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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

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 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 250 Marquette Avenue, Suite 900 (Street and Number)

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

Internet Website Address www.voya.com

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

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

OFFICERS

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

OTHER

Michael Robert Katz, SVP & Chief Financial Officer	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

Youssef Ahmed Blal, Director	Neha Vinod Jain, Director	Michael Robert Katz, Director
Francis Gerard O'Neill, 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	Melissa Ann O'Donnell	Michelle P Luk
President	Secretary	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

a. Is this an original filing? .... Yes [X] No [ ]

b. If no,

1. State the amendment number........
2. Date filed ....
3. Number of pages attached............

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

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

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 - State of New York
NO. 01ZH0012682
Qualified in New York County
My Commission Expires Aug 25, 2027

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	6,357,576,224	0	6,357,576,224	6,553,820,297
2.	Stocks:				
	2.1 Preferred stocks	108,562,759	0	108,562,759	69,232,061
	2.2 Common stocks	533,451,568	0	533,451,568	519,095,177
3.	Mortgage loans on real estate:				
	3.1 First liens	966,653,003	0	966,653,003	963,459,676
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	41,148,460	0	41,148,460	41,613,235
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 41,057,008), cash equivalents ($ 54,479,072) and short-term investments ($ 149,956,033)	245,492,113	0	245,492,113	144,671,736
6.	Contract loans (including $ 0 premium notes)	158,396,852	27,353	158,369,499	161,973,003
7.	Derivatives	45,482,155	0	45,482,155	53,336,367
8.	Other invested assets	699,239,702	0	699,239,702	679,207,260
9.	Receivables for securities	7,453,361	0	7,453,361	8,497,015
10.	Securities lending reinvested collateral assets	117,342,253	0	117,342,253	116,785,846
11.	Aggregate write-ins for invested assets	120,132	0	120,132	243,157
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,280,918,582	27,353	9,280,891,229	9,311,934,830
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	69,132,789	393,993	68,738,795	67,659,654
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(480,353,327)	8,604,804	(488,958,131)	(535,277,962)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	10,798,599	0	10,798,599	7,890,723
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	722,730,072	0	722,730,072	664,659,734
	16.2 Funds held by or deposited with reinsured companies	2,348,818	0	2,348,818	2,348,818
	16.3 Other amounts receivable under reinsurance contracts	170,046,639	0	170,046,639	200,461,678
17.	Amounts receivable relating to uninsured plans	3,557,633	0	3,557,633	2,458,962
18.1	Current federal and foreign income tax recoverable and interest thereon	12,734,634	0	12,734,634	24,154,756
18.2	Net deferred tax asset	398,810,531	247,795,529	151,015,002	143,255,752
19.	Guaranty funds receivable or on deposit	3,324,025	0	3,324,025	3,277,783
20.	Electronic data processing equipment and software	17,704	17,704	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	2,950,145	23,513	2,926,632	27,358,272
24.	Health care ($ 0) and other amounts receivable	861,677	861,677	0	0
25.	Aggregate write-ins for other than invested assets	60,275,535	5,352,510	54,923,024	51,683,409
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,258,154,056	263,077,083	9,995,076,973	9,971,866,410
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,465,402,734	0	2,465,402,734	2,645,800,163
28.	Total (Lines 26 and 27)	12,723,556,790	263,077,083	12,460,479,707	12,617,666,573
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	120,132	0	120,132	243,157
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	120,132	0	120,132	243,157
2501.	Margin call collateral	53,754,756	0	53,754,756	50,799,878
2502.	Lifeline deposits receivable	1,114,644	0	1,114,644	877,733
2503.	Miscellaneous assets	5,406,135	5,352,510	53,624	5,797
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	60,275,535	5,352,510	54,923,024	51,683,409

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 5,439,459,487 less $ 0 included in Line 6.3 (including $ 245,570,500 Modco Reserve)	5,439,459,487	5,551,641,016
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	118,764,970	115,200,770
3.	Liability for deposit-type contracts (including $ 16,217,390 Modco Reserve)	990,478,881	1,003,113,553
4.	Contract claims:		
	4.1 Life	204,631,822	192,346,367
	4.2 Accident and health	538,814,015	640,924,998
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	(3,339,614)	(3,991,441)
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	38,817	189,536
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 24,530,858 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	32,552,655	30,803,005
	9.3 Other amounts payable on reinsurance, including $ 12,973,920 assumed and $ 154,657,419 ceded	167,631,339	8,660,264
	9.4 Interest Maintenance Reserve	17,999,585	15,186,848
10.	Commissions to agents due or accrued-life and annuity contracts $ 16,798,132 , accident and health $ 43,378,571 and deposit-type contract funds $ 0	60,176,703	60,310,868
11.	Commissions and expense allowances payable on reinsurance assumed	1,600,619	1,767,601
12.	General expenses due or accrued	28,186,028	27,246,931
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,243,068) accrued for expense allowances recognized in reserves, net of reinsured allowances)	909,858	1,535,109
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,671,080	13,855,225
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	7,597,212	7,563,499
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,345,899	203,840
18.	Amounts held for agents' account, including $ 1,238,243 agents' credit balances	1,238,243	1,205,272
19.	Remittances and items not allocated	120,937,427	129,043,995
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	337,610	335,425
22.	Borrowed money $ 150,245,554 and interest thereon $ 200,616	150,446,170	83,056,235
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	161,004,563	161,907,269
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	17,228,118	26,193,044
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	426,177,649	439,418,471
	24.04 Payable to parent, subsidiaries and affiliates	29,924,196	35,227,391
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	41,537,825	46,996,371
	24.09 Payable for securities	18,774,544	3,771,386
	24.10 Payable for securities lending	117,342,253	116,785,846
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	142,827,339	163,073,620
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,837,295,293	8,873,572,315
27.	From Separate Accounts Statement	2,465,402,734	2,645,800,163
28.	Total liabilities (Lines 26 and 27)	11,302,698,027	11,519,372,479
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	100,000	100,000
31.	Aggregate write-ins for other than special surplus funds	377,600,187	383,349,549
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	7,619,650	7,619,650
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	770,061,843	704,824,896
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 80,000 shares preferred (value included in Line 30 $ 100,000)	100,000	100,000
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,155,181,680	1,095,694,095
38.	Totals of Lines 29, 30 and 37	1,157,781,680	1,098,294,095
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,460,479,707	12,617,666,573
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	47,482,205	53,451,874
2502.	Unclaimed property	46,735,124	44,088,033
2503.	Lifeline deposits payable	35,767,399	53,299,658
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,842,611	12,234,055
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	142,827,339	163,073,620
3101.	Deferred gain on reinsurance	377,600,187	383,349,549
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	377,600,187	383,349,549
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 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	323,772,767	352,926,675	1,331,411,669
2.	Considerations for supplementary contracts with life contingencies	1,618,359	1,145,204	4,352,878
3.	Net investment income	105,305,269	130,648,870	503,076,190
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,882,641)	(2,909,799)	(9,232,431)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	76,438,834	79,057,959	298,269,334
7.	Reserve adjustments on reinsurance ceded	(141,204,762)	(18,645,255)	(26,009,746)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,589,635	15,073,244	60,116,677
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	2,571,620	2,598,944	7,471,950
9.	Totals (Lines 1 to 8.3)	380,209,081	559,895,843	2,169,456,520
10.	Death benefits	28,550,023	30,339,204	108,025,999
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	16,179,388	15,689,830	58,022,759
13.	Disability benefits and benefits under accident and health contracts	54,016,713	167,757,710	850,906,646
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	170,225,769	228,405,636	836,810,203
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	7,470,378	7,880,692	34,013,824
18.	Payments on supplementary contracts with life contingencies	1,498,440	2,148,987	6,669,693
19.	Increase in aggregate reserves for life and accident and health contracts	(108,617,330)	(158,358,119)	(554,567,495)
20.	Totals (Lines 10 to 19)	169,323,380	293,863,940	1,339,881,630
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	84,516,430	85,898,293	359,627,983
22.	Commissions and expense allowances on reinsurance assumed	1,537,288	1,632,315	6,308,990
23.	General insurance expenses and fraternal expenses	109,825,975	97,270,148	400,986,718
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,801,256	23,487,485	97,862,687
25.	Increase in loading on deferred and uncollected premiums	2,598,668	6,188,119	1,549,001
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(50,261,104)	(45,014,376)	(189,848,267)
27.	Aggregate write-ins for deductions	1,146,118	3,367,971	5,702,368
28.	Totals (Lines 20 to 27)	343,488,011	466,693,894	2,022,071,110
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	36,721,070	93,201,948	147,385,410
30.	Dividends to policyholders and refunds to members	94,571	225,479	888,939
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	36,626,499	92,976,470	146,496,471
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,526,426)	5,635,532	(30,316,093)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	42,152,925	87,340,938	176,812,564
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (985,096) (excluding taxes of $ (25,987) transferred to the IMR)	(1,803,665)	1,438,716	(14,304,286)
35.	Net income (Line 33 plus Line 34)	40,349,260	88,779,654	162,508,278
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,098,294,095	1,446,526,519	1,446,526,519
37.	Net income (Line 35)	40,349,260	88,779,654	162,508,278
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,256,147)	6,655,628	2,648,446	(40,562,451)
39.	Change in net unrealized foreign exchange capital gain (loss)	(82,248)	571,690	609,927
40.	Change in net deferred income tax	(15,042,162)	3,086,687	(26,537,814)
41.	Change in nonadmitted assets	23,520,414	9,104,250	(20,872,315)
42.	Change in liability for reinsurance in unauthorized and certified companies	8,964,926	(5,028,818)	(4,828,485)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	902,706	(2,596,004)	6,612,928
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(5,749,362)	(5,687,640)	(23,243,447)
52.	Dividends to stockholders	0	(57,000,000)	(402,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(31,577)	(83,883)	80,953
54.	Net change in capital and surplus for the year (Lines 37 through 53)	59,487,585	33,794,383	(348,232,425)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,157,781,680	1,480,320,903	1,098,294,095
	DETAILS OF WRITE-INS			
08.301.	Fee income	2,524,529	2,571,848	7,146,774
08.302.	Miscellaneous income	47,091	27,096	325,176
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,571,620	2,598,944	7,471,950
2701.	Funds withheld interest expense	4,440,120	171,752	13,605,112
2702.	Miscellaneous expense	417,218	99,497	915,483
2703.	Reinsurance expense	52,358	0	185,264
2798.	Summary of remaining write-ins for Line 27 from overflow page	(3,763,578)	3,096,722	(9,003,491)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,146,118	3,367,971	5,702,368
5301.	Amortization of pension	35,868	0	713,465
5302.	Amortization of other post-employment benefits	(67,446)	(83,883)	(632,512)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(31,577)	(83,883)	80,953

