B FE
31428X-AU-0	FEDEX CORP 4.100% 04/15/43	01/22/2025	Various		1,557,980	1,400,000	1,584,674	1,558,961	0	(981)	0	(981)	0	1,557,980	0	0	0	24,387	04/15/2043	2.B FE
31428X-BB-1	FEDEX CORP 4.100% 02/01/45	01/22/2025	Tax Free Exchange		922,699	835,000	935,576	923,172	0	(473)	0	(473)	0	922,699	0	0	0	21,582	02/01/2045	2.B FE
31428X-BG-0	FEDEX CORP 4.550% 04/01/46	01/22/2025	Tax Free Exchange		584,245	500,000	596,020	584,678	0	(433)	0	(433)	0	584,245	0	0	0	10,413	04/01/2046	2.B FE
341081-FD-4	FLORIDA POWER & LIGHT CO 5.250% 02/01/41	02/21/2025	JANE STREET CAPITAL		344,027	353,000	380,050	377,554	0	(160)	0	(160)	0	377,394	0	(33,367)	(33,367)	10,450	02/01/2041	1.E FE
384802-AB-0	WW GRAINGER INC 4.600% 06/15/45	02/21/2025	JANE STREET CAPITAL		224,925	250,000	245,215	245,517	0	20	0	20	0	245,537	0	(20,612)	(20,612)	2,204	06/15/2045	1.E FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.420% 05/31/33	02/28/2025	Redemption 100.0000		6,257	6,257	6,257	6,257	0	0	0	0	0	6,257	0	0	0	69	05/31/2033	1.G PL
48128B-AN-1	JPMORGAN CHASE & CO SERIES KK 3.650% Perpet.	01/01/2025	Security Withdraw		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	760	01/01/9999	2.B FE
55261F-AN-4	M&T BANK CORPORATION 3.500% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,833	01/01/9999	2.C FE
55317X-A*-0	MNR ABS ISSUER I LLC MNR 8.121% 12/15/38	03/15/2025	Redemption 100.0000		33,725	33,725	33,725	33,725	0	0	0	0	0	33,725	0	0	0	448	12/15/2038	1.G PL
571903-AX-1	MARRIOTT INTERNATIONAL SERIES WI 4.500% 10/01/34	02/20/2025	BANK OF AMERICA		465,215	500,000	511,585	507,983	0	(99)	0	(99)	0	507,884	0	(42,669)	(42,669)	8,750	10/01/2034	2.B FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27	03/20/2025	Redemption 100.0000		25,000	25,000	24,720	24,899	0	101	0	101	0	25,000	0	0	0	406	06/20/2027	2.C FE
693475-BD-6	PNC FINANCIAL SERVICES SERIES U 6.000% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,667	01/01/9999	2.B FE
693475-BP-9	PNC FINANCIAL SERVICES SERIES W HYB 6.250% Perpet.	01/01/2025	Security Withdraw		990,400	1,000,000	990,400	990,400	0	0	0	0	0	990,400	0	0	0	2,778	01/01/9999	2.B FE
69450@-AA-6	PAC CLASS A TRUST 2024-1 PAC_24-1-A 7.020% 02/28/37	03/28/2025	Redemption 100.0000		17,562	17,562	17,562	17,562	0	0	0	0	0	17,562	0	0	0	206	02/28/2037	1.E PL
72650R-AM-4	PLAINS ALL AMER PIPELINE 6.700% 05/15/36	02/21/2025	MILLENNIUM ADVISORS LLC.		267,215	250,000	293,638	287,150	0	(366)	0	(366)	0	286,784	0	(19,569)	(19,569)	4,606	05/15/2036	2.B FE
808513-BJ-3	CHARLES SCHWAB CORP SERIES H 4.000% Perpet.	01/01/2025	Security Withdraw		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	5,000	01/01/9999	2.C FE
816851-BK-4	SEMPRA ENERGY 4.875% Perpet.	01/01/2025	Security Withdraw		2,235,000	2,250,000	2,235,000	2,235,000	0	0	0	0	0	2,235,000	0	0	0	23,156	01/01/9999	2.C FE
83416M-A*-6	SOLAR SENIOR CAPITAL LTD 3.900% 03/31/25	03/31/2025	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	5,850	03/31/2025	2.B PL
837004-CE-8	DOMINION ENERGY SOUTH 5.450% 02/01/41	02/21/2025	JANE STREET CAPITAL		491,260	500,000	532,730	529,785	0	(190)	0	(190)	0	529,595	0	(38,335)	(38,335)	15,366	02/01/2041	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 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
84055B-AA-1	SOUTH32 TREASURY USA SERIES 144A 4.350% 04/14/32	02/20/2025	GOLDMAN SACHS & CO.		460,865	500,000	497,395	497,995	0	33	0	33	0	498,027	0	(37,162)	(37,162)	7,673	04/14/2032	2.A FE
857477-CH-4	STATE STREET CORP SERIES I HYB 6.700% Perpet.	01/01/2025	Security Withdraw		1,003,833	1,000,000	1,004,375	1,003,833	0	0	0	0	0	1,003,833	0	0	0	2,978	01/01/9999	2.A FE
857477-CM-3	STATE STREET CORP SERIES J HYB 6.700% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	2,978	01/01/9999	2.A FE
86614R-AN-7	SUMMIT MATERIALS LLC FIN SERIES 144A 5.250% 01/15/29	02/10/2025	Call 101.3130		131,707	130,000	119,030	122,370	0	182	0	182	0	124,259	0	7,448	7,448	5,593	01/15/2029	3.C FE
86614R-AP-2	SUMMIT MATERIALS LLC/FIN SERIES 144A 7.250% 01/15/31	02/10/2025	Call 107.9815		26,995	25,000	25,138	25,114	0	(3)	0	(3)	0	27,107	0	(112)	(112)	3,028	01/15/2031	3.C FE
87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40	03/31/2025	Redemption 100.0000		12,703	12,703	12,703	12,703	0	0	0	0	0	12,703	0	0	0	338	09/30/2040	2.B PL
89255#-AA-9	VANDERBILT TRADEMARK ROYA 4.920% 07/01/48	03/01/2025	Redemption 100.0000		1,826	1,826	1,826	1,826	0	0	0	0	0	1,826	0	0	0	15	07/01/2048	1.F PL
89832Q-AD-1	TRUIST FINANCIAL CORP 7.023% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,410	01/01/9999	2.C FE
89832Q-AF-6	TRUIST FINANCIAL CORP SERIES Q 5.100% Perpet.	01/01/2025	Security Withdraw		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	34,000	01/01/9999	2.C FE
92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 6.140% 01/31/28	01/31/2025	Redemption 100.0000		19,665	19,665	19,665	19,664	0	1	0	1	0	19,665	0	0	0	302	01/31/2028	1.F
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS TRANSMISSION 3.670% 12/18/34	03/31/2025	Redemption 100.0000		7,345	7,345	7,371	7,366	0	(21)	0	(21)	0	7,345	0	0	0	67	12/18/2034	1.F PL
064159-VJ-2	BANK OF NOVA SCOTIA HYB 4.900% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	3,675	01/01/9999	2.C FE
71644E-AJ-1	PETRO CANADA 6.800% 05/15/38	02/21/2025	SUSQUEHANNA FINANCIAL GROUP		875,155	815,000	979,206	959,852	0	(1,151)	0	(1,151)	0	958,701	0	(83,546)	(83,546)	15,241	05/15/2038	2.A FE
780082-AR-4	ROYAL BANK OF CANADA 7.500% 05/02/84	01/01/2025	Security Withdraw		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	18,438	05/02/2084	2.B FE
018820-AB-6	ALLIANZ SE SERIES 144A 3.200% Perpet.	01/01/2025	Security Withdraw		400,044	400,000	400,044	400,044	0	0	0	0	0	400,044	0	0	0	8,569	01/01/9999	1.G FE
03718N-AB-2	ANTOFAGASTA PLC SERIES 144A 5.625% 05/13/32	03/21/2025	GOLDMAN SACHS & CO.		253,628	250,000	245,528	246,469	0	88	0	88	0	246,556	0	7,071	7,071	5,117	05/13/2032	2.B FE
03718N-AC-0	ANTOFAGASTA PLC SERIES 144A 6.250% 05/02/34	03/21/2025	BARCLAYS CAPITAL		519,050	500,000	497,070	497,214	0	50	0	50	0	497,264	0	21,786	21,786	12,326	05/02/2034	2.B FE
05330K-A@-4	AUTO METRO PUERTO RICO METROPOLITANAS 7.500% 12/31/38	03/31/2025	Redemption 100.0000		5,400	5,400	5,400	5,400	0	0	0	0	0	5,400	0	0	0	101	12/31/2038	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35	03/31/2025	Redemption 100.0000		9,450	9,450	9,277	9,311	0	139	0	139	0	9,450	0	0	0	159	06/30/2035	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35	02/27/2025	Redemption 0.0000		0	0	37	30	0	(30)	0	(30)	0	0	0	0	0	0	06/30/2035	2.C FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD REC 3.500% 01/07/30	01/07/2025	Various		46,995	46,995	46,995	46,995	0	0	0	0	0	46,995	0	0	0	411	01/07/2030	1.G FE
05565A-DW-0	BNP PARIBAS SERIES 144A 5.125% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,549	01/01/9999	2.C FE
05602X-DJ-4	BNP PARIBAS SERIES 144A 8.000% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,333	01/01/9999	2.C FE
05602X-JC-3	BNP PARIBAS SERIES 144A 7.375% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,370	01/01/9999	2.C FE
05890M-AB-9	BANC CREDITO INVERSIONES SERIES 144A 2.875% 10/14/31	03/07/2025	SANTANDER US CAPITAL MARKETS		433,800	500,000	491,195	493,740	0	155	0	155	0	493,896	0	(60,096)	(60,096)	5,830	10/14/2031	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.180% 04/07/28	01/07/2025	Redemption 100.0000		19,073	19,073	19,073	19,073	0	0	0	0	0	19,073	0	0	0	199	04/07/2028	1.G FE
12565W-AB-7	CK HUTCHISON INTNTL 21 SERIES 144A 2.500% 04/15/31	02/28/2025	JP MORGAN SECURITIES LTD		221,320	250,000	247,268	248,200	0	44	0	44	0	248,245	0	(26,925)	(26,925)	2,396	04/15/2031	1.F FE
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750% 01/22/30	02/28/2025	HSBC SECURITIES USA INC.		206,207	226,000	223,677	224,743	0	39	0	39	0	224,782	0	(18,575)	(18,575)	3,815	01/22/2030	1.G FE
225401-AP-3	CREDIT SUISSE GROUP AG SERIES 144A 4.194% 04/01/31	02/21/2025	SUNTRUST		955,760	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(44,240)	(44,240)	16,660	04/01/2031	1.G FE
36321P-AB-6	GALAXY PIPELINE ASSETS SERIES 144A 2.625% 03/31/36	03/06/2025	BNP PARIBAS SECURITIES CORP		421,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(79,000)	(79,000)	5,724	03/31/2036	1.C FE
404280-BL-2	HSBC HOLDINGS PLC 6.000% Perpet.	01/01/2025	Security Withdraw		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	2,600	01/01/9999	2.C FE
404280-BP-3	HSBC HOLDINGS PLC 6.500% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,694	01/01/9999	2.C FE
404280-CQ-0	HSBC HOLDINGS PLC 4.700% Perpet.	01/01/2025	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,622	01/01/9999	2.C FE
494386-AD-7	KIMBERLY CLARK DE MEXICO SERIES 144A 2.431% 07/01/31	03/06/2025	HSBC SECURITIES USA INC.		650,813	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(99,188)	(99,188)	12,459	07/01/2031	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 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
606822-DD-3	MITSUBISHI UFJ FIN GRP 8.200% Perpet.	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	18,906	01/01/9999	3.A FE
62877C-AA-1	NAC AVIATION 29 DAC 4.750% 06/30/26	03/13/2025	Call 100.0000		27,259	27,259	27,259	27,259	0	0	0	0	0	27,259	0	0	0	74	06/30/2026	4.B FE
65559C-AD-3	NOREDA BANK ABP SERIES 144A 3.750% Perpet.	01/01/2025	Security Withdraw		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	3,125	01/01/9999	2.B FE
74735K-AA-0	OOREDOO INTL FINANCE SERIES 144A 2.625% 04/08/31	02/28/2025	BANK OF AMERICA		176,710	200,000	197,844	198,581	0	35	0	35	0	198,616	0	(21,906)	(21,906)	2,115	04/08/2031	1.F FE