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	279,487,898	402,441,608	1,426,178,073
2. Net investment income	108,267,934	132,137,943	527,047,385
3. Miscellaneous income	121,308,870	55,786,379	294,073,059
4. Total (Lines 1 to 3)	509,064,702	590,365,930	2,247,298,517
5. Benefit and loss related payments	408,070,262	549,532,198	1,835,726,302
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(49,635,853)	(45,572,441)	(190,433,604)
7. Commissions, expenses paid and aggregate write-ins for deductions	240,780,895	210,146,156	853,125,844
8. Dividends paid to policyholders	(557,256)	(148,923)	1,045,278
9. Federal and foreign income taxes paid (recovered) net of $ (4,785,822) tax on capital gains (losses)	(17,957,631)	(7,583,464)	(14,941,772)
10. Total (Lines 5 through 9)	580,700,418	706,373,527	2,484,522,048
11. Net cash from operations (Line 4 minus Line 10)	(71,635,716)	(116,007,597)	(237,223,531)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	373,574,621	283,994,786	1,452,173,052
12.2 Stocks	(8,613)	1,027,100	1,452,037
12.3 Mortgage loans	29,016,867	51,768,208	150,536,105
12.4 Real estate	0	0	285,229
12.5 Other invested assets	18,639,601	5,969,431	45,120,013
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(445,307)	(14,821)	(62,846)
12.7 Miscellaneous proceeds	24,024,048	44,582,450	41,747,714
12.8 Total investment proceeds (Lines 12.1 to 12.7)	444,801,217	387,327,155	1,691,251,305
13. Cost of investments acquired (long-term only):			
13.1 Bonds	245,660,390	183,508,677	1,112,431,680
13.2 Stocks	4,742,507	0	19,131,646
13.3 Mortgage loans	36,510,352	25,078,971	58,155,187
13.4 Real estate	0	0	0
13.5 Other invested assets	13,943,535	19,361,916	92,096,090
13.6 Miscellaneous applications	556,407	47,680,920	9,875,335
13.7 Total investments acquired (Lines 13.1 to 13.6)	301,413,192	275,630,484	1,291,689,938
14. Net increase/(decrease) in contract loans and premium notes	(3,600,859)	(2,663,279)	(10,767,861)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	146,988,884	114,359,950	410,329,229
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	67,389,935	0	83,056,235
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(12,634,672)	(13,915,667)	(13,719,018)
16.5 Dividends to stockholders	0	57,000,000	402,000,000
16.6 Other cash provided (applied)	(29,288,053)	169,826,584	(3,760,992)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	25,467,209	98,910,916	(336,423,775)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	100,820,377	97,263,269	(163,318,077)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	144,671,736	307,989,813	307,989,813
19.2 End of period (Line 18 plus Line 19.1)	245,492,113	405,253,082	144,671,736

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	162,176,336	183,459,815	691,150,660
2.	Group life	157,017,863	165,315,637	661,028,779
3.	Individual annuities	14,587,620	18,402,224	67,009,202
4.	Group annuities	3,928,744	5,068,852	18,246,069
5.	Accident & health	652,118,231	696,740,481	2,757,705,252
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	989,828,794	1,068,987,010	4,195,139,961
9.	Deposit-type contracts	80,137,384	195,173,839	340,868,181
10.	Total (Lines 8 and 9)	1,069,966,178	1,264,160,850	4,536,008,142

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

The Company, with the explicit permission of the Minnesota Department of Commerce - Insurance Division, utilizes a straight-line amortization method over the estimated life of the reinsured business of 25 years to calculate the quarterly amortization on the deferred gain resulting from the January 4, 2021 reinsurance treaty with Security Life of Denver Colorado ("SLD"), to determine the amount to be recognized as income, instead of on a net tax basis as earnings emerge as required by NAIC Statement of Statutory Accounting Principles ("SSAP") No. 61, *Life, Deposit-Type and Accident and Health Reinsurance* ("SSAP No. 61"). There is no impact to the Company's total capital and surplus as a result of this permitted practice. The Company's net income was decreased by an estimated $9,179,462 and $21,946,286 as of March 31, 2025 and December 31, 2024 respectively as a result of the permitted practice. The Company's risk-based capital would not have triggered a regulatory event had the Company not used this permitted practice.

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

	SSAP#	F/S Page	F/S Line #	2025	2024
Net Income:					
(1) RLI State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 40,349,260	$ 162,508,278
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
Deferred gain amortization	61R	4	6	(9,179,462)	(21,946,286)
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 49,528,722	$ 184,454,564
Surplus:					
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,157,781,680	$ 1,098,294,095
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,157,781,680	$ 1,098,294,095

C. Accounting Policy

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

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

The Company made no significant changes to its accounting policies or practices as of 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 $56,437,872 and ABS' of $10,122,362. The measurement basis for the transferred securities did not change. There is no change to the Company's net income or capital and surplus.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

D. Asset-Backed Securities

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

(2) The following table discloses in aggregate the Other than Temporary Impairment ("OTTI") recognized in accordance with asset-backed securities subject to SSAP No. 43 as of March 31, 2025 due to intent to sell or inability or lack of intent to hold to recovery.

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary Impairment	**Other-than-Temporary Impairment Recognized in Loss**		
		(2a) Interest	**(2b) Non-interest**	**Fair Value**
OTTI recognized 1st Quarter				
a. Intent to sell	$ 489,202	$ 67,096	$ —	$ 422,106
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter (a+b)	$ 489,202	$ 67,096	$ —	$ 422,106

(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	$ 2,104,121
	2. 12 Months or Longer	$ 269,145,111
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 162,677,337
	2. 12 Months or Longer	$ 1,259,463,691

(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	$ 117,342,253

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

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

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

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

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

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

	FIRST QUARTER
a. Maximum Amount	$ 200,020,983
b. Ending Balance	149,942,180

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

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO – FV	$ —	$ 149,942,180	$ —	$ —
b. ABS – FV	—	—	—	—
c. Preferred Stock – FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans – FV	—	—	—	—
f. Real Estate – FV	—	—	—	—
g. Derivatives – FV	—	—	—	—
h. Other Invested Assets – FV	—	—	—	—
i. Total Assets – FV (Sum of a through h)	—	$ 149,942,180	—	—

ENDING BALANCE

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

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	
1.Cash	$ —
2.Securities (FV)	210,548,403
3.Securities (BACV)	XXX
4.Nonadmitted Subset (BACV)	XXX
b. Ending Balance	
1.Cash	$ —
2.Securities (FV)	155,337,884
3.Securities (BACV)	—
4.Nonadmitted Subset (BACV)	—

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

	AMORTIZED COST	FAIR VALUE
a. Overnight and Continuous	$ —	$ —
b. 30 Days or Less	—	—
c. 31 to 90 Days	—	—
d. > 90 Days	166,962,069	155,337,884

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

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

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

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

H. Repurchase Agreements Transactions Accounted for as a Sale
None

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

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral
None

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

7. Investment Income
No significant change

8. Derivative Instruments

A. Derivatives under SSAP No. 86-*Derivatives*
(8) None

B. Derivatives under SSAP No. 108-*Derivatives Hedging Variable Annuity Guarantees*
None

9. Income Taxes
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 $146,018,412 outstanding receivable including principal and interest from Voya Financial, Inc. and no outstanding payable, under a reciprocal loan agreement between the Company and Voya Financial, Inc.

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has conducted business activity (issued funding agreements) with the FHLB. It is part of the Company's strategy to utilize these funds for spread lending purposes. The Company has determined the estimated maximum borrowing capacity as $4,000,000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The limit across all programs is 30% of the general and separate accounts total assets of the Company, one quarter in arrears.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	8,033,900	8,033,900	—
(c) Activity Stock	23,625,000	23,625,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	31,658,900	31,658,900	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 665,900,998	XXX	XXX

2. Prior year-end

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

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	**Current Year Total (2+3+4+5+6)**	**Not Eligible for Redemption**	**Less Than 6 Months**	**6 months to Less Than 1 Year**	**1 to Less Than 3 Years**	**3 to 5 Years**
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	8,033,900	8,033,900	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2025

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 769,164,466	$ 967,248,796	$ 525,000,000
2. Current Year General Account Total Collateral Pledged	$ 769,164,466	$ 967,248,796	$ 525,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ 769,747,608	$ 989,738,493	$ 525,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 769,164,466	$ 967,248,796	$ 525,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 769,164,466	$ 967,248,796	$ 525,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 884,448,241	$ 1,057,500,822	$ 525,000,000

(4) Borrowing from FHLB

a. Amount as of March 31, 2025

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	525,000,000	525,000,000	—	527,956,888
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 525,000,000	$ 525,000,000	$ —	$ 527,956,888

2. Prior Year-end

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

b. Maximum Amount During 2025

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering certain U.S. employees. As of March 31, 2025, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

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

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2025	2024	2025	2024	2025	2024
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	214,448	868,151	23,417	99,178	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	35,868	225,879	(61,200)	(320,606)	—	—
f. Prior service cost or credit	—	—	(6,246)	(24,982)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 250,316	$ 1,094,030	$ (44,029)	$ (246,410)	$ —	$ —

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

14. Liabilities, Contingencies, and Assessments
No significant change

15. Leases
No significant change

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

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant change

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
No significant change

20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of 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	—	6,095	—	—	6,095
Total Bonds	$ —	$ 6,095	$ —	$ —	$ 6,095
Preferred stock	2,766,424	999,117	32,624,356	—	36,389,897
Common stock	1,866,819	31,658,900	7,166,860	—	40,692,579
Other invested assets	—	447,886	690,910	—	1,138,796
Derivatives assets					
Equity contracts	—	993,965	—	—	993,965
Foreign exchange contracts	—	32	—	—	32
Interest rate contracts	590,105	39,912,301	—	—	40,502,406
Total Derivatives	$ 590,105	$ 40,906,298	$ —	$ —	$ 41,496,403
Separate account assets	2,455,469,816	9,932,918	—	—	2,465,402,734
Total assets at fair value/NAV	$ 2,460,693,164	$ 83,951,214	$ 40,482,126	$ —	$ 2,585,126,504
b. Liabilities at fair value					
Supplementary contracts and immediate annuities	$ —	$ —	$ 36,912,617	$ —	$ 36,912,617
Deposit type contracts	—	386,276,033	—	—	386,276,033
Derivatives liabilities					
Equity contracts	—	496,375	—	—	496,375
Foreign exchange contracts	—	(105,977)	—	—	(105,977)
Interest rate contracts	47	39,744,611	—	—	39,744,658
Total Derivatives	$ 47	$ 40,135,009	$ —	$ —	$ 40,135,056
Total liabilities at fair value	$ 47	$ 426,411,042	$ 36,912,617	$ —	$ 463,323,706

(2) The table below summarizes the changes in fair value of the Company’s assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of January 1, 2025 to 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	$ 32,235,062	$ —	$ —	$ —	$ 389,294	$ —	$ —	$ —	$ —	$ 32,624,356
Common Stock	3,779,291	—	—	—	645,062	2,742,507	—	—	—	7,166,860
Other Invested Assets	124,853	—	—	—	18,200	547,857	—	—	—	690,910
Total Assets	$ 36,139,206	$ —	$ —	$ —	$ 1,052,556	$ 3,290,364	$ —	$ —	$ —	$ 40,482,126
b. Liabilities										
Supplementary contracts and immediate annuities	$ 38,847,155	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (1,934,538)	$ 36,912,617
Total Liabilities	$ 38,847,155	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ (1,934,538)	$ 36,912,617

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	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer Credit Obligations	$ 3,506,017,088	$ 3,793,060,126	$ 74,487,670	$ 2,991,206,596	$ 440,322,822	$ —	$ —
Assets-Backed Securities	2,326,066,538	2,564,516,098	—	2,299,131,755	26,934,783	—	—
Preferred stock	106,761,919	108,562,759	2,766,424	38,512,125	65,483,370	—	—
Common stock	40,692,579	40,692,577	1,866,819	31,658,900	7,166,860	—	—
Mortgage loans	933,111,798	966,653,003	—	—	933,111,798	—	—
Contract loans	158,369,499	158,369,499	—	158,369,499	—	—	—
Other invested assets	158,106,369	162,374,545	—	157,415,459	690,910	—	—
Cash equivalents and short-term investments	204,437,529	204,435,105	54,528,401	146,000,000	3,909,128	—	—
Derivatives							
Equity contracts	993,965	993,965	—	993,965	—	—	—
Foreign exchange contracts	5,263,899	3,982,975	—	5,263,899	—	—	—
Interest rate contracts	39,812,926	40,505,215	602,261	39,210,665	—	—	—
Separate account assets	2,465,402,734	2,465,402,734	2,455,469,816	9,932,918	—	—	—
Total Assets	$ 9,945,036,843	$ 10,509,548,601	$ 2,589,721,391	$ 5,877,695,781	$ 1,477,619,671	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 75,531,901	$ 76,245,959	$ —	$ —	$ 75,531,901	$ —	$ —
Deposit type contracts	915,306,185	914,232,921	—	915,306,185	—	—	—
Derivatives							
Credit contracts	136,345	55,472	—	136,345	—	—	—
Equity contracts	496,375	496,375	—	496,375	—	—	—
Foreign exchange contracts	147,335	1,237,228	—	147,335	—	—	—
Interest rate contracts	53,676,590	39,748,750	47	53,676,543	—	—	—
Total Liabilities	$ 1,045,294,731	$ 1,032,016,705	$ 47	$ 969,762,783	$ 75,531,901	$ —	$ —

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 as of December 31, 2024 were $732,201,812. As of March 31, 2025, $463,719,678 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $280,815,427 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group and individual health insurance, stop loss, group term life and disability lines of insurance. Therefore, there has been a $12,333,293 unfavorable prior-year development since December 31, 2024. The change in prior year related reserves is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this change, the Company experienced no favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

As a result of a modified coinsurance reinsurance agreement on the Individual Excess Risk (IER) Stop Loss block of business, the entire claim liability is held by the Company; while only twenty percent of the paid claims impact the Company's financials. After adjusting this claim liability for the reinsurance, the development for prior year reserves is $3,950,933 unfavorable.

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. 0001108874

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

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

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

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

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

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

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

6.4 By what department or departments?
Minnesota

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Investments in other pledged collateral of $196,693,016

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 53,350,791

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	$ 73,900,570	$ 63,849,323
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 481,460,108	$ 492,758,991
14.24	Short-Term Investments	$ 0	$ 146,000,000
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 66,245,442	$ 61,273,678
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 621,606,120	$ 763,881,992
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 146,000,000

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. $ 117,398,002
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 117,342,253
16.3 Total payable for securities lending reported on the liability page. $ 117,342,253

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
BlackRock Financial Management, Inc.	U
Global Atlantic Re LTD	U
Athene Asset Management LLC	U
Blackstone Alternative Asset Management L.P.	U
Pomona Management LLC	A
Voya Investment Management Co. LLC	A
26North IGA LP	U
Brookfield Asset Management Credit and Insurance Solutions Advisor, LLC	U

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
107105	BlackRock Financial Management, Inc.	549300LVXIVJKE13M84	SEC	NO
	Global Atlantic Re LTD		not registered	DS
143161	Athene Asset Management LLC	549300L3R6C4MA4YKN89	SEC	DS
107580	Blackstone Alternative Asset Management L.P.	549300R4EZHU6DUS3S67	SEC	NO
148269	Pomona Management LLC	5493002H3ILGB6MTJE02	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO
330509	26North IGA LP	254900NQYOZ47NPX7W39	SEC	NO
312792	Brookfield Asset Management Credit and Insurance Solutions Advisor, LLC	254900HOHYXPY9MJ6D52	SEC	NO

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. 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	$ 959,347,214
1.14 Total Mortgages in Good Standing	$ 959,347,214
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 6,178,123
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	$ 1,127,666
1.44 Total Mortgages in Process of Foreclosure	$ 1,127,666
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 966,653,003
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	58.300 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	40.191 %

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

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

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

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

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

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	3,055,903	93,221	7,730,447	0	10,879,571	0
2. Alaska AK	L	520,762	37,085	4,232,092	0	4,789,939	0
3. Arizona AZ	L	5,586,591	36,450	9,699,502	0	15,322,544	0
4. Arkansas AR	L	2,296,594	115,854	5,573,148	0	7,985,596	0
5. California CA	L	42,732,244	2,578,592	81,810,678	0	127,121,514	0
6. Colorado CO	L	7,777,017	10,797	15,412,197	0	23,200,011	0
7. Connecticut CT	L	5,553,541	34,363	6,475,314	0	12,063,218	0
8. Delaware DE	L	2,106,111	12,818	1,914,142	0	4,033,071	0
9. District of Columbia DC	L	278,535	24,794	2,496,113	0	2,799,442	0
10. Florida FL	L	16,171,784	2,715,601	40,123,093	0	59,010,477	0
11. Georgia GA	L	11,175,562	1,171,439	38,634,513	0	50,981,514	33,517
12. Hawaii HI	L	930,600	415,414	48,780	0	1,394,794	0
13. Idaho ID	L	1,182,787	46,996	1,479,997	0	2,709,780	0
14. Illinois IL	L	25,224,994	512,158	42,611,801	0	68,348,953	0
15. Indiana IN	L	3,318,082	50,236	17,742,762	0	21,111,080	0
16. Iowa IA	L	4,371,506	88,931	8,028,909	0	12,489,345	80,000,000
17. Kansas KS	L	2,960,139	96,082	5,923,940	0	8,980,161	0
18. Kentucky KY	L	2,975,289	198,349	12,680,352	0	15,853,990	0
19. Louisiana LA	L	5,625,090	88,703	3,093,797	0	8,807,590	0
20. Maine ME	L	618,722	23,006	276,577	0	918,306	0
21. Maryland MD	L	9,192,961	296,025	7,534,590	0	17,023,577	0
22. Massachusetts MA	L	9,706,045	67,745	14,781,204	0	24,554,994	0
23. Michigan MI	L	10,097,094	1,228,929	10,448,222	0	21,774,246	0
24. Minnesota MN	L	14,292,645	1,042,628	11,262,931	0	26,598,204	0
25. Mississippi MS	L	1,429,674	119,853	4,015,857	0	5,565,383	0
26. Missouri MO	L	5,988,343	24,228	13,712,536	0	19,725,108	0
27. Montana MT	L	1,419,876	111,847	1,110,091	0	2,641,814	0
28. Nebraska NE	L	2,033,293	1,275	3,967,032	0	6,001,600	0
29. Nevada NV	L	3,716,745	792,140	6,334,764	0	10,843,649	0
30. New Hampshire NH	L	1,405,485	150	4,388,718	0	5,794,353	0
31. New Jersey NJ	L	6,677,066	67,124	10,742,625	0	17,486,815	0
32. New Mexico NM	L	764,571	543,610	2,207,242	0	3,515,424	0
33. New York NY	Q	1,541,121	4,820	3,148,561	0	4,694,503	0
34. North Carolina NC	L	11,313,810	858,164	28,154,597	0	40,326,571	0
35. North Dakota ND	L	2,487,807	25,611	783,430	0	3,296,849	0
36. Ohio OH	L	12,931,348	750,899	31,430,601	0	45,112,848	0
37. Oklahoma OK	L	2,369,271	(4,907)	3,626,525	0	5,990,890	0
38. Oregon OR	L	2,492,588	570,651	3,187,720	0	6,250,960	0
39. Pennsylvania PA	L	11,061,069	95,987	25,708,070	0	36,865,126	0
40. Rhode Island RI	L	773,569	1,740	3,542,562	0	4,317,872	0
41. South Carolina SC	L	3,768,641	667,012	6,390,137	0	10,825,790	0
42. South Dakota SD	L	1,177,159	8,642	1,073,951	0	2,259,752	0
43. Tennessee TN	L	6,058,767	199,788	14,386,549	0	20,645,105	103,867
44. Texas TX	L	27,393,774	1,098,383	54,862,875	0	83,355,031	0
45. Utah UT	L	2,619,695	155,356	7,943,542	0	10,718,593	0
46. Vermont VT	L	316,796	0	2,208,723	0	2,525,518	0
47. Virginia VA	L	6,238,136	875,655	21,136,511	0	28,250,301	0
48. Washington WA	L	4,026,751	306,714	9,111,662	0	13,445,127	0
49. West Virginia WV	L	445,414	202,024	1,704,292	0	2,351,730	0
50. Wisconsin WI	L	7,275,566	36,070	29,670,402	0	36,982,038	0
51. Wyoming WY	L	272,734	15,511	1,779,778	0	2,068,023	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	42,676	0	0	0	42,676	0
54. Puerto Rico PR	L	666,866	0	501	0	667,367	0
55. U.S. Virgin Islands VI	N	5,578	0	189	0	5,767	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	671	0	34	0	704	0
58. Aggregate Other Aliens OT	XXX	371,312	1,800	0	0	373,112	0
59. Subtotal	XXX	316,836,771	18,516,364	646,345,178	0	981,698,313	80,137,384
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	1,594,772	0	0	0	1,594,772	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	498,543	0	0	0	498,543	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	318,930,086	18,516,364	646,345,178	0	983,791,628	80,137,384
96. Plus Reinsurance Assumed	XXX	17,674,930	431,482	0	0	18,106,412	0
97 Totals (All Business)	XXX	336,605,016	18,947,846	646,345,178	0	1,001,898,040	80,137,384
98. Less Reinsurance Ceded	XXX	300,141,851	2,050,402	421,836,248	0	724,028,501	0
99. Totals (All Business) less Reinsurance Ceded	XXX	36,463,165	16,897,444	224,508,930	0	277,869,539	80,137,384
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	371,312	1,800	0	0	373,112	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	371,312	1,800	0	0	373,112	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
OneAmerica Investment Advisory Services LLC		81-3920167		IN
OneAmerica Retirement Services LLC		46-5378846		IN
Benefitfocus, Inc.		46-2346314		DE
Benefitfocus.com, Inc.		57-1099948		SC
BenefitStore, LLC		27-3519176		SC
Tango Health, Inc.		26-2060323		DE
Pen-Cal Administrators, Inc.		94-2695108		CA
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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4832	VOYA FINANCIAL		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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-3548142				RiverRoch LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	53.700	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-3548142				RiverRoch LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	10.800	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-3548142				RiverRoch LLC	DE	NIA	Third Party Shareholders	Ownership	35.500	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		26-2060323				Tango Health, Inc.	DE	NIA	Benefitfocus.com, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						VAAM (Cayman) Ltd.	CYM	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		87-2198755				VAAM GP LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		93-1766128				VFI India Holdings LLC	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		88-3236443				VIM Holdings LLC	DE	NIA	Voya Holdings Inc.	Ownership	76.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		88-3236443				VIM Holdings LLC	DE	NIA	Third Party Shareholders	Ownership	24.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		33-2315739				VIM SLP Holdings LLC	DE	NIA	VIM Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		33-2337236				VIM SLP Holdings Inc.	DE	NIA	VIM Holdings LLC	Ownership	100.000	Voya Financial, Inc.	NO	
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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		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