78397P-AD-3	SA GLOBAL SUKUK LTD SERIES 144A 2.694% 06/17/31	03/06/2025	JANE STREET CAPITAL		437,325	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(62,675)	(62,675)	2,993	06/17/2031	1.E FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	01/31/2025	Redemption 100.0000		5,418	5,418	5,418	5,418	0	0	0	0	0	5,418	0	0	0	98	01/31/2049	2.A FE
88032W-AU-0	TENCENT HOLDINGS LTD SERIES 144A 2.390% 06/03/30	01/07/2025	HSBC SECURITIES USA INC.		436,000	500,000	499,865	499,923	0	0	0	0	0	499,923	0	(63,923)	(63,923)	1,162	06/03/2030	1.E FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	03/31/2025	Redemption 100.0000		13,359	13,359	13,359	13,359	0	0	0	0	0	13,359	0	0	0	127	09/30/2045	1.D PL
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L SERIES REGS 2.940% 09/30/40	03/31/2025	Redemption 100.0000		8,250	8,250	6,699	6,857	0	1,393	0	1,393	0	8,250	0	0	0	121	09/30/2040	1.C FE
L8038*-AA-4	SBM BALEIA AZUL SARL BALEAI AZUL 5.500% 09/15/27	03/15/2025	Redemption 100.0000		10,500	10,500	10,500	10,500	0	0	0	0	0	10,500	0	0	0	144	09/15/2027	3.B
P7003*-AA-3	LA BUFA WIND SAPI DE CV WIND SAPI DE CV 6.770% 09/30/37	03/31/2025	Redemption 100.0000		3,840	3,840	3,840	3,840	0	0	0	0	0	3,840	0	0	0	66	09/30/2037	3.B PL
G4162#-AB-1	GREENSANDS FINANCING PLC 5.69% Due 11/29/2028 MN29	03/31/2025	Various		0	0	0	0	0	0	0	0	0	(10,413)	10,413	0	10,413	0		3.C PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					39,083,848	39,316,126	39,966,853	39,885,737	0	(1,786)	0	(1,786)	0	39,877,244	10,413	(803,811)	(793,398)	554,750	XXX	XXX
55342U-AG-9	MPT OPER PARTNERSP FINL 5.250% 08/01/26	02/28/2025	Call 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	453	08/01/2026	5.A FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	453	XXX	XXX
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/06/25	01/02/2025	PRIVATE DIRECT		653,305	1,126,000	653,080	653,080	0	0	0	0	0	653,080	0	225	225	0	06/06/2025	3.A PL
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28	03/31/2025	Redemption 100.0000		500	500	495	497	0	3	0	3	0	500	0	0	0	23	09/21/2028	2.C PL
73940B-AD-7	POWERGRID SERVICES ACQUISITION TERM B-2 LOAN 09/21/28	03/31/2025	Redemption 100.0000		500	500	488	491	0	9	0	9	0	500	0	0	0	35	09/21/2028	2.C PL
BIN28D-HR-7	ARRIVIA 12/31/28	02/10/2025	Redemption 100.0000		4,239	4,239	4,239	0	0	0	0	0	0	4,239	0	0	0	45	12/31/2028	4.C Z
C2505@-AC-5	PIERIDAE ALBERTA PRODUCTION LT TERM LOAN 03/13/27	03/31/2025	Redemption 100.0000		49,371	49,371	49,371	49,371	0	0	0	0	0	49,371	0	0	0	1,400	03/13/2027	2.C PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					707,915	1,180,610	707,673	703,439	0	12	0	12	0	707,690	0	225	225	1,503	XXX	XXX
02377B-AB-2	AMER AIRLN 15-2 B PTT 3.600% 09/22/27	03/22/2025	Redemption 100.0000		11,849	11,849	10,999	11,377	0	472	0	472	0	11,849	0	0	0	213	09/22/2027	1.F FE
00908P-AA-5	AIR CANADA 2017 1AA PTT SERIES 144A 3.300% 01/15/30	01/15/2025	Redemption 100.0000		25,600	25,600	23,184	24,007	0	1,593	0	1,593	0	25,600	0	0	0	422	01/15/2030	1.C FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					37,449	37,449	34,183	35,384	0	2,065	0	2,065	0	37,449	0	0	0	635	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					41,343,656	42,099,327	42,270,073	42,187,633	0	(867)	0	(867)	0	42,184,296	10,413	(851,056)	(840,643)	584,890	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					41,343,656	42,099,327	42,270,073	42,187,633	0	(867)	0	(867)	0	42,184,296	10,413	(851,056)	(840,643)	584,890	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					41,343,656	42,099,327	42,270,073	42,187,633	0	(867)	0	(867)	0	42,184,296	10,413	(851,056)	(840,643)	584,890	XXX	XXX
36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40	03/01/2025	Paydown		2,375	2,375	2,488	2,488	0	(113)	0	(113)	0	2,375	0	0	0	18	07/20/2040	1.A
38379J-Q9-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-35 CLASS GZ 4.000% 03/20/45	03/01/2025	Paydown		51,839	51,839	53,091	53,107	0	(1,268)	0	(1,268)	0	51,839	0	0	0	352	03/20/2045	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					54,214	54,214	55,579	55,595	0	(1,381)	0	(1,381)	0	54,214	0	0	0	370	XXX	XXX
3128JN-VU-6	FHLMC POOL 1B3426 6.058% 05/01/37	03/01/2025	Paydown		5,458	5,458	5,498	5,610	0	(152)	0	(152)	0	5,458	0	0	0	64	05/01/2037	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
3128KA-LC-3	FHLMC GOLD POOL A49323 6.000% 06/01/36	03/01/2025	Paydown		450	450	483	483	0	(33)	0	(33)	0	450	0	0	0	5	06/01/2036	1.A
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38	03/01/2025	Paydown		854	854	927	927	0	(72)	0	(72)	0	854	0	0	0	9	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38	03/01/2025	Paydown		1,856	1,856	1,963	1,963	0	(107)	0	(107)	0	1,856	0	0	0	17	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40	03/01/2025	Paydown		6,228	6,228	6,493	6,493	0	(265)	0	(265)	0	6,228	0	0	0	47	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40	03/01/2025	Paydown		3,326	3,326	3,460	3,458	0	(132)	0	(132)	0	3,326	0	0	0	35	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40	03/01/2025	Paydown		868	868	924	924	0	(56)	0	(56)	0	868	0	0	0	7	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40	03/01/2025	Paydown		286	286	305	305	0	(19)	0	(19)	0	286	0	0	0	2	08/01/2040	1.A
312941-ZQ-3	FHLMC GOLD POOL A93451 4.500% 08/01/40	03/01/2025	Paydown		1,522	1,522	1,591	1,591	0	(69)	0	(69)	0	1,522	0	0	0	11	08/01/2040	1.A
3132GJ-T4-1	FHLMC GOLD POOL Q03571 4.500% 09/01/41	03/01/2025	Paydown		4,049	4,049	4,308	4,308	0	(259)	0	(259)	0	4,049	0	0	0	30	09/01/2041	1.A
3132GJ-WJ-4	FHLMC GOLD POOL Q03649 4.500% 10/01/41	03/01/2025	Paydown		858	858	909	909	0	(51)	0	(51)	0	858	0	0	0	6	10/01/2041	1.A
3132GK-AU-0	FHLMC GOLD POOL Q03919 4.000% 10/01/41	03/01/2025	Paydown		985	985	1,016	1,016	0	(31)	0	(31)	0	985	0	0	0	7	10/01/2041	1.A
3132GK-CK-0	FHLMC GOLD POOL Q03974 4.000% 10/01/41	03/01/2025	Paydown		7,151	7,151	7,409	7,409	0	(258)	0	(258)	0	7,151	0	0	0	48	10/01/2041	1.A
3132GK-FD-3	FHLMC GOLD POOL Q04064 3.500% 10/01/41	03/01/2025	Paydown		1,323	1,323	1,354	1,354	0	(31)	0	(31)	0	1,323	0	0	0	8	10/01/2041	1.A
31335A-KH-0	FHLMC GOLD POOL G60296 3.500% 07/01/45	03/01/2025	Paydown		11,160	11,160	11,551	11,551	0	(391)	0	(391)	0	11,160	0	0	0	65	07/01/2045	1.A
31335A-KW-7	FHLMC GOLD POOL G60309 4.000% 09/01/45	03/01/2025	Paydown		6,932	6,932	7,352	7,352	0	(420)	0	(420)	0	6,932	0	0	0	60	09/01/2045	1.A
3138AQ-C9-5	FNMA POOL AI9995 4.000% 09/01/41	03/01/2025	Paydown		10,732	10,732	11,143	11,143	0	(411)	0	(411)	0	10,732	0	0	0	71	09/01/2041	1.A
3138AT-PB-0	FNMA POOL AJ2217 4.500% 09/01/41	03/01/2025	Paydown		4,289	4,289	4,583	4,583	0	(294)	0	(294)	0	4,289	0	0	0	32	09/01/2041	1.A
31392J-AT-6	FANNIE MAE GRANTOR TRUST SERIES 2003-T2 CLASS A1 4.734% 03/25/33	03/25/2025	Paydown		7,998	7,998	7,998	7,891	0	108	0	108	0	7,998	0	0	0	64	03/25/2033	1.A
31393C-7G-2	FANNIE MAE WHOLE LOAN SERIES 2003-W13 CLASS AV2 5.215% 10/25/33	03/25/2025	Paydown		11	11	10	10	0	1	0	1	0	11	0	0	0	0	10/25/2033	1.A
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33	03/01/2025	Paydown		382	382	456	437	0	(55)	0	(55)	0	382	0	0	0	4	06/25/2033	1.A
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34	03/01/2025	Paydown		1,697	1,697	1,823	1,797	0	(99)	0	(99)	0	1,697	0	0	0	19	06/15/2034	1.A
31396X-LZ-5	FANNIE MAE SERIES 2007-84 CLASS FN 4.954% 08/25/37	03/25/2025	Paydown		572	572	589	580	0	(8)	0	(8)	0	572	0	0	0	5	08/25/2037	1.A
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37	03/01/2025	Paydown		1,197	1,197	1,305	1,283	0	(86)	0	(86)	0	1,197	0	0	0	11	07/15/2037	1.A
31397N-UG-8	FANNIE MAE SERIES 2009-19 CLASS TD 5.000% 08/25/36	03/01/2025	Paydown		1,940	1,940	1,945	1,943	0	(3)	0	(3)	0	1,940	0	0	0	17	08/25/2036	1.A
31397Q-PY-8	FANNIE MAE SERIES 2011-10 CLASS ZC 5.000% 02/25/41	03/01/2025	Paydown		35,855	35,855	42,833	42,019	0	(6,163)	0	(6,163)	0	35,855	0	0	0	271	02/25/2041	1.A
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40	03/01/2025	Paydown		180	180	199	190	0	(10)	0	(10)	0	180	0	0	0	2	05/25/2040	1.A
31398T-6S-5	FANNIE MAE SERIES 2010-108 CLASS BC 4.000% 09/25/40	03/01/2025	Paydown		140	140	137	137	0	3	0	3	0	140	0	0	0	1	09/25/2040	1.A
31407K-T7-4	FNMA POOL 833174 6.967% 09/01/35	03/01/2025	Paydown		1,251	1,251	1,251	1,251	0	0	0	0	0	1,251	0	0	0	15	09/01/2035	1.A
31410K-JK-1	FNMA POOL 889566 6.000% 05/01/38	03/01/2025	Paydown		1,817	1,817	1,863	1,863	0	(46)	0	(46)	0	1,817	0	0	0	17	05/01/2038	1.A
31414M-CR-5	FNMA POOL 969980 5.500% 05/01/38	03/01/2025	Paydown		1,303	1,303	1,313	1,313	0	(10)	0	(10)	0	1,303	0	0	0	12	05/01/2038	1.A
31415C-KH-9	FNMA POOL 982796 5.500% 05/01/38	03/01/2025	Paydown		1,659	1,659	1,672	1,672	0	(13)	0	(13)	0	1,659	0	0	0	15	05/01/2038	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40	03/01/2025	Paydown		558	558	595	590	0	(32)	0	(32)	0	558	0	0	0	5	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40	03/01/2025	Paydown		781	781	846	846	0	(65)	0	(65)	0	781	0	0	0	7	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40	03/01/2025	Paydown		3,199	3,199	3,336	3,336	0	(137)	0	(137)	0	3,199	0	0	0	15	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40	03/01/2025	Paydown		3,250	3,250	3,512	3,495	0	(244)	0	(244)	0	3,250	0	0	0	41	08/01/2040	1.A
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40	03/01/2025	Paydown		4,630	4,630	4,825	4,825	0	(195)	0	(195)	0	4,630	0	0	0	36	08/01/2040	1.A
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40	03/01/2025	Paydown		715	715	746	746	0	(30)	0	(30)	0	715	0	0	0	5	08/01/2040	1.A
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40	03/01/2025	Paydown		667	667	711	711	0	(43)	0	(43)	0	667	0	0	0	6	08/01/2040	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					138,129	138,129	149,234	148,314	0	(10,178)	0	(10,178)	0	138,129	0	0	0	1,092	XXX	XXX