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4832	VOYA FINANCIAL		87-1885741				Voya Renewable Energy Infrastructure Debt GP I LP	DE	NIA	VAAM GP LLC	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	0.200	Voya Financial, Inc.	NO	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	ReliaStar Life Insurance Company	Ownership	49.900	Voya Financial, Inc.	YES	
4832	VOYA FINANCIAL		85-1775946				Voya Special Investments, Inc.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	49.900	Voya Financial, Inc.	YES	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 7 1 0 5 2 0 2 5 4 9 0 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 7 1 0 5 2 0 2 5 3 6 5 0 0 0 0 1
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 7 1 0 5 2 0 2 5 4 4 5 0 0 0 0 1
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 7 1 0 5 2 0 2 5 4 4 7 0 0 0 0 1
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 7 1 0 5 2 0 2 5 4 4 8 0 0 0 0 1
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 7 1 0 5 2 0 2 5 4 4 9 0 0 0 0 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	11,788,661	10,874,811
2505.	Liability of pension benefits	2,280,829	2,280,829
2506.	Derivative payable	462,685	947,092
2507.	Suspense and clearing accounts	333,468	154,355
2508.	Liability of other post-employment benefits	(2,023,033)	(2,023,033)
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,842,611	12,234,055

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Gains released from IMR	27,859	3,886,905	5,047,905
2705.	Assumed modified coinsurance reserves	(3,791,437)	(790,183)	(14,051,396)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(3,763,578)	3,096,722	(9,003,491)

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	41,613,235	43,391,175
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	136,384
5.	Deduct amounts received on disposals	0	285,229
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	464,775	1,629,095
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	41,148,460	41,613,235
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	41,148,460	41,613,235

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	963,459,676	1,061,531,985
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	35,985,342	55,030,413
	2.2 Additional investment made after acquisition	525,010	3,124,774
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	3,128	18,053
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	32,012,429	155,413,043
8.	Deduct amortization of premium and mortgage interest points and commitment fees	687	2,861
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	1,307,038	829,645
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	966,653,003	963,459,676
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	966,653,003	963,459,676
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	966,653,003	963,459,676

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	679,207,266	648,118,995
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	38,039,754	40,230,343
	2.2 Additional investment made after acquisition	8,466,890	56,742,685
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	130,718	1,686
5.	Unrealized valuation increase/(decrease)	(6,799,754)	(14,831,489)
6.	Total gain (loss) on disposals	272	(663,419)
7.	Deduct amounts received on disposals	18,639,601	45,120,013
8.	Deduct amortization of premium, depreciation and proportional amortization	347,617	1,591,495
9.	Total foreign exchange change in book/adjusted carrying value	179,649	(220,550)
10.	Deduct current year's other than temporary impairment recognized	997,875	3,459,478
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	699,239,702	679,207,266
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	699,239,702	679,207,266

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	7,142,147,487	7,546,721,313
2.	Cost of bonds and stocks acquired	318,664,258	1,159,488,200
3.	Accrual of discount	6,212,352	34,390,878
4.	Unrealized valuation increase/(decrease)	11,837,137	(27,036,443)
5.	Total gain (loss) on disposals	1,236,194	(29,433,238)
6.	Deduct consideration for bonds and stocks disposed of	471,418,388	1,482,637,190
7.	Deduct amortization of premium	9,511,319	49,666,920
8.	Total foreign exchange change in book/adjusted carrying value	3,391,604	(3,753,255)
9.	Deduct current year's other than temporary impairment recognized	2,992,296	7,013,085
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	23,473	1,087,227
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,999,590,502	7,142,147,487
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,999,590,502	7,142,147,487

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	1,554,779,366	69,665,483	114,566,228	(2,294,879)	1,507,583,742	0	0	1,554,779,366
2.	NAIC 2 (a)	2,111,865,363	87,197,955	132,712,040	(4,407,783)	2,061,943,495	0	0	2,111,865,363
3.	NAIC 3 (a)	160,930,278	10,040,509	8,668,625	3,231,436	165,533,598	0	0	160,930,278
4.	NAIC 4 (a)	44,652,201	2,934,978	868,122	6,045,245	52,764,302	0	0	44,652,201
5.	NAIC 5 (a)	14,886,196	47,858	2,680,310	(3,104,938)	9,148,806	0	0	14,886,196
6.	NAIC 6 (a)	42,216	0	0	0	42,216	0	0	42,216
7.	Total ICO	3,887,155,620	169,886,783	259,495,325	(530,919)	3,797,016,159	0	0	3,887,155,620
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	2,454,071,421	99,564,957	230,742,955	3,034,045	2,325,927,468	0	0	2,454,071,421
9.	NAIC 2	177,643,585	3,028,635	20,597,841	(5,649,045)	154,425,334	0	0	177,643,585
10.	NAIC 3	46,296,954	615,754	1,761,779	108,312	45,259,241	0	0	46,296,954
11.	NAIC 4	29,415,082	15,461	224,137	37,924	29,244,330	0	0	29,415,082
12.	NAIC 5	5,688,377	0	158,109	118,101	5,648,369	0	0	5,688,377
13.	NAIC 6	65,504	3,907,722	230	38,358	4,011,354	0	0	65,504
14.	Total ABS	2,713,180,923	107,132,529	253,485,051	(2,312,305)	2,564,516,096	0	0	2,713,180,923
	PREFERRED STOCK								
15.	NAIC 1	28,680,175	1,000,000	0	0	29,680,175	0	0	28,680,175
16.	NAIC 2	40,551,862	37,992,688	0	338,010	78,882,560	0	0	40,551,862
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	24	0	0	0	24	0	0	24
21.	Total Preferred Stock	69,232,061	38,992,688	0	338,010	108,562,759	0	0	69,232,061
22.	Total ICO, ABS & Preferred Stock	6,669,568,604	316,012,000	512,980,376	(2,505,214)	6,470,095,014	0	0	6,669,568,604

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

NAIC 1 $ 49,342 ; NAIC 2 $ 2,534,575 ; NAIC 3 $ 1,372,117 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	149,956,033	XXX	149,956,034	833,643	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	21,485,072	181,189,461
2. Cost of short-term investments acquired	4,263,191,298	22,700,292,620
3. Accrual of discount	72,119	2,067,338
4. Unrealized valuation increase/(decrease)	56,779	(48,714)
5. Total gain (loss) on disposals	1,814	6,047
6. Deduct consideration received on disposals	4,134,851,049	22,862,021,680
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	149,956,033	21,485,072
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	149,956,033	21,485,072

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	6,339,995
2.	Cost Paid/(Consideration Received) on additions	117,909
3.	Unrealized Valuation increase/(decrease)	1,246,502
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	614,768
6.	Considerations received/(paid) on terminations	818,683
7.	Amortization	97,340
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(3,653,501)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	3,944,330
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,944,330

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	2,119,317			
	3.14 Section 1, Column 18, prior year	3,060,507	(941,190)	(941,190)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	2,119,317			
	3.24 Section 1, Column 19, prior year plus	3,060,507			
	3.25 SSAP No. 108 adjustments	0	(941,190)	(941,190)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		1,035,551		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	1,035,551			
	4.23 SSAP No. 108 adjustments	0	1,035,551		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12574# HC4	CMBX.NA.8.AA	1	7,000,000	7,056,419	6,635,360	02/17/2021	10/17/2057	CDS: (CMBX.NA.8.AA)	0	(32,424)	44965L-AL-8	ILPT TR SERIES 2019-SURF CLASS C Adj % Due 2/11/2041 Mo-1	1	7,056,419	6,667,784
000000000	CMBX.NA.8.AA	1	3,500,000	3,481,489	2,728,880			CDS: (CMBX.NA.8.AA)	0	0	49308V-AE-7	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS C 144A Adj % Due 9/16/2052 Mo-1	1	3,481,489	2,728,880
12574#HJ9	CMBX.NA.15.AAA	1	4,000,000	4,014,102	3,073,168	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(27,736)	(51,961)	129890-AL-3	CALI MORTGAGE TRUST SERIES 2019-101C CLASS D 144A Adj % Due 3/10/2039 Mo-1	4	4,041,838	3,125,129
000000000	CMBX.NA.15.AAA	1	1,000,000	1,003,086	980,782			CDS: (CMBX.NA.15.AAA)	0	0	94989T-BE-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS B Adj % Due 9/15/2058 Mo-1	1	1,003,086	980,782
12574#HJ9	CMBX.NA.15.AAA	1	3,000,000	2,972,888	2,646,621	01/25/2022	11/18/2064	CDS: (CMBX.NA.15.AAA)	(27,736)	(51,961)	06541K-BF-4	BANK SERIES 2018-BN12 CLASS C Adj % Due 5/15/2061 Mo-1	1	3,000,624	2,698,582
000000000	CMBX.NA.15.AAA	1	3,000,000	3,063,661	2,647,506			CDS: (CMBX.NA.15.AAA)	0	0	74166G-AE-9	PRIMA CAPITAL LTD SERIES 2019-RK1 CLASS AG 144A 4% Due 4/15/2038 Mo-1	1	3,063,661	2,647,506
9999999999 - Totals				21,591,645	18,712,317	XXX	XXX	XXX	(55,472)	(136,346)	XXX	XXX	XXX	21,647,117	18,848,663

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,944,330	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		3,944,330
4.	Part D, Section 1, Column 6	45,482,155	
5.	Part D, Section 1, Column 7	(41,537,825)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(8,398,010)	
8.	Part B, Section 1, Column 13	12,156	
9.	Total (Line 7 plus Line 8)		(8,385,854)
10.	Part D, Section 1, Column 9	47,328,331	
11.	Part D, Section 1, Column 10	(55,714,185)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	47,222,461	
14.	Part B, Section 1, Column 20	184,055	
15.	Part D, Section 1, Column 12	47,406,516	
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	65,739,535	53,371,195
2.	Cost of cash equivalents acquired	300,972,121	2,679,662,611
3.	Accrual of discount	18,824	160,361
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(472,121)	19,686
6.	Deduct consideration received on disposals	311,779,287	2,667,474,318
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	54,479,072	65,739,535
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	54,479,072	65,739,535

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
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
30343	Beverly Hills	CA		03/06/2025	6.050	1,500,000	0	8,250,000
30179	Colorado Springs	CO		04/19/2022	7.923	0	64,491	3,842,011
30303	Washington	DC		08/27/2024	5.000	0	10,294	7,390,244
30236	Rincon (Savannah)	GA		04/04/2023	7.500	0	90,290	18,263,415
30336	Melrose Park	IL		01/10/2025	5.980	5,000,000	0	9,182,692
30351	Arlington Heights	IL		03/26/2025	6.120	3,500,000	0	5,763,333
30330	Chelmsford	MA		02/11/2025	8.873	5,208	34,701	1,734,375
30334	Waterford	MI		02/07/2025	5.930	5,500,000	0	10,623,570
30284	Charlotte	NC		05/16/2024	7.723	0	12,721	6,188,986
30338	Gastonia	NC		02/25/2025	6.020	1,700,000	0	3,289,500
30344	Youngsville	NC		02/25/2025	6.420	3,200,000	0	5,651,845
30295	Paulsboro	NJ		07/02/2024	8.073	0	92,267	3,617,941
30332	Bridgewater	NJ		02/21/2025	7.173	7,180,134	0	13,358,389
30339	Rockaway	NJ		02/25/2025	6.173	2,000,000	0	4,161,798
30231	Commack	NY		03/21/2023	8.423	0	39,839	2,082,667
30348	Lewisberry	PA		03/05/2025	6.330	3,600,000	0	6,646,154
30118	Anderson	SC		10/26/2021	7.637	0	7,969	3,041,139
30333	Germantown	TN		01/07/2025	6.150	1,500,000	0	3,056,485
30134	Houston	TX		12/15/2021	7.787	0	17,801	3,317,568
30135	Houston	TX		12/15/2021	7.787	0	9,431	1,671,425
30186	Houston	TX		05/18/2022	7.623	0	3,603	845,992
30188	Houston	TX		05/18/2022	7.623	0	1,995	836,423
30277	Chesapeake	VA		02/21/2024	7.573	0	67,654	14,062,787
30335	Yakima	WA		02/07/2025	5.990	1,300,000	0	2,513,834
0599999. Mortgages in good standing - Commercial mortgages-all other						35,985,342	453,055	139,392,572
0899999. Total Mortgages in good standing						35,985,342	453,055	139,392,572
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
29337	CHICAGO	IL		01/06/2016	4.270	0	71,955	4,772,308
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other						0	71,955	4,772,308
3299999. Total - Mortgages in the process of foreclosure						0	71,955	4,772,308
3399999 - Totals						35,985,342	525,010	144,164,879

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
29136	HOLLYWOOD	CA		12/23/2014	01/06/2025	9,610	0	0	0	0	0	0	9,610	9,610	0	0	0
29346	SAN DIEGO	CA		02/26/2016	02/28/2025	2,500,000	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0
30060	San Diego	CA		08/13/2021	02/12/2025	728,060	0	0	0	0	0	0	726,117	728,060	0	0	0
30252	Carlsbad	CA		07/26/2023	01/15/2025	4,000,000	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0
29117	LITTLETON	CO		05/01/2015	02/21/2025	2,121,417	0	0	0	0	0	0	2,113,204	2,121,417	0	0	0
29135	DULUTH	GA		12/23/2014	01/06/2025	23,912	0	0	0	0	0	0	23,912	23,912	0	0	0
30065	DeBary	FL		07/01/2021	02/13/2025	8,925,000	0	0	0	0	0	0	8,925,000	8,925,000	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0199999. Mortgages closed by repayment						18,308,000	0	0	0	0	0	0	18,297,843	18,307,999	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		961,853	0	0	0	0	0	0	0	19,610	0	0	0
29170	FT SMITH	AR		04/29/2015		352,696	0	0	0	0	0	0	0	4,975	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		451,243	0	0	0	0	0	0	0	6,365	0	0	0
28926	PHOENIX	AZ		04/01/2014		1,645,434	0	0	0	0	0	0	0	35,835	0	0	0
28955	NOGALES	AZ		12/06/2013		167,793	0	0	0	0	0	0	0	3,717	0	0	0
28956	NOGALES	AZ		12/06/2013		128,522	0	0	0	0	0	0	0	2,847	0	0	0
29561	SCOTTSDALE	AZ		04/03/2017		4,004,148	0	0	0	0	0	0	0	60,467	0	0	0
29780	Phoenix	AZ		10/16/2018		426,516	0	0	0	0	0	0	0	3,643	0	0	0
30020	Tempe	AZ		05/14/2021		1,836,207	0	0	0	0	0	0	0	12,256	0	0	0
30096	Phoenix	AZ		09/17/2021		1,558,949	0	0	0	0	0	0	0	8,966	0	0	0
26814	FOUNTAIN VALLEY	CA		10/30/2013		581,867	0	(687)	0	0	(687)	0	0	12,744	0	0	0
27775	LAKE FOREST	CA		10/04/2005		1,326,133	0	0	0	0	0	0	0	47,969	0	0	0
28033	LOS ANGELES	CA		02/02/2007		203,894	0	0	0	0	0	0	0	40,100	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		182,131	0	0	0	0	0	0	0	5,878	0	0	0
28491	COSTA MESA	CA		09/15/2011		1,627,211	0	0	0	0	0	0	0	23,976	0	0	0
28562	FOSTER CITY	CA		01/20/2012		8,714,586	0	0	0	0	0	0	0	84,684	0	0	0
28832	MALIBU	CA		02/26/2013		951,394	0	0	0	0	0	0	0	41,509	0	0	0
28835	LOS ANGELES	CA		02/26/2013		1,431,664	0	0	0	0	0	0	0	88,054	0	0	0
28850	SANTA MONICA	CA		02/26/2013		637,668	0	0	0	0	0	0	0	174,289	0	0	0
28887	LOS ANGELES	CA		05/30/2013		980,844	0	0	0	0	0	0	0	8,800	0	0	0
28902	LONG BEACH	CA		06/26/2013		1,006,223	0	0	0	0	0	0	0	66,761	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		1,679,661	0	0	0	0	0	0	0	111,443	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		8,266,887	0	0	0	0	0	0	0	107,499	0	0	0
28932	ROSEVILLE	CA		08/13/2013		6,284,139	0	0	0	0	0	0	0	41,233	0	0	0
28939	SANTA MONICA	CA		12/06/2013		928,217	0	0	0	0	0	0	0	20,562	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		767,564	0	0	0	0	0	0	0	17,003	0	0	0
28945	PLACENTI	CA		12/06/2013		660,462	0	0	0	0	0	0	0	14,631	0	0	0
28946	SAN DIEGO	CA		12/06/2013		349,866	0	0	0	0	0	0	0	7,750	0	0	0
28947	SAN DIEGO	CA		12/06/2013		264,185	0	0	0	0	0	0	0	5,852	0	0	0
28948	EL CAJON	CA		12/06/2013		285,605	0	0	0	0	0	0	0	6,327	0	0	0
28949	STANTON	CA		12/06/2013		185,643	0	0	0	0	0	0	0	4,112	0	0	0
28950	SAN DIEGO	CA		12/06/2013		178,503	0	0	0	0	0	0	0	3,954	0	0	0
28951	LA MESA	CA		12/06/2013		133,878	0	0	0	0	0	0	0	2,966	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		2,217,796	0	0	0	0	0	0	0	38,031	0	0	0
29007	SAN DIEGO	CA		05/09/2014		310,156	0	0	0	0	0	0	0	6,417	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		1,376,227	0	0	0	0	0	0	0	70,403	0	0	0
29049	TORRANCE	CA		08/06/2014		4,708,284	0	0	0	0	0	0	0	57,864	0	0	0
29068	SACRAMENTO	CA		07/30/2014		8,424,763	0	0	0	0	0	0	0	104,109	0	0	0
29070	TORRANCE	CA		08/06/2014		443,568	0	0	0	0	0	0	0	5,451	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		783,808	0	0	0	0	0	0	0	6,486	0	0	0
29112	SANTA MONICA	CA		11/05/2014		1,337,748	0	0	0	0	0	0	0	26,782	0	0	0
29129	LA JOLLA	CA		06/01/2015		3,907,781	0	0	0	0	0	0	0	35,061	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		8,713,376	0	0	0	0	0	0	0	368,807	0	0	0
29161	LA PUENTE	CA		03/06/2015		5,168,567	0	0	0	0	0	0	0	218,768	0	0	0
29163	EL MONTE	CA		03/06/2015		828,433	0	0	0	0	0	0	0	35,065	0	0	0
29165	COVINA	CA		03/06/2015		2,706,720	0	0	0	0	0	0	0	114,566	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		2,615,070	0	0	0	0	0	0	0	21,310	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,455,897	0	0	0	0	0	0	0	17,168	0	0	0
29263	YORBA LINDA	CA		12/15/2015		9,438,340	0	0	0	0	0	0	0	71,695	0	0	0
29314	CULVER CITY	CA		12/08/2015		2,674,529	0	0	0	0	0	0	0	20,777	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29321	ROSEVILLE	CA		01/05/2016		380,565	0	0	0	0	0	0	0	4,089	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		4,637,152	0	0	0	0	0	0	0	81,073	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		4,219,784	0	0	0	0	0	0	0	44,867	0	0	0
29462	SAN DIEGO	CA		08/03/2016		1,124,196	0	0	0	0	0	0	0	6,214	0	0	0
29562	COVINA	CA		04/03/2017		3,187,829	0	0	0	0	0	0	0	48,140	0	0	0
29563	CARLSBAD	CA		04/03/2017		5,579,532	0	0	0	0	0	0	0	89,758	0	0	0
29602	San Francisco	CA		07/13/2017		18,118,036	0	0	0	0	0	0	0	127,321	0	0	0
29603	Garden Grove	CA		06/29/2017		335,761	0	0	0	0	0	0	0	2,102	0	0	0
29607	Los Angeles	CA		08/11/2017		459,638	0	0	0	0	0	0	0	40,192	0	0	0
29630	Rialto	CA		11/01/2017		399,647	0	0	0	0	0	0	0	2,660	0	0	0
29674	Rancho Cucamonga	CA		01/31/2018		403,399	0	0	0	0	0	0	0	2,640	0	0	0
29732	NORTHRIDGE	CA		07/24/2018		482,917	0	0	0	0	0	0	0	5,340	0	0	0
29785	Harbor City	CA		11/21/2018		1,433,678	0	0	0	0	0	0	0	8,734	0	0	0
29795	Long Beach	CA		12/14/2018		429,140	0	0	0	0	0	0	0	3,459	0	0	0
29821	Anaheim	CA		03/28/2019		418,316	0	0	0	0	0	0	0	4,083	0	0	0
29825	Antelope	CA		04/26/2019		855,057	0	0	0	0	0	0	0	4,805	0	0	0
29987	San Diego	CA		11/19/2020		1,368,900	0	0	0	0	0	0	0	8,727	0	0	0
30253	Los Angeles	CA		09/06/2023		7,681,934	0	0	0	0	0	0	0	26,341	0	0	0
30271	Buena Park	CA		02/06/2024		1,981,718	0	0	0	0	0	0	0	6,279	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		193,836	0	0	0	0	0	0	0	6,754	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		4,451,830	0	0	0	0	0	0	0	177,097	0	0	0
2916102	LA PUENTE	CA		03/06/2015		2,640,050	0	0	0	0	0	0	0	105,023	0	0	0
2916302	EL MONTE	CA		03/06/2015		423,506	0	0	0	0	0	0	0	16,847	0	0	0
2916502	COVINA	CA		03/06/2015		1,382,595	0	0	0	0	0	0	0	55,001	0	0	0
3004020	ANAHEIM	CA		06/29/1990		121,164	0	0	0	0	0	0	0	17,396	0	0	0
3004030	ANAHEIM	CA		06/29/1990		121,164	0	0	0	0	0	0	0	17,396	0	0	0
28829	DENVER	CO		01/09/2013		4,472,553	0	0	0	0	0	0	0	76,614	0	0	0
29081	PARKER	CO		07/29/2014		1,030,185	0	0	0	0	0	0	0	91,199	0	0	0
29093	BOULDER	CO		12/24/2014		3,241,869	0	0	0	0	0	0	0	39,314	0	0	0
29339	ASPEN	CO		01/06/2016		2,335,507	0	0	0	0	0	0	0	42,265	0	0	0
29708	Denver	CO		06/28/2018		415,264	0	0	0	0	0	0	0	3,767	0	0	0
29841	Denver	CO		09/25/2019		1,769,194	0	0	0	0	0	0	0	9,587	0	0	0
2909302	BOULDER	CO		11/23/2015		1,141,627	0	0	0	0	0	0	0	10,904	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		87,466	0	0	0	0	0	0	0	1,938	0	0	0
29045	VERNON	CT		07/15/2014		2,893,488	0	0	0	0	0	0	0	60,886	0	0	0
29050	VERNON	CT		07/15/2014		639,613	0	0	0	0	0	0	0	13,459	0	0	0
29051	VERNON	CT		07/15/2014		852,818	0	0	0	0	0	0	0	17,945	0	0	0
29413	STAMFORD	CT		07/20/2016		2,811,082	0	0	0	0	0	0	0	20,781	0	0	0
2880904	WESTPORT	CT		12/19/2012		1,559,908	0	0	0	0	0	0	0	12,616	0	0	0
2881004	WESTPORT	CT		12/19/2012		974,942	0	0	0	0	0	0	0	7,885	0	0	0
2881204	NORWALK	CT		12/19/2012		1,240,835	0	0	0	0	0	0	0	10,035	0	0	0
28936	WASHINGTON	DC		10/10/2013		2,958,547	0	0	0	0	0	0	0	20,031	0	0	0
28976	WASHINGTON	DC		12/05/2013		6,316,877	0	0	0	0	0	0	0	50,151	0	0	0
29115	WASHINGTON	DC		10/31/2014		1,572,454	0	0	0	0	0	0	0	12,954	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,362,861	0	0	0	0	0	0	0	40,686	0	0	0
29359	NEWARK	DE		01/11/2016		2,649,644	0	0	0	0	0	0	0	16,818	0	0	0
29878	Newark	DE		12/18/2019		5,341,361	0	0	0	0	0	0	0	68,187	0	0	0
29890	Newark	DE		12/18/2019		3,599,114	0	0	0	0	0	0	0	45,945	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		3,997,958	0	0	0	0	0	0	0	35,670	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		742,625	0	0	0	0	0	0	0	20,280	0	0	0
28762	ORLANDO	FL		07/02/2012		1,648,627	0	0	0	0	0	0	0	45,022	0	0	0