3137H0-H7-6	FREDDIE MAC MULTIFAMILY SERIES KLU3 CLASS XI 1.931% 01/25/31	03/01/2025	Paydown		0	0	3,817	2,492	0	(2,492)	0	(2,492)	0	0	0	0	0	99	01/25/2031	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
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45	03/01/2025	Paydown		4,764	4,764	4,726	4,725	0	39	0	39	0	4,764	0	0	0	28	06/01/2045	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					4,764	4,764	8,543	7,217	0	(2,453)	0	(2,453)	0	4,764	0	0	0	127	XXX	XXX
05951G-BE-1	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A16 5.034% 03/25/37	03/25/2025	Paydown		173	2,763	2,058	2,331	0	(2,159)	0	(2,159)	0	173	0	0	0	23	03/25/2037	5.A FM
05951G-BG-6	BANC OF AMERICA FUNDING CORPOR SERIES 2007-2 CLASS 1A18 5.033% 03/25/37	03/25/2025	Paydown		180	2,878	2,143	2,428	0	(2,248)	0	(2,248)	0	180	0	0	0	24	03/25/2037	5.A FM
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 4.815% 01/25/37	03/25/2025	Paydown		4,254	4,254	4,054	4,127	0	127	0	127	0	4,254	0	0	0	24	01/25/2037	1.A FM
10638D-AA-8	BREAN ASSET BACKED SECURITIES SERIES 2024-RM9 CLASS A1 144A 5.000% 09/25/64	03/25/2025	Paydown		1,548	1,548	1,517	1,506	0	43	0	43	0	1,548	0	0	0	19	09/25/2064	1.A FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A 4.000% 08/25/48	03/01/2025	Paydown		880	880	872	867	0	13	0	13	0	880	0	0	0	7	08/25/2048	1.A
12554T-AC-5	CIM TRUST SERIES 2019-INV2 CLASS A3 4.000% 05/25/49	03/01/2025	Paydown		5,605	5,605	5,933	6,094	0	(489)	0	(489)	0	5,605	0	0	0	27	05/25/2049	1.A
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50	03/01/2025	Paydown		4,244	4,244	4,476	4,495	0	(251)	0	(251)	0	4,244	0	0	0	20	04/25/2050	1.A
12565V-BG-7	CIM TRUST SERIES 2021-J3 CLASS A31 144A 2.500% 06/25/51	03/01/2025	Paydown		2,877	2,877	2,897	2,896	0	(19)	0	(19)	0	2,877	0	0	0	12	06/25/2051	1.A
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47	03/01/2025	Paydown		278	278	279	279	0	0	0	0	0	278	0	0	0	2	06/25/2047	1.A
12648H-AK-1	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS A2 144A 3.817% 04/25/44	03/01/2025	Paydown		1,135	1,135	1,205	1,215	0	(80)	0	(80)	0	1,135	0	0	0	7	04/25/2044	1.A
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A 4.547% 05/25/67	03/08/2025	Paydown		130	130	130	210	0	(80)	0	(80)	0	130	0	0	0	(32)	05/25/2067	1.A FE
12665W-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-ATH2 CLASS A1 144A 4.547% 05/25/67	03/01/2025	Paydown		12,144	12,144	12,144	12,327	0	(183)	0	(183)	0	12,144	0	0	0	103	05/25/2067	1.A
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 5.732% 04/25/35	01/01/2025	Paydown		375	375	339	416	0	(41)	0	(41)	0	375	0	0	0	2	04/25/2035	4.B FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 5.732% 04/25/35	02/01/2025	Paydown		46,833	42,586	38,567	47,299	0	(466)	0	(466)	0	46,833	0	0	0	350	04/25/2035	4.C FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 5.732% 04/25/35	03/01/2025	Paydown		2,583	4,247	3,847	4,718	0	(2,135)	0	(2,135)	0	2,583	0	0	0	50	04/25/2035	5.B FM
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49	03/01/2025	Paydown		6,180	6,180	6,346	6,363	0	(182)	0	(182)	0	6,180	0	0	0	32	07/25/2049	1.A
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58	03/01/2025	Paydown		3,904	3,904	4,022	3,996	0	(92)	0	(92)	0	3,904	0	0	0	24	06/25/2058	1.A
19688L-AA-0	COLT FUNDING LLC SERIES 2022-5 CLASS A1 144A 4.550% 04/25/67	03/01/2025	Paydown		18,535	18,535	18,530	18,825	0	(289)	0	(289)	0	18,535	0	0	0	142	04/25/2067	1.A FE
22540V-G6-3	CREDIT SUISSE FIRST BOSTON MOR SERIES 2002-9 CLASS 1A1 7.000% 03/25/32	03/01/2025	Paydown		459	459	411	413	0	46	0	46	0	459	0	0	0	5	03/25/2032	4.B FM
225410-YG-1	CS FIRST BOSTON COMM MORTGAGE SERIES 2003-25 CLASS 1A4 5.500% 10/25/33	03/26/2025	Paydown		1,131	1,131	1,070	1,079	0	51	0	51	0	1,131	0	0	0	15	10/25/2033	1.A FM
225410-YG-1	CS FIRST BOSTON COMM MORTGAGE SERIES 2003-25 CLASS 1A4 5.500% 10/25/33	01/01/2025	Paydown		37,019	37,019	35,041	35,338	0	1,682	0	1,682	0	37,019	0	0	0	170	10/25/2033	2.B FM
268431-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A 5.000% 07/25/54	03/25/2025	Paydown		15,797	15,797	14,521	14,531	0	1,267	0	1,267	0	15,797	0	0	0	136	07/25/2054	1.A FE
26845E-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM3 CLASS A1A 144A 5.000% 12/25/54	01/27/2025	Paydown		1,032	1,032	969	969	0	63	0	63	0	1,032	0	0	0	6	12/25/2054	1.A FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SERIES 2022-2 CLASS A1 144A 4.346% 04/25/67	03/01/2025	Paydown		6,527	6,527	6,500	6,637	0	(110)	0	(110)	0	6,527	0	0	0	47	04/25/2067	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
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.882% 04/25/50	03/01/2025	Paydown		7,041	7,041	6,913	7,252	0	(210)	0	(210)	0	7,041	0	0	0	47	04/25/2050	1.A
33850B-AG-2	FLAGSTAR MORTGAGE TRUST SERIES 2017-1 CLASS 1A7 144A 3.500% 03/25/47	03/01/2025	Paydown		5,567	5,567	5,471	5,446	0	120	0	120	0	5,567	0	0	0	22	03/25/2047	1.A
33850R-AG-7	FLAGSTAR MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 10/25/47	03/01/2025	Paydown		2,563	2,563	2,529	2,519	0	43	0	43	0	2,563	0	0	0	15	10/25/2047	1.A
33850T-AN-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-1 CLASS A13 144A 3.500% 03/25/48	03/01/2025	Paydown		15,543	15,543	15,054	15,061	0	482	0	482	0	15,543	0	0	0	55	03/25/2048	1.A
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48	03/01/2025	Paydown		675	675	680	678	0	(3)	0	(3)	0	675	0	0	0	5	04/25/2048	1.A
33851H-AP-8	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A14 144A 3.500% 04/25/48	03/01/2025	Paydown		18,017	18,017	17,648	17,709	0	308	0	308	0	18,017	0	0	0	114	04/25/2048	1.A
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50	03/01/2025	Paydown		7,107	7,107	7,268	7,301	0	(194)	0	(194)	0	7,107	0	0	0	30	03/25/2050	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49	03/01/2025	Paydown		7,071	7,071	7,190	7,226	0	(154)	0	(154)	0	7,071	0	0	0	41	12/25/2049	1.A
362341-7S-2	GSR MORTGAGE LOAN TRUST SERIES 2006-1F CLASS 4A1 5.500% 02/25/36	03/01/2025	Paydown		2,244	6,958	5,260	5,231	0	(2,987)	0	(2,987)	0	2,244	0	0	0	64	02/25/2036	4.A FM
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49	03/01/2025	Paydown		107	107	111	113	0	(6)	0	(6)	0	107	0	0	0	1	11/25/2049	1.A
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51	03/01/2025	Paydown		2,200	2,200	2,326	2,350	0	(150)	0	(150)	0	2,200	0	0	0	14	01/25/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50	03/01/2025	Paydown		1,922	1,922	2,037	2,066	0	(144)	0	(144)	0	1,922	0	0	0	11	07/25/2050	1.A
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52	03/01/2025	Paydown		4,595	4,595	3,838	3,853	0	742	0	742	0	4,595	0	0	0	18	02/26/2052	1.A
36264R-BW-4	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ4 CLASS A34 144A 2.500% 09/25/52	03/01/2025	Paydown		4,174	4,174	3,580	3,592	0	582	0	582	0	4,174	0	0	0	15	09/25/2052	1.A
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52	03/01/2025	Paydown		38,257	38,257	35,758	35,727	0	2,530	0	2,530	0	38,257	0	0	0	158	08/25/2052	1.A
362938-BB-7	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ2 CLASS A16 144A 5.500% 05/25/53	03/01/2025	Paydown		27,620	27,620	27,170	27,184	0	436	0	436	0	27,620	0	0	0	255	05/25/2053	1.A
36417J-BU-2	GMRF MORTGAGE AQUISITION CO SERIES 2018-1 CLASS B1 144A 3.800% 11/25/57	03/01/2025	Paydown		74,956	74,956	74,650	74,723	0	233	0	233	0	74,956	0	0	0	558	11/25/2057	1.A
36418A-AG-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-2 CLASS A21 144A 4.000% 06/25/59	03/01/2025	Paydown		10,476	10,476	10,556	10,607	0	(131)	0	(131)	0	10,476	0	0	0	104	06/25/2059	1.A
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 4.810% 09/19/37	03/19/2025	Paydown		892	892	819	838	0	54	0	54	0	892	0	0	0	5	09/19/2037	1.A FM
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022-NQM3 CLASS A1 144A 4.380% 05/25/67	03/01/2025	Paydown		7,566	7,566	7,566	7,712	0	(145)	0	(145)	0	7,566	0	0	0	51	05/25/2067	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2020-2 CLASS A3 144A 3.500% 07/25/50	03/01/2025	Paydown		6,243	6,243	6,697	6,872	0	(628)	0	(628)	0	6,243	0	0	0	26	07/25/2050	1.A
46591V-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2020-INV1 CLASS A3 144A 3.500% 08/25/50	03/01/2025	Paydown		4,741	4,741	4,537	4,618	0	122	0	122	0	4,741	0	0	0	29	08/25/2050	1.A
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50	03/01/2025	Paydown		9,652	9,652	10,357	10,512	0	(860)	0	(860)	0	9,652	0	0	0	52	08/25/2050	1.A
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52	03/01/2025	Paydown		6,181	6,181	5,169	5,149	0	1,032	0	1,032	0	6,181	0	0	0	26	02/25/2052	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST SERIES 2021-13 CLASS A15 144A 2.500% 04/25/52	03/01/2025	Paydown		5,753	5,753	4,819	4,799	0	954	0	954	0	5,753	0	0	0	24	04/25/2052	1.A
465978-AF-1	JP MORGAN MORTGAGE TRUST SERIES 2023-1 CLASS A2 144A 5.500% 06/25/53	03/01/2025	Paydown		35,218	35,218	35,092	34,933	0	286	0	286	0	35,218	0	0	0	333	06/25/2053	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					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
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.390% 10/25/46	03/01/2025	Paydown		9,466	9,466	9,524	9,537	0	(71)	0	(71)	0	9,466	0	0	0	41	10/25/2046	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.447% 01/25/47	03/01/2025	Paydown		792	792	790	789	0	3	0	3	0	792	0	0	0	4	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS A7 144A 3.500% 05/25/47	03/01/2025	Paydown		2,246	2,246	2,228	2,220	0	25	0	25	0	2,246	0	0	0	14	05/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST SERIES 2017-2 CLASS B2 144A 3.647% 05/25/47	03/01/2025	Paydown		1,431	1,431	1,426	1,426	0	5	0	5	0	1,431	0	0	0	9	05/25/2047	1.A