STATEMENT AS OF MARCH 31, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28901	WELLINGTON	FL		08/01/2013		3,807,065	0	0	0	0	0	0	0	53,938	0	0	0
28921	ORLANDO	FL		07/30/2013		6,053,767	0	0	0	0	0	0	0	81,555	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		3,026,883	0	0	0	0	0	0	0	40,777	0	0	0
28927	BRADENTON	FL		04/01/2014		1,755,129	0	0	0	0	0	0	0	38,224	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		121,382	0	0	0	0	0	0	0	2,689	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		71,401	0	0	0	0	0	0	0	1,582	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		78,541	0	0	0	0	0	0	0	1,740	0	0	0
29109	MIAMI	FL		01/02/2015		3,139,416	0	0	0	0	0	0	0	14,782	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		388,723	0	0	0	0	0	0	0	7,594	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		227,681	0	0	0	0	0	0	0	4,448	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		422,042	0	0	0	0	0	0	0	8,245	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		322,085	0	0	0	0	0	0	0	6,292	0	0	0
29179	ORANGE PARK	FL		03/30/2015		207,689	0	0	0	0	0	0	0	4,058	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		932,935	0	0	0	0	0	0	0	18,226	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		583,084	0	0	0	0	0	0	0	11,392	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		574,199	0	0	0	0	0	0	0	11,218	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		211,021	0	0	0	0	0	0	0	4,123	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		510,893	0	0	0	0	0	0	0	9,981	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		422,042	0	0	0	0	0	0	0	8,245	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		544,212	0	0	0	0	0	0	0	10,632	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		322,085	0	0	0	0	0	0	0	6,292	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		314,310	0	0	0	0	0	0	0	6,141	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		502,452	0	0	0	0	0	0	0	9,816	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		284,323	0	0	0	0	0	0	0	5,555	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		261,999	0	0	0	0	0	0	0	5,119	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		435,592	0	0	0	0	0	0	0	8,510	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		397,608	0	0	0	0	0	0	0	7,768	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		464,801	0	0	0	0	0	0	0	9,081	0	0	0
29212	MIAMI	FL		05/08/2015		1,937,465	0	0	0	0	0	0	0	37,115	0	0	0
29228	GREENACRES	FL		06/24/2015		5,113,667	0	0	0	0	0	0	0	21,946	0	0	0
29320	MAITLAND	FL		01/13/2016		1,979,222	0	0	0	0	0	0	0	34,825	0	0	0
29495	LAKE WORTH	FL		01/09/2017		416,403	0	0	0	0	0	0	0	3,077	0	0	0
29534	CORAL GABLES	FL		02/08/2017		3,167,127	0	0	0	0	0	0	0	19,172	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		349,438	0	0	0	0	0	0	0	5,647	0	0	0
29779	Palmetto	FL		10/16/2018		1,332,862	0	0	0	0	0	0	0	11,386	0	0	0
29801	Palm Bay	FL		03/15/2019		2,588,065	0	0	0	0	0	0	0	20,788	0	0	0
29803	Daytona Beach	FL		01/30/2019		433,532	0	0	0	0	0	0	0	3,323	0	0	0
29805	Orlando	FL		01/30/2019		2,792,933	0	0	0	0	0	0	0	34,862	0	0	0
29808	Orlando	FL		01/30/2019		1,555,313	0	0	0	0	0	0	0	19,414	0	0	0
29850	Miami	FL		08/01/2019		2,234,498	0	0	0	0	0	0	0	13,463	0	0	0
29921	Orlando	FL		01/16/2020		661,470	0	0	0	0	0	0	0	5,549	0	0	0
29947	Orlando	FL		01/16/2020		67,893	0	0	0	0	0	0	0	570	0	0	0
29948	Orlando	FL		01/16/2020		251,850	0	0	0	0	0	0	0	2,113	0	0	0
29949	Orlando	FL		01/16/2020		100,546	0	0	0	0	0	0	0	843	0	0	0
29950	Orlando	FL		01/16/2020		145,808	0	0	0	0	0	0	0	1,223	0	0	0
29951	Orlando	FL		01/16/2020		258,316	0	0	0	0	0	0	0	2,167	0	0	0
29952	Orlando	FL		01/16/2020		90,847	0	0	0	0	0	0	0	762	0	0	0
30161	Palm Bay	FL		03/10/2022		2,169,931	0	0	0	0	0	0	0	20,247	0	0	0
30207	Medley	FL		08/10/2022		3,718,722	0	0	0	0	0	0	0	33,194	0	0	0
30300	Gainesville	FL		07/08/2024		597,779	0	0	0	0	0	0	0	1,697	0	0	0
4038720	TAMPA	FL		02/07/1997		190,378	0	0	0	0	0	0	0	56,203	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28604	BRUNSWICK	GA		04/20/2012		3,246,279	0	0	0	0	0	0	0	89,616	0	0	0
29831	Marietta	GA		06/06/2019		3,263,737	0	0	0	0	0	0	0	37,968	0	0	0
29979	Morrow	GA		08/27/2020		5,919,597	0	0	0	0	0	0	0	69,112	0	0	0
28833	HONOLULU	HI		02/26/2013		2,185,445	0	0	0	0	0	0	0	95,351	0	0	0
29609	Honolulu	HI		07/27/2017		5,468,373	0	0	0	0	0	0	0	39,970	0	0	0
29807	Nampa	ID		01/24/2019		1,678,711	0	0	0	0	0	0	0	8,637	0	0	0
28862	CHICAGO	IL		04/04/2013		1,820,542	0	0	0	0	0	0	0	45,626	0	0	0
28920	WARREN	IL		08/23/2013		546,381	0	0	0	0	0	0	0	75,461	0	0	0
30037	Chicago	IL		12/14/2021		5,083,072	0	0	0	0	0	0	0	37,818	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,247,694	0	0	0	0	0	0	0	8,979	0	0	0
30077	Evansville	IN		10/06/2021		2,218,840	0	0	0	0	0	0	0	24,152	0	0	0
28532	LEAWOOD	KS		01/17/2012		10,897,075	0	0	0	0	0	0	0	100,944	0	0	0
28787	LEAWOOD	KS		10/25/2012		6,276,999	0	0	0	0	0	0	0	58,787	0	0	0
29118	WICHITA	KS		11/18/2014		2,205,220	0	0	0	0	0	0	0	100,216	0	0	0
29983	Overland Park	KS		10/23/2020		847,694	0	0	0	0	0	0	0	10,039	0	0	0
29875	Richmond	KY		10/16/2019		1,688,870	0	0	0	0	0	0	0	21,317	0	0	0
29880	Louisville	KY		10/16/2019		2,467,584	0	0	0	0	0	0	0	24,397	0	0	0
29893	Kenner	LA		11/01/2019		3,124,560	0	0	0	0	0	0	0	20,163	0	0	0
2679804	BEVERLY	MA		12/19/2012		6,297,262	0	0	0	0	0	0	0	60,449	0	0	0
28479	FREDERICK	MD		09/28/2011		929,254	0	0	0	0	0	0	0	28,411	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		10,983,765	0	0	0	0	0	0	0	77,223	0	0	0
29453	HYATTSVILLE	MD		06/24/2016		1,351,847	0	0	0	0	0	0	0	22,894	0	0	0
29898	Ellicott City	MD		10/28/2019		2,845,914	0	0	0	0	0	0	0	61,564	0	0	0
30304	Beltsville	MD		07/19/2024		1,594,088	0	0	0	0	0	0	0	4,518	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		649,183	0	0	0	0	0	0	0	4,018	0	0	0
28984	ANN ARBOR	MI		12/18/2013		1,690,119	0	0	0	0	0	0	0	11,582	0	0	0
29943	Livonia	MI		05/25/2021		1,741,330	0	0	0	0	0	0	0	19,694	0	0	0
30057	Sterling Heights	MI		07/02/2021		5,487,200	0	0	0	0	0	0	0	33,474	0	0	0
30193	Auburn Hills	MI		06/14/2022		945,083	0	0	0	0	0	0	0	6,033	0	0	0
30238	Van Buren Township	MI		03/06/2023		4,619,291	0	0	0	0	0	0	0	188,722	0	0	0
29705	Saint Paul	MN		04/20/2018		2,928,439	0	0	0	0	0	0	0	25,328	0	0	0
29885	Sartell	MN		11/01/2019		2,015,480	0	0	0	0	0	0	0	26,055	0	0	0
29999	Saint Paul	MN		12/17/2020		1,545,286	0	0	0	0	0	0	0	15,299	0	0	0
28028	NAGS HEAD	NC		12/27/2006		401,441	0	0	0	0	0	0	0	45,598	0	0	0
28924	CEDAR POINT	NC		04/01/2014		808,725	0	0	0	0	0	0	0	10,609	0	0	0
28925	NEWPORT	NC		04/01/2014		2,240,567	0	0	0	0	0	0	0	29,393	0	0	0
28974	RALEIGH	NC		11/25/2013		3,848,917	0	0	0	0	0	0	0	29,813	0	0	0
29454	CHARLOTTE	NC		07/06/2016		1,940,285	0	0	0	0	0	0	0	14,309	0	0	0
29455	CHARLOTTE	NC		07/06/2016		557,067	0	0	0	0	0	0	0	1,902	0	0	0
29619	Wilmington	NC		10/05/2017		430,242	0	0	0	0	0	0	0	2,850	0	0	0
29753	Candler	NC		08/31/2018		3,045,308	0	0	0	0	0	0	0	71,881	0	0	0
29857	Lincolnton	NC		09/25/2019		1,216,911	0	0	0	0	0	0	0	15,204	0	0	0
29940	Graham	NC		02/25/2020		1,234,580	0	0	0	0	0	0	0	15,264	0	0	0
29941	Graham	NC		02/25/2020		2,057,633	0	0	0	0	0	0	0	25,441	0	0	0
29986	Charlotte	NC		10/15/2020		1,354,363	0	0	0	0	0	0	0	9,620	0	0	0
30196	Hendersonville	NC		07/14/2022		923,773	0	0	0	0	0	0	0	8,647	0	0	0
30306	Raleigh	NC		08/01/2024		1,379,912	0	0	0	0	0	0	0	3,889	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		134,688	0	0	0	0	0	0	0	15,299	0	0	0
29001	ELKHORN	NE		02/21/2014		2,348,661	0	0	0	0	0	0	0	66,522	0	0	0
28866	MORRISON	NJ		05/08/2013		2,202,889	0	0	0	0	0	0	0	75,186	0	0	0
29116	HOLMDEL	NJ		01/15/2015		3,567,896	0	0	0	0	0	0	0	41,817	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29120	KINNELON	NJ		12/15/2014		1,374,727	0	0	0	0	0	0	0	11,404	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,032,832	0	0	0	0	0	0	0	8,568	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,601,736	0	0	0	0	0	0	0	21,582	0	0	0
29497	SUMMIT	NJ		02/15/2017		387,881	0	0	0	0	0	0	0	4,137	0	0	0
29544	HOBOKEN	NJ		02/27/2017		387,767	0	0	0	0	0	0	0	4,140	0	0	0
29605	Morristown	NJ		07/28/2017		4,292,904	0	0	0	0	0	0	0	22,498	0	0	0
29658	New Milford	NJ		12/14/2017		1,028,314	0	0	0	0	0	0	0	7,069	0	0	0
29810	Livingston	NJ		03/27/2019		2,065,900	0	0	0	0	0	0	0	11,764	0	0	0
30000	Wayne Township	NJ		11/09/2020		2,462,751	0	0	0	0	0	0	0	20,429	0	0	0
30004	West Windsor	NJ		02/10/2021		1,340,027	0	0	0	0	0	0	0	11,318	0	0	0
2881104	WESTFIELD	NJ		12/19/2012		549,513	0	0	0	0	0	0	0	4,444	0	0	0
28391	LAS VEGAS	NV		03/30/2011		255,553	0	0	0	0	0	0	0	3,933	0	0	0
29855	Henderson	NV		07/10/2019		2,804,394	0	0	0	0	0	0	0	15,648	0	0	0
29861	Sparks	NV		08/01/2019		2,980,800	0	0	0	0	0	0	0	14,544	0	0	0
30029	Las Vegas	NV		04/27/2021		2,123,830	0	0	0	0	0	0	0	12,335	0	0	0
30115	Henderson	NV		11/05/2021		908,721	0	0	0	0	0	0	0	7,902	0	0	0
30184	Las Vegas	NV		06/09/2022		1,243,916	0	0	0	0	0	0	0	6,124	0	0	0
30263	Las Vegas	NV		02/02/2024		5,435,287	0	0	0	0	0	0	0	22,311	0	0	0
20009	WOODHAVEN	NY		07/28/2014		576,017	0	45	0	0	45	0	0	4,975	0	0	0
28705	SCARSDALE	NY		12/27/2012		6,337,194	0	0	0	0	0	0	0	87,607	0	0	0
28871	NEW YORK	NY		05/09/2013		12,053,899	0	0	0	0	0	0	0	97,077	0	0	0
28914	RYE	NY		08/27/2013		806,387	0	0	0	0	0	0	0	5,123	0	0	0
28915	RYE	NY		08/27/2013		1,096,204	0	0	0	0	0	0	0	6,965	0	0	0
28916	RYE	NY		08/27/2013		3,775,028	0	0	0	0	0	0	0	23,983	0	0	0
28953	Cohoes	NY		12/06/2013		214,204	0	0	0	0	0	0	0	4,745	0	0	0
29014	NEW YORK	NY		05/08/2014		4,591,885	0	0	0	0	0	0	0	30,159	0	0	0
29405	LAKEWOOD	NY		05/16/2016		334,037	0	43	0	0	43	0	0	5,795	0	0	0
29763	Brooklyn	NY		08/09/2018		328,318	0	0	0	0	0	0	0	7,830	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,236,130	0	0	0	0	0	0	0	34,187	0	0	0
28961	CINCINNATI	OH		12/06/2013		78,541	0	0	0	0	0	0	0	1,740	0	0	0
29242	OLMSTEAD FALLS	OH		12/28/2015		1,141,153	0	0	0	0	0	0	0	8,673	0	0	0
28919	EUGENE	OR		08/13/2013		520,756	0	0	0	0	0	0	0	16,559	0	0	0
29829	Portland	OR		04/08/2019		4,293,885	0	0	0	0	0	0	0	35,718	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011		663,262	0	0	0	0	0	0	0	86,919	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		1,196,043	0	0	0	0	0	0	0	96,621	0	0	0
28900	HORSHAM	PA		06/28/2013		2,835,212	0	0	0	0	0	0	0	115,788	0	0	0
28979	NEW CASTLE	PA		12/09/2013		858,990	0	0	0	0	0	0	0	48,081	0	0	0
29046	ALLENTOWN	PA		09/11/2014		6,646,488	0	7	0	0	7	0	0	79,842	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		315,998	0	0	0	0	0	0	0	9,834	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		457,274	0	0	0	0	0	0	0	14,230	0	0	0
29151	LANCASTER	PA		02/02/2015		241,639	0	0	0	0	0	0	0	7,520	0	0	0
29152	LANCASTER	PA		02/02/2015		282,535	0	0	0	0	0	0	0	8,792	0	0	0
29153	CAMP HILL	PA		02/02/2015		311,346	0	0	0	0	0	0	0	9,689	0	0	0
29156	CAMP HILL	PA		02/02/2015		117,105	0	0	0	0	0	0	0	3,644	0	0	0
29524	EAST UNION TOWNSHIP	PA		12/16/2016		535,643	0	0	0	0	0	0	0	16,794	0	0	0
29537	JENKINS TOWNSHIP	PA		01/25/2017		7,356,757	0	0	0	0	0	0	0	270,504	0	0	0
29538	PITTSTON TOWNSHIP	PA		01/25/2017		7,522,811	0	0	0	0	0	0	0	232,777	0	0	0
29539	JENKINS TOWNSHIP	PA		01/25/2017		8,496,987	0	0	0	0	0	0	0	262,921	0	0	0
29540	HANOVER	PA		01/25/2017		7,739,294	0	0	0	0	0	0	0	239,475	0	0	0
29664	Hazleton	PA		01/11/2018		2,267,027	0	0	0	0	0	0	0	59,657	0	0	0
29755	Warrington	PA		09/27/2018		1,387,526	0	0	0	0	0	0	0	28,448	0	0	0