46648R-AG-6	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A7 144A 3.500% 06/25/48	03/01/2025	Paydown		12,887	12,887	12,774	12,741	0	146	0	146	0	12,887	0	0	0	67	06/25/2048	1.A
46648U-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 11/25/48	03/01/2025	Paydown		250	250	249	249	0	1	0	1	0	250	0	0	0	1	11/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48	03/01/2025	Paydown		33,672	33,672	31,951	30,932	0	2,740	0	2,740	0	33,672	0	0	0	173	09/25/2048	1.A
46649Y-AG-0	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS A7 144A 4.000% 02/25/49	03/01/2025	Paydown		1,866	1,866	1,800	1,785	0	81	0	81	0	1,866	0	0	0	10	02/25/2049	1.A
46649Y-BG-9	JP MORGAN MORTGAGE TRUST 2018- SERIES 2018-9 CLASS B1 144A 4.240% 02/25/49	03/01/2025	Paydown		11,537	11,537	11,631	11,598	0	(61)	0	(61)	0	11,537	0	0	0	76	02/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS 1A7 144A 3.500% 12/25/48	03/01/2025	Paydown		10,792	10,792	10,563	10,508	0	283	0	283	0	10,792	0	0	0	48	12/25/2048	1.A
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.706% 12/25/49	03/01/2025	Paydown		58,864	58,864	63,377	62,703	0	(3,838)	0	(3,838)	0	58,864	0	0	0	368	12/25/2049	1.A
46651A-BB-7	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B2 144A 4.706% 12/25/49	03/01/2025	Paydown		31,211	31,211	33,251	32,946	0	(1,735)	0	(1,735)	0	31,211	0	0	0	195	12/25/2049	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50	03/01/2025	Paydown		23,928	23,928	24,429	24,603	0	(675)	0	(675)	0	23,928	0	0	0	145	05/25/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A3 144A 3.000% 03/25/51	03/01/2025	Paydown		4,191	4,191	4,391	4,417	0	(226)	0	(226)	0	4,191	0	0	0	21	03/25/2051	1.A
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52	03/01/2025	Paydown		5,367	5,367	4,496	4,486	0	882	0	882	0	5,367	0	0	0	26	06/25/2052	1.A
46654U-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2022-3 CLASS A3 144A 2.500% 08/25/52	03/01/2025	Paydown		12,541	12,541	11,622	11,581	0	960	0	960	0	12,541	0	0	0	56	08/25/2052	1.A
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52	03/01/2025	Paydown		10,168	10,168	9,656	9,656	0	512	0	512	0	10,168	0	0	0	50	10/25/2052	1.A
46655G-AD-7	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A3 144A 3.000% 10/25/52	03/01/2025	Paydown		10,168	10,168	9,359	9,360	0	808	0	808	0	10,168	0	0	0	43	10/25/2052	1.A
46656D-AF-8	JP MORGAN MORTGAGE TRUST SERIES 2023-2 CLASS A2 144A 5.500% 07/25/53	03/01/2025	Paydown		21,231	21,231	20,939	20,906	0	326	0	326	0	21,231	0	0	0	119	07/25/2053	1.A
46656R-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2023-3 CLASS A4B 144A 5.500% 10/25/53	03/01/2025	Paydown		8,264	8,264	8,187	8,160	0	104	0	104	0	8,264	0	0	0	73	10/25/2053	1.A
46658L-BL-4	JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS B1 144A 6.998% 03/25/55	03/01/2025	Paydown		3,129	3,129	3,305	3,303	0	(174)	0	(174)	0	3,129	0	0	0	37	03/25/2055	1.A
46658N-AW-7	JP MORGAN MORTGAGE TRUST SERIES 2024 CCM1 CLASS A9A 144 5.500% 04/25/55	03/01/2025	Paydown		11,691	11,691	11,410	11,408	0	282	0	282	0	11,691	0	0	0	134	04/25/2055	1.A
46658N-AW-7	JP MORGAN MORTGAGE TRUST SERIES 2024 CCM1 CLASS A9A 144 5.500% 04/25/55	01/01/2025	Paydown		4,968	4,968	4,848	4,848	0	120	0	120	0	4,968	0	0	0	23	04/25/2055	1.B FE
46658U-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2025-1 CLASS A9A 144A 6.000% 06/25/55	03/01/2025	Paydown		3,684	3,684	3,681	0	0	3	0	3	0	3,684	0	0	0	29	06/25/2055	1.B FE
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67	03/01/2025	Paydown		5,836	5,836	5,710	5,811	0	26	0	26	0	5,836	0	0	0	44	05/25/2067	1.A
585491-BC-6	MELLO MORTGAGE CAPITAL ACCEPA SERIES 2021-INV3 CLASS A11 144 5.000% 10/25/51	03/25/2025	Paydown		13,036	13,036	11,960	11,772	0	1,264	0	1,264	0	13,036	0	0	0	101	10/25/2051	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.362% 10/25/48	03/01/2025	Paydown		2,245	2,245	2,265	2,266	0	(20)	0	(20)	0	2,245	0	0	0	16	10/25/2048	1.A
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61	03/12/2025	CITIGROUP GLOBAL MARKETS		183,817	194,002	190,775	192,228	0	114	0	114	0	192,342	0	(8,525)	(8,525)	1,786	01/25/2061	1.A
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61	02/01/2025	Paydown		136	136	133	134	0	1	0	1	0	136	0	0	0	1	01/25/2061	1.A
61776Q-AH-9	MORGAN STANLEY RESIDENTIAL MO SERIES 2024-3 CLASS AF 144A 5.690% 07/25/54	03/05/2025	MORGAN STANLEY & CO. INC.		364,059	363,208	363,200	361,800	0	(341)	0	(341)	0	361,459	0	2,600	2,600	4,150	07/25/2054	1.A
61776Q-AH-9	MORGAN STANLEY RESIDENTIAL MO SERIES 2024-3 CLASS AF 144A 5.690% 07/25/54	02/25/2025	Paydown		16,361	16,361	16,360	16,297	0	63	0	63	0	16,361	0	0	0	109	07/25/2054	1.A
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52	03/01/2025	Paydown		7,178	7,178	6,516	6,496	0	682	0	682	0	7,178	0	0	0	38	03/25/2052	1.A
64831Q-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2022-NQM3 CLASS A1 144A 3.900% 04/25/62	03/01/2025	Paydown		20,015	20,015	19,739	19,814	0	201	0	201	0	20,015	0	0	0	134	04/25/2062	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49	03/01/2025	Paydown		4,710	4,710	4,956	5,033	0	(323)	0	(323)	0	4,710	0	0	0	29	12/25/2049	1.A
67113K-AX-6	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP2 CLASS 1A3144A 4.000% 06/25/59	03/01/2025	Paydown		10,153	10,153	10,374	10,465	0	(312)	0	(312)	0	10,153	0	0	0	76	06/25/2059	1.A
67115D-AA-0	ONSLOW BAY FINANCIAL LLC SERIES 2021-NQM4 CLASS A1 144A 1.957% 10/25/61	03/01/2025	Paydown		11,029	11,029	9,954	9,983	0	1,046	0	1,046	0	11,029	0	0	0	42	10/25/2061	1.A
67116M-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2023-J1 CLASS A3 144A 4.500% 01/25/53	03/01/2025	Paydown		36,777	36,777	35,329	35,410	0	1,367	0	1,367	0	36,777	0	0	0	287	01/25/2053	1.A
67116W-AP-4	ONSLOW BAY FINANCIAL LLC SERIES 2022-J1 CLASS A14 144A 2.500% 02/25/52	03/01/2025	Paydown		8,351	8,351	7,095	7,118	0	1,233	0	1,233	0	8,351	0	0	0	34	02/25/2052	1.A
67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52	03/01/2025	Paydown		15,094	15,094	13,584	13,636	0	1,457	0	1,457	0	15,094	0	0	0	83	10/25/2052	1.A
67448K-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-INV1 CLASS A1 144A 3.000% 01/25/52	03/05/2025	PERFORMANCE TRUST CAP PARTNERS		1,159,172	1,359,110	1,132,096	1,135,382	0	4,720	0	4,720	0	1,140,102	0	19,070	19,070	10,760	01/25/2052	1.A
67448K-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-INV1 CLASS A1 144A 3.000% 01/25/52	03/01/2025	Paydown		18,697	18,697	15,574	15,619	0	3,078	0	3,078	0	18,697	0	0	0	103	01/25/2052	1.A
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59	03/01/2025	Paydown		8,108	8,108	8,166	8,224	0	(116)	0	(116)	0	8,108	0	0	0	32	01/25/2059	1.A
67647A-AA-3	OCEANVIEW MORTGAGE TRUST SERIES 2022-1 CLASS A1 144A 4.500% 11/25/52	03/01/2025	Paydown		6,720	6,720	6,161	6,165	0	554	0	554	0	6,720	0	0	0	51	11/25/2052	1.A
67647F-AA-2	OCEANVIEW MORTGAGE TRUST SERIES 2022-6 CLASS A1 144A 3.500% 05/25/52	03/01/2025	Paydown		7,014	7,014	6,676	6,678	0	336	0	336	0	7,014	0	0	0	43	05/25/2052	1.A
693652-AP-4	PSMC 2018 1 TRUST SERIES 2020-2 CLASS A14 144A 3.000% 05/25/50	03/01/2025	Paydown		27,008	27,008	27,610	27,822	0	(814)	0	(814)	0	27,008	0	0	0	113	05/25/2050	1.A
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57	03/01/2025	Paydown		42,113	42,113	42,112	42,553	0	(440)	0	(440)	0	42,113	0	0	0	414	08/25/2057	1.A
743874-AC-3	PROVIDENT FUNDING MORTGAGE TR SERIES 2020-1 CLASS A2 144A 3.000% 02/25/50	03/01/2025	Paydown		663	663	693	698	0	(35)	0	(35)	0	663	0	0	0	3	02/25/2050	1.A
749389-AA-0	RCKT MORTGAGE TRUST 2020 1 SERIES 2020-1 CLASS A1 144A 3.000% 02/25/50	03/01/2025	Paydown		4,032	4,032	4,123	4,169	0	(137)	0	(137)	0	4,032	0	0	0	14	02/25/2050	1.A
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 4.854% 12/31/32	01/27/2025	Paydown		44	44	44	44	0	0	0	0	0	44	0	0	0	0	12/31/2032	5.B FE
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 4.854% 12/31/32	03/25/2025	Paydown		236	222	223	222	0	14	0	14	0	236	0	0	0	3	12/31/2032	6. FE
816935-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLASS A19 144A 6.000% 03/25/55	03/01/2025	Paydown		4,192	4,192	4,191	0	0	1	0	1	0	4,192	0	0	0	21	03/25/2055	1.A FE
81743P-AA-4	SEQUOIA MORTGAGE TRUST SERIES 2003-1 CLASS 1A 5.194% 04/20/33	03/20/2025	Paydown		3,852	3,852	3,442	3,426	0	427	0	427	0	3,852	0	0	0	34	04/20/2033	1.A FM

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

1	2	3	4	5	6	7	8	9	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
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47	03/01/2025	Paydown		857	857	859	860	0	(2)	0	(2)	0	857	0	0	0	3	07/25/2047	1.A
81746H-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A1 144A 4.000% 08/25/47	03/01/2025	Paydown		19	19	21	24	0	(4)	0	(4)	0	19	0	0	0	0	08/25/2047	1.A
81746H-AN-1	SEQUOIA MORTGAGE TRUST SERIES 2017-CH1 CLASS A13 144A 4.000% 08/25/47	03/01/2025	Paydown		97	97	99	104	0	(7)	0	(7)	0	97	0	0	0	1	08/25/2047	1.A
81746J-AN-7	SEQUOIA MORTGAGE TRUST SERIES 2017-CH2 CLASS A13 144A 4.000% 12/25/47	03/01/2025	Paydown		456	456	462	467	0	(11)	0	(11)	0	456	0	0	0	3	12/25/2047	1.A
81746K-AN-4	SEQUOIA MORTGAGE TRUST SERIES 2017-2 CLASS A13 144A 3.500% 02/25/47	03/01/2025	Paydown		14,269	14,269	13,513	13,428	0	841	0	841	0	14,269	0	0	0	82	02/25/2047	1.A
81746Q-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLASS A7 144A 3.500% 02/25/48	03/01/2025	Paydown		23,433	23,433	23,377	23,387	0	47	0	47	0	23,433	0	0	0	161	02/25/2048	1.A
81746W-AN-8	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A13 144A 4.500% 08/25/48	03/01/2025	Paydown		1,127	1,127	1,135	1,153	0	(27)	0	(27)	0	1,127	0	0	0	9	08/25/2048	1.A
81746Y-AA-2	SEQUOIA MORTGAGE TRUST SERIES 2019 2 CLASS A1 4.000% 06/25/49	03/01/2025	Paydown		545	545	583	594	0	(49)	0	(49)	0	545	0	0	0	4	06/25/2049	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49	03/01/2025	Paydown		1,403	1,403	1,459	1,663	0	(259)	0	(259)	0	1,403	0	0	0	16	08/25/2049	1.A
81747D-AN-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A13 144A 4.000% 03/25/48	03/01/2025	Paydown		2,028	2,028	2,038	2,047	0	(19)	0	(19)	0	2,028	0	0	0	10	03/25/2048	1.A
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A15 144A 4.000% 06/25/48	03/01/2025	Paydown		15,726	15,726	15,676	15,656	0	71	0	71	0	15,726	0	0	0	108	06/25/2048	1.A
81748E-AB-2	SEQUOIA MORTGAGE TRUST SERIES 2024-7 CLASS A2 144A 6.000% 08/25/54	03/01/2025	Paydown		106,856	106,856	106,238	106,243	0	613	0	613	0	106,856	0	0	0	981	08/25/2054	1.A
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49	03/01/2025	Paydown		466	466	455	450	0	16	0	16	0	466	0	0	0	4	09/25/2049	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50	03/01/2025	Paydown		5,962	5,962	6,213	6,281	0	(318)	0	(318)	0	5,962	0	0	0	34	03/25/2050	1.A
81748M-AG-3	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A7 144A 3.500% 02/25/50	03/01/2025	Paydown		10,989	10,989	11,208	11,211	0	(222)	0	(222)	0	10,989	0	0	0	64	02/25/2050	1.A
81749B-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2023-1 CLASS A1 144A 5.000% 01/25/53	03/01/2025	Paydown		7,638	7,638	7,557	7,530	0	109	0	109	0	7,638	0	0	0	70	01/25/2053	1.A
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66	03/01/2025	Paydown		7,462	7,462	6,455	6,450	0	1,012	0	1,012	0	7,462	0	0	0	26	11/25/2066	1.A FE
87265X-AA-2	TOORAK MORTGAGE CORP SERIES 2022-INV2 CLASS A1 144A 4.350% 06/25/57	03/01/2025	Paydown		26,866	26,866	26,637	27,026	0	(160)	0	(160)	0	26,866	0	0	0	164	06/25/2057	1.A
89171Y-BA-8	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 2B1 144A 4.993% 11/25/57	03/01/2025	Paydown		31,802	31,802	33,035	32,208	0	(406)	0	(406)	0	31,802	0	0	0	292	11/25/2057	1.A
924921-AA-7	VERUS SECURITIZATION TRUST SERIES 2022-5 CLASS A1 144A 3.800% 04/25/67	03/01/2025	Paydown		12,219	12,219	11,958	12,182	0	37	0	37	0	12,219	0	0	0	65	04/25/2067	1.A FE
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67	03/01/2025	Paydown		10,100	10,100	10,100	10,252	0	(151)	0	(151)	0	10,100	0	0	0	71	04/25/2067	1.A
92538Q-AA-8	VERUS SECURITIZATION TRUST SERIES 2021-7 CLASS A1 144A 1.829% 10/25/66	03/01/2025	Paydown		7,957	7,957	7,172	7,330	0	627	0	627	0	7,957	0	0	0	29	10/25/2066	1.A
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 5.000% 10/25/45	03/25/2025	Paydown		504	504	509	513	0	(9)	0	(9)	0	504	0	0	0	4	10/25/2045	1.A FM
92922F-TB-4	WAMU MORTGAGE PASS THROUGH SERIES 2004-AR7 CLASS A6 5.884% 07/25/34	03/25/2025	Paydown		98,002	98,002	90,500	89,918	0	8,084	0	8,084	0	98,002	0	0	0	864	07/25/2034	1.A FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 5.595% 08/25/46	03/01/2025	Paydown		175	309	194	184	0	(8)	0	(8)	0	175	0	0	0	2	08/25/2046	3.A FM
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 5.595% 08/25/46	01/01/2025	Paydown		448	186	116	110	0	338	0	338	0	448	0	0	0	1	08/25/2046	3.B FM

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

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 4.635% 12/25/36	03/25/2025	Paydown		779	779	460	420	0	359	0	359	0	779	0	0	0	3	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	03/01/2025	Paydown		2,410	2,410	2,554	2,586	0	(176)	0	(176)	0	2,410	0	0	0	13	05/25/2050	1.A
949831-AS-0	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A17 144A 3.500% 07/25/49	03/01/2025	Paydown		495	495	495	495	0	0	0	0	0	495	0	0	0	2	07/25/2049	1.A
949930-AD-3	WELLS FARGO MORTGAGE BACKED S SERIES 2022-2 CLASS A4 144A 2.500% 12/25/51	03/01/2025	Paydown		6,090	6,090	5,610	5,658	0	432	0	432	0	6,090	0	0	0	28	12/25/2051	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SERIES 2019-4 CLASS A5 144A 3.500% 09/25/49	03/01/2025	Paydown		3,270	3,270	3,326	3,343	0	(73)	0	(73)	0	3,270	0	0	0	19	09/25/2049	1.A
95002K-AA-1	WELLS FARGO MORTGAGE BACKED S SERIES 2020-1 CLASS A1 144A 3.000% 12/25/49	03/01/2025	Paydown		3,832	3,832	3,926	3,950	0	(118)	0	(118)	0	3,832	0	0	0	25	12/25/2049	1.A
95002Q-AA-8	WELLS FARGO MORTGAGE BACKED S SERIES 2020-2 CLASS A1 144A 3.000% 12/25/49	03/01/2025	Paydown		8,337	8,337	8,789	8,878	0	(541)	0	(541)	0	8,337	0	0	0	42	12/25/2049	1.A
95002T-AS-3	WELLS FARGO MORTGAGE BACKED S SERIES 2020-3 CLASS A17 144A 3.000% 06/25/50	03/01/2025	Paydown		2,465	2,465	2,569	2,587	0	(122)	0	(122)	0	2,465	0	0	0	10	06/25/2050	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					3,170,280	3,386,829	3,121,212	3,128,045	0	21,231	0	21,231	0	3,157,135	0	13,145	13,145	26,781	XXX	XXX
03881J-AJ-5	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS C 144A 7.769% 05/15/37	03/17/2025	Paydown		500,000	500,000	500,000	491,773	0	8,227	0	8,227	0	500,000	0	0	0	9,843	05/15/2037	1.G FE
03881J-AL-0	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS D 144A 8.669% 05/15/37	03/17/2025	Paydown		250,000	250,000	250,000	245,491	0	4,509	0	4,509	0	250,000	0	0	0	5,490	05/15/2037	2.B FE
03881J-AN-6	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS E 144A 9.319% 05/15/37	03/17/2025	Paydown		250,000	250,000	250,000	245,032	0	4,968	0	4,968	0	250,000	0	0	0	5,901	05/15/2037	2.C FE
05608J-AG-8	BX TRUST SERIES 2021-IRON CLASS D 144A 6.334% 02/15/38	01/15/2025	Paydown		29,644	29,644	29,644	29,259	0	385	0	385	0	29,644	0	0	0	164	02/15/2038	1.A
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.707% 11/15/50	03/01/2025	Paydown		0	0	1,336	745	0	(745)	0	(745)	0	0	0	0	0	56	11/15/2050	1.A FE
081926-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2023-V4 CLASS B 7.460% 11/15/56	02/04/2025	BARCLAYS CAPITAL		532,676	500,000	500,732	500,622	0	56	0	56	0	500,678	0	31,998	31,998	6,631	11/15/2056	1.A
12515H-BJ-3	CD COMMERCIAL MORTGAGE TRUST SERIES 2017-CD5 CLASS XA 0.777% 08/15/50	03/01/2025	Paydown		0	0	923	462	0	(462)	0	(462)	0	0	0	0	0	36	08/15/2050	1.A FE
12592T-AN-5	COMM MORTGAGE TRUST SERIES 2015-3BP CLASS E 144A 3.454% 02/10/35	02/12/2025	Paydown		1,300,000	1,300,000	1,263,398	1,296,258	0	3,742	0	3,742	0	1,300,000	0	0	0	7,250	02/10/2035	1.A
12630B-BF-4	COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS C 4.646% 11/10/46	03/01/2025	Paydown		3,883	3,883	3,951	3,913	0	(30)	0	(30)	0	3,883	0	0	0	49	11/10/2046	1.A
17322Y-AH-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC25 CLASS C 4.267% 10/10/47	02/04/2025	Various		590,625	700,000	576,301	576,301	0	0	0	0	0	576,301	0	14,324	14,324	332	10/10/2047	1.A
17322Y-AH-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC25 CLASS C 4.267% 10/10/47	02/03/2025	Various		4,976	0	4,976	4,976	0	0	0	0	0	4,976	0	0	0	0	10/10/2047	1.A
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 0.978% 10/12/50	03/01/2025	Paydown		0	0	127	68	0	(68)	0	(68)	0	0	0	0	0	5	10/12/2050	1.A FE
36251F-BB-1	GS MORTGAGE SECURITIES TRUST SERIES 2015-GC28 CLASS B 3.980% 02/10/48	01/01/2025	Paydown		2,000,000	2,000,000	1,971,615	2,006,928	0	(6,928)	0	(6,928)	0	2,000,000	0	0	0	13,289	02/10/2048	1.A
36260T-AE-5	GSCG TRUST SERIES 2019-600C CLASS B 144A 3.158% 09/06/34	03/03/2025	BTIG LLC		35,313	250,000	37,500	37,500	0	7,497	0	7,497	0	44,997	0	(9,685)	(9,685)	66	09/06/2034	5.C
36459T-AY-2	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS A730 144A 0.000% 09/27/51	03/27/2025	Call 100.0000		65,086	65,086	59,786	65,086	0	966	0	966	0	66,052	0	(965)	(965)	0	09/27/2051	1.E FE
36459T-AY-2	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS A730 144A 0.000% 09/27/51	02/01/2025	Paydown		184,914	184,914	169,856	184,913	0	1	0	1	0	184,914	0	0	0	0	09/27/2051	1.E FE
36459T-BA-3	GAM RESECURITIZATION TRUST SERIES 21-FRR2 CLASS B730 144A 0.000% 09/27/51	03/01/2025	Paydown		750,000	750,000	683,528	749,953	0	47	0	47	0	750,000	0	0	0	0	09/27/2051	2.B FE

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

1	2	3	4	5	6	7	8	9	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
44217N-AN-6	HOUSTON GALLERIA MALL TRUST SERIES 2015-HGLR CLASS D 144A 3.982% 03/05/37	02/01/2025	Paydown		1,500,000	1,500,000	1,461,739	1,497,300	0	2,700	0	2,700	0	1,500,000	0	0	0	9,956	03/05/2037	1.A
46117N-AJ-1	INTOWN 2022 STAY SERIES 2022-STAY CLASS E 144A 9.351% 08/15/39	01/01/2025	Security Withdraw		491,319	500,000	499,375	491,319	0	0	0	0	0	491,319	0	0	0	2,229	08/15/2039	1.F
46640J-AC-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C13 CLASS D 144A 3.984% 01/15/46	03/01/2025	Paydown		1,563	1,563	1,526	1,562	0	0	0	0	0	1,563	0	0	0	11	01/15/2046	1.A
53218C-AG-5	LIFE FINANCIAL SERVICES TRUST SERIES 2021-BMR CLASS D 144A 5.834% 03/15/38	03/04/2025	JP MORGAN SECURITIES LTD		346,719	350,000	340,813	348,014	0	(133)	0	(133)	0	347,881	0	(1,162)	(1,162)	4,558	03/15/2038	1.A
53218C-AG-5	LIFE FINANCIAL SERVICES TRUST SERIES 2021-BMR CLASS D 144A 5.834% 03/15/38	02/15/2025	Paydown		46,567	46,567	45,345	46,303	0	264	0	264	0	46,567	0	0	0	471	03/15/2038	1.A
61764R-BJ-6	MORGAN STANLEY BANK OF AMERICA SERIES 2015-C20 CLASS B 4.160% 02/15/48	01/01/2025	Paydown		700,000	700,000	700,670	699,885	0	115	0	115	0	700,000	0	0	0	2,427	02/15/2048	1.A
61770Y-AJ-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2020-CNP CLASS D 144A 2.428% 04/05/42	01/01/2025	Security Withdraw		437,654	500,000	409,835	437,654	0	0	0	0	0	437,654	0	0	0	1,012	04/05/2042	3.C
75574P-AG-7	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS C 144A 7.340% 01/25/37	03/25/2025	Paydown		250,000	250,000	250,000	247,934	0	2,066	0	2,066	0	250,000	0	0	0	4,592	01/25/2037	1.G FE
75574P-AJ-1	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS D 144A 8.040% 01/25/37	03/25/2025	Paydown		250,000	250,000	250,000	245,437	0	4,563	0	4,563	0	250,000	0	0	0	5,025	01/25/2037	2.B FE
75574P-AL-6	READYCAP COMMERCIAL MORTGAG SERIES 2022-FL8 CLASS E 144A 8.590% 01/25/37	03/25/2025	Paydown		250,000	250,000	250,000	244,078	0	5,922	0	5,922	0	250,000	0	0	0	5,364	01/25/2037	2.C FE
90269P-AJ-0	UBS BAMLL TRUST SERIES 2012-WRM CLASS C 144A 4.379% 06/10/30	01/01/2025	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,825	06/10/2030	1.A FM
92939F-AE-9	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C21 CLASS D 144A 3.497% 08/15/47	01/10/2025	BTIG LLC		402,500	500,000	401,474	401,474	0	0	0	0	0	401,474	0	1,026	1,026	2,040	08/15/2047	1.D
92939H-BC-8	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C23 CLASS C 3.767% 10/15/57	01/18/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(64)	10/15/2057	1.A
92939L-AJ-5	WF RBS COMMERCIAL MORTGAGE SERIES 2014-C25 CLASS C 4.288% 11/15/47	01/01/2025	Paydown		197,725	197,725	192,504	196,768	0	957	0	957	0	197,725	0	0	0	713	11/15/2047	1.A
69357X-AL-5	PFP III SERIES 2021-8 CLASS E 144A 6.928% 08/09/37	02/14/2025	Paydown		500,000	500,000	500,000	494,251	0	5,749	0	5,749	0	500,000	0	0	0	5,806	08/09/2037	1.G FE
74166Q-AE-7	PRIMA CAPITAL LTD SERIES 2019-7A CLASS C 144A 3.250% 12/25/50	03/20/2025	Paydown		178,765	178,765	173,450	178,091	0	675	0	675	0	178,765	0	0	0	1,452	12/25/2050	2.B FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					12,549,929	13,008,147	12,280,404	12,469,350	0	45,043	0	45,043	0	12,514,393	0	35,536	35,536	96,529	XXX	XXX
05682N-AG-8	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2021-7A CLASS C 144A 6.652% 01/22/35	02/12/2025	Paydown		250,000	250,000	250,000	245,305	0	4,695	0	4,695	0	250,000	0	0	0	5,438	01/22/2035	1.F FE
05876Q-AG-7	BALLYROCK LTD SERIES 2023-25A CLASS B 144A 7.100% 01/25/36	02/07/2025	Paydown		500,000	500,000	500,000	492,903	0	7,097	0	7,097	0	500,000	0	0	0	10,780	01/25/2036	1.F FE
08186E-AG-3	BENIFIT STREET PARTNERS CLO LT SERIES 2022-29A CLASS C 144A 8.300% 01/25/36	02/05/2025	Paydown		500,000	500,000	500,000	487,954	0	12,046	0	12,046	0	500,000	0	0	0	12,299	01/25/2036	1.F FE
09631E-AG-2	BLUEMOUNTAIN CLO LTD SERIES 2021-32A CLASS D 144A 7.964% 10/15/34	01/23/2025	Paydown		500,000	500,000	500,000	490,315	0	9,685	0	9,685	0	500,000	0	0	0	11,513	10/15/2034	2.C FE
26249K-BB-6	DRYDEN SENIOR LOAN FUND SERIES 2014-36A CLASS BR3 144A 6.014% 04/15/29	01/15/2025	Paydown		500,000	500,000	482,750	486,427	0	13,573	0	13,573	0	500,000	0	0	0	8,136	04/15/2029	1.A FE
55954Y-AQ-8	MAGNETITE CLO LTD SERIES 2020-26A CLASS DR 144A 7.412% 07/25/34	02/11/2025	Paydown		250,000	250,000	250,000	245,737	0	4,263	0	4,263	0	250,000	0	0	0	5,823	07/25/2034	2.C FE
64133V-AG-2	NEUBERGER BERMAN CLO LTD SERIES 2021-4A CLASS D 144A 7.420% 10/16/34	01/29/2025	Paydown		250,000	250,000	250,000	245,072	0	4,928	0	4,928	0	250,000	0	0	0	5,627	10/16/2034	2.C FE
64134Q-AG-2	NEUBERGER BERMAN CLO LTD SERIES 2021-46A CLASS D 144A 7.555% 01/20/36	01/29/2025	Paydown		250,000	250,000	250,000	245,652	0	4,348	0	4,348	0	250,000	0	0	0	5,454	01/20/2036	2.C FE
67389B-AG-0	OAKTREE CLO LTD SERIES 2021-2A CLASS C1 144A 6.814% 01/15/35	02/07/2025	Paydown		250,000	250,000	250,000	245,039	0	4,961	0	4,961	0	250,000	0	0	0	5,668	01/15/2035	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 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
69689A-BN-9	PALMER SQARE CLO LTD SERIES 2015-1A CLASS BR4 144A 6.442% 05/21/34	01/08/2025	Paydown		2,500,000	2,500,000	2,500,000	2,455,866	0	44,134	0	44,134	0	2,500,000	0	0	0	22,107	05/21/2034	1.F FE
69702T-AC-6	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS B 144A 6.893% 01/20/36	01/21/2025	Paydown		500,000	500,000	500,000	491,621	0	8,379	0	8,379	0	500,000	0	0	0	9,222	01/20/2036	1.C FE
74165G-AB-6	PRIMA CAPITAL LTD SERIES 2015-4A CLASS C 144A 4.000% 08/24/49	01/20/2025	Paydown		89,462	89,462	89,017	89,461	0	1	0	1	0	89,462	0	0	0	298	08/24/2049	1.G FE
50189G-AH-5	LCM LTD PARTNERSHIP SERIES 22A CLASS BR 144A 6.555% 10/20/28	01/21/2025	Paydown		158,677	158,677	158,677	156,176	0	2,502	0	2,502	0	158,677	0	0	0	2,788	10/20/2028	1.C FE
00851W-AE-9	AGL CLO 1 LTD SERIES 2021-14A CLASS C 144A 6.605% 12/02/34	03/21/2025	Paydown		1,000,000	1,000,000	1,000,000	979,708	0	20,292	0	20,292	0	1,000,000	0	0	0	28,532	12/02/2034	1.F FE
05875Y-AE-6	BALLYROCK LTD SERIES 2021-18A CLASS B 144A 6.601% 01/15/35	03/21/2025	Paydown		250,000	250,000	250,000	244,901	0	5,099	0	5,099	0	250,000	0	0	0	7,438	01/15/2035	1.F FE
06760P-AQ-4	BABSON CLO LTD SERIES 2018-3A CLASS B2R 144A 2.268% 07/20/29	03/06/2025	Paydown		964,515	964,515	964,515	964,492	0	23	0	23	0	964,515	0	0	0	7,098	07/20/2029	1.A FE
262487-AG-6	DRYDEN SENIOR LOAN FUND SERIES 2021-95A CLASS D 144A 7.484% 08/20/34	03/12/2025	Paydown		250,000	250,000	250,000	245,239	0	4,761	0	4,761	0	250,000	0	0	0	5,948	08/20/2034	2.C FE
67116H-AE-2	OCP CLO LTD SERIES 2023-26A CLASS C 144A 7.653% 04/17/36	03/17/2025	Paydown		250,000	250,000	250,000	240,292	0	9,708	0	9,708	0	250,000	0	0	0	8,245	04/17/2036	1.F FE
87168Y-AG-5	SYMPHONY CLO LTD SERIES 2022-31A CLASS C 144A 6.490% 04/22/35	02/21/2025	Paydown		500,000	500,000	500,000	474,278	0	25,722	0	25,722	0	500,000	0	0	0	11,434	04/22/2035	1.F FE
87240N-BA-3	TWC CLO 2017 1 LTD SERIES 2017-1A CLASS CRR 144A 6.862% 10/29/34	03/27/2025	Paydown		500,000	500,000	500,000	490,990	0	9,010	0	9,010	0	500,000	0	0	0	14,585	10/29/2034	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					10,212,654	10,212,654	10,194,959	10,017,428	0	195,227	0	195,227	0	10,212,654	0	0	0	188,433	XXX	XXX
92918Q-AG-5	VOYA CLO LTD SERIES 2021-1A CLASS C 144A 6.614% 07/15/34	02/06/2025	Paydown		1,000,000	1,000,000	1,000,000	980,667	0	19,333	0	19,333	0	1,000,000	0	0	0	21,848	07/15/2034	1.F FE
92911U-AN-8	VOYA CLO LTD SERIES 2016-2A CLASS BR 144A 7.329% 07/19/28	03/14/2025	Paydown		1,000,000	1,000,000	1,000,000	983,900	0	16,100	0	16,100	0	1,000,000	0	0	0	28,644	07/19/2028	1.A FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					2,000,000	2,000,000	2,000,000	1,964,567	0	35,433	0	35,433	0	2,000,000	0	0	0	50,492	XXX	XXX
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 4.655% 01/25/37	03/25/2025	Paydown		1,365	1,365	830	779	0	586	0	586	0	1,365	0	0	0	5	01/25/2037	1.A FM
004421-UU-5	ACE SECURITIES CORP SERIES 2006-NC1 CLASS M1 5.170% 12/25/35	03/25/2025	Paydown		4,898	4,898	1,831	2,833	0	2,065	0	2,065	0	4,898	0	0	0	28	12/25/2035	1.A FM
03072S-VR-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 5.484% 11/25/34	03/25/2025	Paydown		2,433	2,433	2,330	2,396	0	36	0	36	0	2,433	0	0	0	19	11/25/2034	1.A FM
1248MB-AH-8	CREDIT-BASED ASSET SERVICING SERIES 2007-CB2 CLASS A2B 3.533% 02/25/37	03/01/2025	Paydown		586	586	218	218	0	368	0	368	0	586	0	0	0	2	02/25/2037	1.A FM
20268M-AC-0	COMMONBOND STUDENT LOAN T SERIES 2018-BGS CLASS B 144A 3.990% 09/25/45	03/25/2025	Paydown		17,034	17,034	17,022	17,027	0	7	0	7	0	17,034	0	0	0	109	09/25/2045	1.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51	02/20/2025	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	9	11/20/2051	2.B FE
26209X-AF-8	DRIVEN BRANDS FUNDING LLC SERIES 2022-1A CLASS A2 144A 7.393% 10/20/52	01/20/2025	Paydown		1,250	1,250	1,250	1,249	0	1	0	1	0	1,250	0	0	0	23	10/20/2052	2.C FE
30247D-AE-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FF13 CLASS A2D 4.914% 10/25/36	03/25/2025	Paydown		1,449	1,449	1,028	1,012	0	437	0	437	0	1,449	0	0	0	7	10/25/2036	1.A FM
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023-1A CLASS A2 144A 7.549% 01/26/54	01/25/2025	Paydown		1,250	1,250	1,250	1,253	0	(3)	0	(3)	0	1,250	0	0	0	24	01/26/2054	2.C FE
382371-AA-0	GOODLEAP SUSTAINABLE HOME I SERIES 2021-3CS CLASS A 144A 2.100% 05/20/48	03/20/2025	Paydown		8,349	8,349	8,345	8,346	0	3	0	3	0	8,349	0	0	0	27	05/20/2048	1.D FE
476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.433% 02/15/50	03/05/2025	MITSUBISHI UFJ SECS USA		1,471,658	1,485,000	1,485,000	1,484,888	0	(3)	0	(3)	0	1,484,884	0	(13,226)	(13,226)	20,298	02/15/2050	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					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
476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.433% 02/15/50	02/15/2025	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	42	02/15/2050	2.B FE
50200X-AA-8	LCSS FINANCING LLC SERIES 2018-A CLASS A 144A 4.700% 12/15/62	03/15/2025	Paydown		13,107	13,107	13,107	13,107	0	0	0	0	0	13,107	0	0	0	111	12/15/2062	1.A FE
53948K-AA-7	LOANPAL SOLAR LOAN LLC SERIES 2020-2 CLASS A 2.750% 07/20/47	03/20/2025	Paydown		6,851	6,851	6,845	6,846	0	6	0	6	0	6,851	0	0	0	32	07/20/2047	1.D FE
53948P-AA-6	LOANPAL SOLAR LOAN LTD SERIES 2021-1GS CLASS A 144A 2.290% 01/20/48	03/20/2025	Paydown		6,983	6,983	6,967	6,969	0	14	0	14	0	6,983	0	0	0	27	01/20/2048	1.D FE
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43	03/20/2025	Paydown		6,986	6,986	6,980	6,981	0	5	0	5	0	6,986	0	0	0	41	07/20/2043	1.D FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43	03/20/2025	Paydown		7,465	7,465	7,456	7,457	0	8	0	8	0	7,465	0	0	0	49	06/22/2043	1.D FE
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44	03/20/2025	Paydown		31,077	31,077	30,991	31,004	0	73	0	73	0	31,077	0	0	0	220	02/22/2044	1.G FE
61946N-AA-6	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS A 144A 2.100% 04/20/46	03/20/2025	Paydown		20,786	20,786	20,655	20,673	0	113	0	113	0	20,786	0	0	0	72	04/20/2046	1.A FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46	03/20/2025	Paydown		13,858	13,858	13,728	13,737	0	121	0	121	0	13,858	0	0	0	71	04/20/2046	1.E FE
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47	03/20/2025	Paydown		8,520	8,520	8,477	8,482	0	38	0	38	0	8,520	0	0	0	30	04/22/2047	1.E FE
63940P-AD-7	NAVIENT STUDENT LOAN TRUST SERIES 2018-A CLASS B 144A 3.680% 02/18/42	03/15/2025	Paydown		12,049	12,049	12,031	12,047	0	1	0	1	0	12,049	0	0	0	70	02/18/2042	1.A FE
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49	01/30/2025	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	14	07/30/2049	2.B FE
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.250% 11/16/54	03/15/2025	Paydown		12,519	12,519	12,367	12,361	0	158	0	158	0	12,519	0	0	0	67	11/16/2054	1.D FE
817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54	01/25/2025	Paydown		625	625	625	627	0	(2)	0	(2)	0	625	0	0	0	10	01/25/2054	2.C FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50	03/20/2025	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	8	01/20/2050	2.B FE
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38	03/15/2025	Paydown		10,769	10,769	10,769	10,766	0	3	0	3	0	10,769	0	0	0	90	03/15/2038	1.A FE
86361Y-AB-3	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS B 144A 6.302% 03/15/38	03/15/2025	Paydown		1,715	1,715	1,715	1,715	0	0	0	0	0	1,715	0	0	0	17	03/15/2038	1.A FE
86744T-AB-2	HELIOS ISSUER VI LLC SERIES 2021-B CLASS B 144A 2.010% 07/20/48	03/20/2025	Paydown		2,972	2,972	2,967	3,064	0	(92)	0	(92)	0	2,972	0	0	0	10	07/20/2048	1.G FE
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49	03/20/2025	Paydown		3,518	3,518	3,439	3,556	0	(39)	0	(39)	0	3,518	0	0	0	20	02/22/2049	1.G FE
86745Q-AA-9	HELLOS ISSUER LLC SERIES 2021-1 CLASS A 144A 2.580% 04/28/56	01/30/2025	Paydown		7,095	7,095	7,085	7,087	0	8	0	8	0	7,095	0	0	0	46	04/28/2056	1.D FE
86746C-AA-9	HELIOS ISSUER LLC SERIES 2020-AA CLASS A 144A 2.980% 06/20/47	03/20/2025	Paydown		19,954	19,954	19,679	20,387	0	(433)	0	(433)	0	19,954	0	0	0	89	06/20/2047	1.G FE
86746E-AA-5	HELIOS ISSUER LLC SERIES 2021-A CLASS A 144A 1.800% 02/20/48	03/20/2025	Paydown		6,993	6,993	8,396	8,180	0	(1,187)	0	(1,187)	0	6,993	0	0	0	20	02/20/2048	1.G FE
86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55	01/30/2025	Paydown		7,305	7,305	7,302	7,301	0	4	0	4	0	7,305	0	0	0	115	02/01/2055	1.F FE
91528A-AA-7	UNLOCK HEA TRUST SERIES 2024-2 CLASS A 144A 6.500% 10/25/39	03/01/2025	Paydown		11,605	11,605	11,553	11,555	0	51	0	51	0	11,605	0	0	0	109	10/25/2039	2.B FE
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 4.605% 07/25/47	03/25/2025	Paydown		1,294	1,294	837	807	0	488	0	488	0	1,294	0	0	0	5	07/25/2047	1.A FM
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48	03/05/2025	MITSUBISHI UFJ SECS USA		704,797	725,281	725,281	725,287	0	1	0	1	0	725,288	0	(20,491)	(20,491)	6,338	03/15/2048	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					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
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48	03/15/2025	Paydown		2,961	2,961	2,958	2,959	0	1	0	1	0	2,961	0	0	0	29	03/15/2048	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.775% 06/15/51	03/15/2025	Paydown		3,751	3,751	3,721	3,730	0	21	0	21	0	3,751	0	0	0	26	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52	03/17/2025	Paydown		601	601	601	601	0	0	0	0	0	601	0	0	0	7	03/15/2052	2.B FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51	01/30/2025	Paydown		1,250	1,250	1,250	1,251	0	(1)	0	(1)	0	1,250	0	0	0	10	07/30/2051	2.B FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					2,445,178	2,479,004	2,474,386	2,476,038	0	2,857	0	2,857	0	2,478,895	0	(33,717)	(33,717)	28,346	XXX	XXX
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46	03/18/2025	Paydown		11,832	11,832	11,133	11,342	0	490	0	490	0	11,832	0	0	0	32	02/18/2046	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					11,832	11,832	11,133	11,342	0	490	0	490	0	11,832	0	0	0	32	XXX	XXX
46620V-AA-2	J G WENTWORTH XXXIX LLC SERIES 2017-2A CLASS A 144A 3.530% 09/15/72	03/17/2025	Paydown		2,005	2,005	2,017	2,016	0	(10)	0	(10)	0	2,005	0	0	0	12	09/15/2072	1.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72	03/17/2025	Paydown		24,944	24,944	25,505	25,450	0	(506)	0	(506)	0	24,944	0	0	0	130	10/17/2072	1.A FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019-1A CLASS A 144A 3.980% 06/30/54	03/30/2025	Paydown		16,734	16,734	16,593	16,626	0	108	0	108	0	16,734	0	0	0	167	06/30/2054	1.D FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					43,683	43,683	44,115	44,092	0	(408)	0	(408)	0	43,683	0	0	0	309	XXX	XXX
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57	01/30/2025	Paydown		2,995	2,995	2,971	2,977	0	18	0	18	0	2,995	0	0	0	36	07/30/2057	1.G FE
86772Y-AA-8	SUNRUN CALLISTO ISSUER LLC SERIES 2023-1A CLASS A 144A 5.750% 01/30/59	01/30/2025	Paydown		7,094	7,094	6,958	6,972	0	122	0	122	0	7,094	0	0	0	102	01/30/2059	1.G FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					10,089	10,089	9,929	9,949	0	140	0	140	0	10,089	0	0	0	138	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					28,640,752	29,349,345	28,349,494	28,367,370	0	250,568	0	250,568	0	28,625,788	0	14,964	14,964	342,157	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					2,000,000	2,000,000	2,000,000	1,964,567	0	35,433	0	35,433	0	2,000,000	0	0	0	50,492	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					30,640,752	31,349,345	30,349,494	30,331,937	0	286,001	0	286,001	0	30,625,788	0	14,964	14,964	392,649	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					30,640,752	31,349,345	30,349,494	30,331,937	0	286,001	0	286,001	0	30,625,788	0	14,964	14,964	392,649	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					71,984,408	73,448,672	72,619,567	72,519,570	0	285,134	0	285,134	0	72,810,084	10,413	(836,092)	(825,679)	977,539	XXX	XXX
89147L-3#-5	TORTOISE ENERGY PFD HYBRID	01/14/2025	Redemption 0.0000	0.000	(431)	0	0	0	0	0	0	0	0	0	0	(431)	(431)	0		1.E FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					(431)	XXX	0	0	0	0	0	0	0	0	0	(431)	(431)	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					(431)	XXX	0	0	0	0	0	0	0	0	0	(431)	(431)	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					(431)	XXX	0	0	0	0	0	0	0	0	0	(431)	(431)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					(431)	XXX	0	0	0	0	0	0	0	0	0	(431)	(431)	0	XXX	XXX
6009999999 - Totals					71,983,977	XXX	72,619,567	72,519,570	0	285,134	0	285,134	0	72,810,084	10,413	(836,523)	(826,110)	977,539	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	546	4,380		4,491	0	(4,470)	0	0	684		(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	527	4,380		5,466	0	(4,470)	0	0	1,049		(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	168	(6,925)		(2,238)	0	(3,835)	0	0	1,167		(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	488,600	CSWAP: GBP/USD 11/23/2028	(7,360)	0	673	(27,700)		(8,952)	0	(15,340)	0	0	4,669		(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	185	(5,955)		(3,806)	0	(3,835)	0	0	782		(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	555	(17,865)		(11,417)	0	(11,505)	0	0	2,346		(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	548	(2,220)		(77)	0	(4,470)	0	0	1,017		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	508,720	CSWAP: GBP/USD 2/27/2029	9,980	0	1,403	(7,580)		19,604	0	(15,340)	0	0	5,033		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	763,080	CSWAP: GBP/USD 2/27/2029	14,970	0	2,104	(11,370)		29,406	0	(23,010)	0	0	7,549		(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	561,100	CSWAP: EUR/USD 9/13/2027	(34,725)	0	2,808	21,000		25,499	0	(22,350)	0	0	4,396		(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	1,122,200	CSWAP: EUR/USD 9/13/2027	(69,449)	0	5,620	42,000		50,998	0	(44,700)	0	0	8,791		(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	151,040	CSWAP: AUD/USD 7/26/2027	(7,470)	0	(31)	26,410		24,063	0	(800)	0	0	1,150		(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	453,120	CSWAP: AUD/USD 7/26/2027	(22,410)	0	(92)	79,230		72,187	0	(2,400)	0	0	3,451		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	4,740	0	867	4,350		13,653	0	(7,670)	0	0	2,025		(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	656,250	CSWAP: GBP/USD 8/17/2027	11,850	0	2,168	10,875		34,133	0	(19,175)	0	0	5,063		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	265,600	CSWAP: GBP/USD 10/31/2027	10	0	771	7,450		16,426	0	(7,670)	0	0	2,136		(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	3,083	29,800		65,704	0	(30,680)	0	0	8,543		(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	3,130	29,800		91,749	0	(30,680)	0	0	11,375		(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	265,600	CSWAP: GBP/USD 10/31/2029	10	0	782	7,450		22,937	0	(7,670)	0	0	2,845		(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	(13)	18,511		17,152	0	(523)	0	0	860		(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	570	14,025		24,388	0	(3,835)	0	0	1,593		(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	570	14,025		24,388	0	(3,835)	0	0	1,593		(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	570	14,025		24,388	0	(3,835)	0	0	1,593		(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	557	13,845		17,984	0	(3,835)	0	0	999		(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	557	13,845		17,984	0	(3,835)	0	0	999		(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	802	8,840		15,027	0	(4,470)	0	0	1,339		(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	802	8,840		15,027	0	(4,470)	0	0	1,339		(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	116,860	CSWAP: EUR/USD 29-JUN-2030	1,080	0	802	8,840		15,027	0	(4,470)	0	0	1,339		(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	2,254	12,900		22,876	0	(13,410)	0	0	2,914		(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	449,280	CSWAP: EUR/USD 27-MAR-2028	(800)	0	3,006	17,200		30,501	0	(17,880)	0	0	3,886		(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	835	(14,355)		17,315	0	(11,505)	0	0	4,742		(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	278	(4,785)		5,772	0	(3,835)	0	0	1,581		(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	278	(4,785)		5,772	0	(3,835)	0	0	1,581		(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	496,510	CSWAP: AUD/USD 02-DEC-2030	(20,195)	0	295	60,305		60,710	0	(2,800)	0	0	5,915		(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	1,070,600	CSWAP: EUR/USD 05-JUN-2031	(16,013)	0	5,056	(9,600)		15,914	0	(44,700)	0	0	13,311		(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	645,480	CSWAP: EUR/USD 05-JUN-2031	(6,488)	0	2,893	(2,640)		9,052	0	(26,820)	0	0	8,026		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(136,285)	0	45,927	356,546	XXX	789,103	0	(417,963)	0	0	127,681	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(136,285)	0	45,927	356,546	XXX	789,103	0	(417,963)	0	0	127,681	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
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	2,298,600	CSWAP: GBP/USD 29-NOV-2028	(1,350)	0	9,536	137,238		137,238	161,988	(69,030)	0	0	22,013		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	893,900	CSWAP: GBP/USD 29-NOV-2028	(525)	0	3,709	53,371		53,371	62,996	(26,845)	0	0	8,561		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(1,875)	0	13,245	190,609	XXX	190,609	224,984	(95,875)	0	0	30,574	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(1,875)	0	13,245	190,609	XXX	190,609	224,984	(95,875)	0	0	30,574	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(138,160)	0	59,172	547,155	XXX	979,712	224,984	(513,838)	0	0	158,255	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										(138,160)	0	59,172	547,155	XXX	979,712	224,984	(513,838)	0	0	158,255	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(136,285)	0	45,927	356,546	XXX	789,103	0	(417,963)	0	0	127,681	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										(1,875)	0	13,245	190,609	XXX	190,609	224,984	(95,875)	0	0	30,574	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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)
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										(138,160)	0	59,172	547,155	XXX	979,712	224,984	(513,838)	0	0	158,255	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
0004	Reduce currency exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
1759999999 - Totals																				XXX	XXX

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	15,225	0	15,225	47,786	0	47,786	7,088	7,088
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	4,380	(31,190)	0	78,467	0	78,467	34,603	7,793
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	573,596	0	325,066	(23,820)	0	464,265	(15,223)	0	47,842	0
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	0	(23,925)	0	28,858	0	28,858	7,903	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	510,000	0	190,609	(36,845)	0	190,609	(11,267)	0	37,426	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	0	0	60,305	0	60,305	60,710	0	60,710	5,915	5,915
Societe Generale	O2RNE8IBXP4ROTD8PU41	Y	Y	0	0	30,100	0	30,100	53,377	0	53,377	6,800	6,800
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	37,250	0	37,250	82,130	0	82,130	10,678	10,678
0299999999. Total NAIC 1 Designation				1,083,596	0	662,935	(115,780)	142,880	1,006,202	(26,490)	351,328	158,255	38,274
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				1,083,596	0	662,935	(115,780)	142,880	1,006,202	(26,490)	351,328	158,255	38,274
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						662,935	(115,780)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE									
0199999999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank, N.A.	570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	573,596	573,596	XXX		IV
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	510,000	510,000	XXX		IV
0299999999 - Total					1,083,596	1,083,596	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)
NONE																		
Total								XXX										

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Unaffiliated)				0	0	XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Affiliated)				0	0	XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type)				0	0	XXX
36829J-AA-9	GEWMC_06-1 - USD		6. FE	3,381	3,381	08/25/2036
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)				3,381	3,381	XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Unaffiliated)				3,381	3,381	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)				3,381	3,381	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities				3,381	3,381	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	BOFA SECURITIES INC - USD		1.E FE	751,010	750,000	08/11/2025
000000-00-0	CHEVRON CORP - USD		1.G FE	735,446	735,036	09/17/2025
000000-00-0	CISCO SYSTEMS INC - USD		1.G FE	748,497	748,517	04/17/2025
000000-00-0	COCA-COLA CO - USD		1.G FE	496,137	496,118	06/05/2025
000000-00-0	FAIRWAY FINANCE CO LLC - USD		1.G FE	744,466	744,175	06/02/2025
000000-00-0	LLOYDS BANK PLC - USD		1.G FE	739,900	739,716	07/24/2025
000000-00-0	LVMH MOET HENNESSY VUITT - USD		1.G FE	749,204	749,250	04/09/2025
000000-00-0	MACQUARIE BANK LTD - USD		1.C FE	750,512	749,967	09/05/2025
000000-00-0	SIEMENS CAPITAL CO LLC - USD		1.G FE	745,949	745,969	05/16/2025
000000-00-0	STARBIRD FUNDING CORP - USD		1.G FE	750,458	750,000	08/12/2025
000000-00-0	SWEDBANK AB - USD		1.G FE	739,989	739,771	07/23/2025
000000-00-0	UBS AG (LONDON BRANCH) - USD		1.C FE	750,698	750,000	12/05/2025
000000-00-0	UNILEVER FINANCE NETHERLANDS BV - USD		1.G FE	742,387	742,188	06/26/2025
000000-00-0	COMMONWEALTH BANK OF AUSTRALIA - USD		1.C FE	751,339	750,956	09/12/2025
000000-00-0	BOFA SECURITIES INC. SLRPIG 4.6 - USD		2.B FE	3,400,000	3,400,000	07/04/2025
000000-00-0	CANADIAN IMPERIAL BANK OF COMME - USD		1.F FE	951,940	950,000	04/06/2026
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				14,547,930	14,541,663	XXX
06745G-CH-2	BARCLAYS BANK PLC (NEW YORK BRA - USD		1.E FE	751,914	750,000	12/31/2025
21684L-K9-2	COOPERATIEVE RABOBANK UA (NEW Y - USD		1.C FE	750,606	750,000	10/06/2025
22532X-YU-6	CREDIT AGRICOLE CORPORATE AND I - USD		1.E FE	750,914	750,000	08/14/2025
22536W-KJ-4	CREDIT INDUSTRIEL ET COMMERCIAL - USD		1.E FE	752,010	750,000	02/06/2026
51501Y-ZN-5	LANDESBANK BADEN WUERTTEMBERG (- USD		1.C FE	751,890	750,000	01/16/2026
60683D-D5-5	MITSUBISHI UFJ TRUST AND BANKIN - USD		1.E FE	751,026	750,000	08/14/2025
60710T-YU-9	MIZUHO BANK LTD (NEW YORK BRANC - USD		1.E FE	751,308	750,000	10/15/2025
86565G-JU-5	SUMITOMO MITSUI BANKING CORP (N - USD		1.E FE	751,909	750,000	01/22/2026
86564P-F2-2	SUMITOMO MITSUI TRUST BANK LTD - USD		1.E FE	751,024	750,000	08/25/2025
86959T-KQ-8	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	751,683	750,000	01/21/2026
02079N-TP-6	ALPHABET INC - USD		1.G FE	742,647	742,565	06/23/2025
23102U-RR-5	CUMMINS INC - USD		1.G FE	747,790	747,820	04/25/2025
24422C-R7-0	JOHN DEERE FINANCIAL INC - USD		1.G FE	749,381	749,460	04/07/2025
69372A-RU-8	PACCAR FINANCIAL CORP. - USD		1.G FE	747,526	747,564	04/28/2025
8010M2-RQ-7	SANOFI - USD		1.G FE	747,879	747,930	04/24/2025
64952W-ES-8	NEW YORK LIFE GLOBAL FUNDING - USD		1.A FE	750,225	750,177	04/21/2025
89236T-MG-7	TOYOTA MOTOR CREDIT CORP - USD		1.E FE	500,054	500,000	06/10/2025
BYM3VZ-3R-1	CITIGROUP GLOBAL MARKETS INC. S - USD		2.B FE	2,500,000	2,500,000	05/05/2025
BYM5M4-7M-2	RBC DOMINION SECURITIES INC. SL - USD		1.A FE	10,989,177	10,989,177	04/01/2025
BYM5M4-79-1	TD SECURITIES (USA) LLC SLRPA 4 - USD		1.A FE	2,003,332	2,003,332	04/01/2025
BYM4R8-RE-7	TD SECURITIES (USA) LLC SLRPIG - USD		2.B FE	3,800,000	3,800,000	05/05/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				31,792,295	31,778,025	XXX
9999999999 - Totals				46,343,606	46,323,069	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 7,216,159 Book/Adjusted Carrying Value $ 7,208,199
2. Average balance for the year Fair Value $ 40,504,001 Book/Adjusted Carrying Value $ 40,490,006
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 36,619,688 NAIC 2 $ 9,700,000 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 3,381

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	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
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of America, N. A.	Charlotte, NC		0.000	0	0	(10,504,119)	(8,385,881)	(31,746,166)	XXX
Cayman National Bank Ltd.	George Town, BWI		0.000	0	0	4,031,989	4,042,421	4,047,769	XXX
Citibank, N.A.	Sioux Falls, SD		0.000	0	0	390,603	483,946	563,057	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		3.570	74,921	0	10,362,072	9,074,776	8,244,547	XXX
The Bank of New York Mellon	New York, NY		1.050	4,523	0	1,991,054	1,721,959	1,970,962	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	1,340,726	550,760	482,806	XXX
Canadian Imperial Bank of Commerce	Toronto, Canada		0.000	0	0	258,454	261,116	260,597	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	79,444	0	7,870,779	7,749,097	(16,176,428)	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	79,444	0	7,870,779	7,749,097	(16,176,428)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	79,444	0	7,870,779	7,749,097	(16,176,428)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						0	0	0
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						0	0	0
857492-86-2	STATE ST TR PL MM-PREM		03/26/2025	4.290		12,700,100	55,748	94,875
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						12,700,100	55,748	94,875
8589999999. Total Cash Equivalents (Unaffiliated)						12,700,100	55,748	94,875
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						12,700,100	55,748	94,875