STATEMENT AS OF MARCH 31, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
30032	Exton	PA		05/06/2021		4,266,173	0	0	0	0	0	0	0	24,417	0	0	0
30090	EAST UNION TOWNSHIP	PA		10/22/2021		131,942	0	0	0	0	0	0	0	4,270	0	0	0
30091	PITTSTON TOWNSHIP	PA		10/22/2021		2,257,107	0	0	0	0	0	0	0	72,125	0	0	0
30092	HANOVER	PA		10/22/2021		4,161,407	0	0	0	0	0	0	0	132,976	0	0	0
30093	JENKINS TOWNSHIP	PA		10/22/2021		1,749,899	0	0	0	0	0	0	0	55,917	0	0	0
30094	HANOVER	PA		10/22/2021		2,369,129	0	0	0	0	0	0	0	75,705	0	0	0
30095	Hazleton	PA		10/22/2021		550,070	0	0	0	0	0	0	0	15,228	0	0	0
30172	Pittsburgh	PA		05/05/2022		475,646	0	0	0	0	0	0	0	2,557	0	0	0
30215	Pittston	PA		10/20/2022		1,347,975	0	0	0	0	0	0	0	19,237	0	0	0
28923	SPARTANBURG	SC		08/23/2013		1,497,056	0	0	0	0	0	0	0	35,368	0	0	0
29836	Lake Wylie	SC		06/25/2019		415,871	0	0	0	0	0	0	0	4,363	0	0	0
29867	Greenville	SC		10/29/2019		1,217,118	0	0	0	0	0	0	0	15,338	0	0	0
29904	Charleston	SC		01/02/2020		1,233,013	0	0	0	0	0	0	0	15,168	0	0	0
29959	Mt. Pleasant	SC		02/13/2020		4,837,634	0	0	0	0	0	0	0	24,083	0	0	0
28079	MURFREESBORO	TN		06/22/2007		2,838,649	0	0	0	0	0	0	0	38,376	0	0	0
28763	AUSTIN	TX		09/28/2012		2,612,730	0	0	0	0	0	0	0	51,913	0	0	0
28858	HOUSTON	TX		02/27/2013		1,371,296	0	0	0	0	0	0	0	34,523	0	0	0
28960	VICTORIA	TX		12/06/2013		107,102	0	0	0	0	0	0	0	2,373	0	0	0
29166	LUFKIN	TX		04/29/2015		544,604	0	0	0	0	0	0	0	7,682	0	0	0
29169	WACO	TX		04/29/2015		233,401	0	0	0	0	0	0	0	3,292	0	0	0
29274	WOODLANDS	TX		12/17/2015		258,391	0	0	0	0	0	0	0	2,858	0	0	0
29276	WOODLANDS	TX		12/17/2015		398,987	0	0	0	0	0	0	0	4,413	0	0	0
29277	CONROE	TX		12/17/2015		600,379	0	0	0	0	0	0	0	6,641	0	0	0
29278	WOODLANDS	TX		12/17/2015		326,794	0	0	0	0	0	0	0	3,615	0	0	0
29279	SPRING	TX		12/17/2015		220,389	0	0	0	0	0	0	0	2,438	0	0	0
29280	WOODLANDS	TX		12/17/2015		642,178	0	0	0	0	0	0	0	7,103	0	0	0
29282	COPPELL	TX		12/17/2015		182,395	0	0	0	0	0	0	0	2,017	0	0	0
29283	SPRING	TX		12/17/2015		121,591	0	0	0	0	0	0	0	1,345	0	0	0
29284	MANSFIELD	TX		12/17/2015		258,398	0	0	0	0	0	0	0	2,858	0	0	0
29325	SAN ANTONIO	TX		09/01/2016		2,922,362	0	0	0	0	0	0	0	20,781	0	0	0
29500	HOUSTON	TX		05/31/2018		2,520,490	0	3,032	0	0	3,032	0	0	42,908	0	0	0
29617	Mesquite	TX		08/30/2017		182,002	0	0	0	0	0	0	0	2,567	0	0	0
29645	Baytown	TX		12/07/2017		665,746	0	0	0	0	0	0	0	13,807	0	0	0
29876	Woodlands	TX		10/29/2019		1,651,111	0	0	0	0	0	0	0	34,713	0	0	0
29879	Baytown	TX		11/06/2019		9,909,974	0	0	0	0	0	0	0	168,486	0	0	0
30002	Denton	TX		12/18/2020		1,191,399	0	0	0	0	0	0	0	7,397	0	0	0
30219	Kingwood	TX		12/01/2022		3,398,642	0	0	0	0	0	0	0	13,433	0	0	0
30244	Garland	TX		06/27/2023		18,912,006	0	0	0	0	0	0	0	53,936	0	0	0
30262	Grapevine	TX		02/02/2024		4,447,053	0	0	0	0	0	0	0	18,254	0	0	0
30274	Granbury	TX		02/13/2024		990,945	0	0	0	0	0	0	0	3,111	0	0	0
2885802	HOUSTON	TX		02/04/2016		695,149	0	0	0	0	0	0	0	16,770	0	0	0
28905	SANDY	UT		07/19/2013		2,782,227	0	0	0	0	0	0	0	40,505	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		1,322,661	0	0	0	0	0	0	0	23,177	0	0	0
29496	MURRAY	UT		11/09/2016		1,364,053	0	0	0	0	0	0	0	22,917	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		1,610,729	0	0	0	0	0	0	0	17,277	0	0	0
29778	West Valley City	UT		10/16/2018		338,547	0	0	0	0	0	0	0	2,892	0	0	0
30024	Provo	UT		03/17/2021		2,924,872	0	0	0	0	0	0	0	19,692	0	0	0
30052	Provo	UT		05/26/2021		3,033,788	0	0	0	0	0	0	0	19,957	0	0	0
30076	Lehi	UT		09/27/2021		1,399,316	0	0	0	0	0	0	0	24,921	0	0	0
30159	Taylorsville	UT		04/11/2022		1,411,206	0	0	0	0	0	0	0	8,908	0	0	0
2954602	Salt Lake City	UT		05/01/2017		1,495,346	0	0	0	0	0	0	0	15,965	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28595	NORFOLK	VA		04/03/2012		715,398	0	0	0	0	0	0	0	70,419	0	0	0
28876	RICHMOND	VA		05/08/2013		4,019,418	0	0	0	0	0	0	0	30,810	0	0	0
28952	HAMPTON	VA		12/06/2013		260,615	0	0	0	0	0	0	0	5,773	0	0	0
28962	FAIRFAX	VA		12/06/2013		392,707	0	0	0	0	0	0	0	8,699	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		1,346,899	0	0	0	0	0	0	0	127,058	0	0	0
29492	CHANTILLY	VA		11/09/2016		412,035	0	0	0	0	0	0	0	3,155	0	0	0
29685	Urbanna	VA		02/15/2018		858,338	0	0	0	0	0	0	0	11,640	0	0	0
29686	Topping	VA		02/15/2018		515,003	0	0	0	0	0	0	0	6,984	0	0	0
28761	SEATTLE	WA		06/01/2012		8,751,203	0	0	0	0	0	0	0	70,539	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,208,479	0	0	0	0	0	0	0	9,145	0	0	0
29412	LYNWOOD	WA		06/28/2016		2,878,418	0	0	0	0	0	0	0	21,661	0	0	0
29657	Olympia	WA		12/01/2017		427,790	0	0	0	0	0	0	0	2,945	0	0	0
29920	Seatac	WA		01/30/2020		942,375	0	0	0	0	0	0	0	5,351	0	0	0
28798	HOWARD	WI		11/15/2012		1,442,238	0	0	0	0	0	0	0	20,537	0	0	0
29072	HOWARD	WI		07/28/2014		806,844	0	0	0	0	0	0	0	9,617	0	0	0
29121	MILWAUKEE	WI		02/20/2015		8,243,636	0	0	0	0	0	0	0	162,045	0	0	0
29318	WAUKESHA	WI		02/11/2016		1,964,219	0	0	0	0	0	0	0	21,613	0	0	0
0299999. Mortgages with partial repayments						677,276,902	0	2,441	0	0	2,441	0	0	10,708,868	0	0	0
29130	HOUSTON	TX		12/09/2014		4,302,599	0	0	1,307,038	0	(1,307,038)	0	0	2,995,562	0	0	0
0499999. Mortgages transferred						4,302,599	0	0	1,307,038	0	(1,307,038)	0	0	2,995,562	0	0	0
0599999 - Totals						699,887,500	0	2,441	1,307,038	0	(1,304,597)	0	18,297,843	32,012,429	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	1.F	03/02/2023		7,369,785	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	3.C	05/06/2020		1,750,618	0	0	0	0.000
05609X-AE-1	BX TRUST SERIES 2022-CL5 CLASS C 144A 6.79% Due 10/13/2027 Mo-1	BOSTON	MA	BX TRUST SERIES 2022-CL5 CLASS C 144A 6.79% Due 10/13/2027 Mo-1	1.F	10/06/2022		1,001,959	0	0	0	0.000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								10,122,362	0	0	0	XXX
BALP20-04-8	NAUTIC PARTNERS IX KP	WILMINGTON	DE	NAUTIC PARTNERS IX KP		02/21/2020		0	121,610	0	187,155	0.130
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN CAP PTNS IX		04/07/2020	3	0	34,525	0	109,651	0.030
BALP20-10-5	VISTA FOUNDATION FUND IV	GRAND CAYMAN	CYM	VISTA FOUNDATION FUND IV		07/24/2020	3	0	117,894	0	354,905	0.060
BALP20-11-3	KINDERHOOK CAPITAL FUND VI	WILMINGTON	DE	KINDERHOOK CAPITAL FUND VI		07/31/2020	3	0	170,906	0	1,016,133	0.220
BALP20-13-9	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VIII LP		10/21/2020	3	0	24,533	0	890,345	0.100
BALP20-16-2	STONEPEAK INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE FUND IV LP		12/30/2020	3	0	32,018	0	916,056	0.020
BALP20-17-0	SILVER LAKE PARTNERS VI LP	WILMINGTON	DE	SILVER LAKE PARTNERS VI LP		01/06/2021	3	0	58,911	0	198,763	0.010
BALP20-19-6	ARES CORPORATE OPP FUND VI LP	WILMINGTON	DE	ARES CORPORATE OPP FUND VI LP		03/01/2021	3	0	40,000	0	435,000	0.040
BALP20-20-4	NEW MOUNTAIN PARTNERS VI LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VI LP		03/10/2021	3	0	1,997	0	357,374	0.040
BALP20-21-2	GUIDEPOST GROWTH EQUITY III-A LP	WILMINGTON	DE	GUIDEPOST GROWTH EQUITY III-A LP		03/10/2021	3	0	37,500	0	75,000	1.040
BALP20-22-0	THOMAS BRAVO FUND LP XIV LP	WILMINGTON	DE	THOMAS BRAVO FUND LP XIV LP		04/15/2021	3	0	24,446	0	414,049	0.030
BALP20-26-1	PEAK ROCK CAPITAL FUND III LP	WILMINGTON	DE	PEAK ROCK CAPITAL FUND III LP		07/13/2021	3	0	229,681	0	633,100	0.100
BALP20-27-9	INSIGHT PARTNERS XII LP	GRAND CAYMAN	CYM	INSIGHT PARTNERS XII LP		07/15/2021	3	0	130,000	0	197,500	0.010
BALP20-28-7	EQT INFRASTRUCTURE EQT V	LUXEMBOURG	LUX	EQT INFRASTRUCTURE EQT V		08/13/2021	3	0	26,488	0	790,512	0.050
BALP20-29-5	THE RESOLUTE FUND V LP	NEW YORK	NY	THE RESOLUTE FUND V LP		09/07/2021	3	0	1,822	0	304,711	0.050
BALP20-30-3	CLAYTON DUBLIER & RICE FUND XI	GRAND CAYMAN	CYM	CLAYTON DUBLIER & RICE FUND XI		09/23/2021	3	0	53,239	0	382,112	0.020
BALP20-32-9	CHARLESBANK EQUITY FUND X	BOSTON	MA	CHARLESBANK EQUITY FUND X		09/27/2021	3	0	179,901	0	476,430	0.090
BALP20-33-7	GENSTAR CAPITAL PARTNERS X	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS X		10/04/2021	3	0	8,380	0	124,253	0.030
BALP20-37-8	ROARK CAPITAL PARTNERS VI	GRAND CAYMAN	CYM	ROARK CAPITAL PARTNERS VI		01/03/2022	3	0	8,673	0	870,032	0.060
BALP20-39-4	THOMAS H. LEE EQUITY IX LP	WILMINGTON	DE	THOMAS H. LEE EQUITY IX LP		01/14/2022	3	0	213,125	0	309,046	0.070
BALP20-40-2	NAUTIC PARTNERS X LP	WILMINGTON	DE	NAUTIC PARTNERS X LP		01/21/2022	3	0	147,215	0	494,341	0.100
BALP20-43-6	KKR GLBL INFRASTRUCTURE INVEST IV	LUXEMBOURG	LUX	KKR GLBL INFRASTRUCTURE INVEST IV		04/21/2022		0	123,833	0	598,453	0.020
BALP20-47-7	THE VERITAS CAPITAL FUND VIII LP	WILMINGTON	DE	THE VERITAS CAPITAL FUND VIII LP		07/01/2022	3	0	5,651	0	418,208	0.020
BALP20-48-5	HG SATURN 3 A LP	ST. PETER PORT	GGY	HG SATURN 3 A LP		07/01/2022	3	0	6,182	0	1,134,201	0.020
BALP20-52-7	THOMA BRAVO DISCOVER FUND IV LP	WILMINGTON	DE	THOMA BRAVO DISCOVER FUND IV LP		12/08/2022	3	0	65,854	0	401,866	0.030
BALP20-58-4	EQT X NO 2 USD SCSP	LUXEMBOURG	LUX	EQT X NO 2 USD SCSP		05/24/2023	3	0	320,530	0	1,315,201	0.040
BALP20-60-0	AUDAX PRIVATE EQUITY FUND VII-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND VII-A LP		08/07/2023	3	0	196,738	0	1,208,353	0.130
BALP20-61-8	GREEN EQUITY INVESTORS IX LP	WILMINGTON	DE	GREEN EQUITY INVESTORS IX LP		08/15/2023	3	0	406,905	0	1,180,391	0.040
BALP20-63-4	ALTOR FUND VI	STOCKHOLM	SWE	ALTOR FUND VI		08/22/2023	3	0	142,104	0	1,682,901	0.080
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FD V		09/15/2023		0	54,348	0	1,554,942	0.010
BALP20-65-9	GLOBAL INFRASTRUCTURE PARTNERS V	WILMINGTON	DE	GLOBAL INFRASTRUCTURE PARTNERS V		09/28/2023		0	225,383	0	2,109,535	0.040
BALP20-66-7	FRANCISCO PARTNERS VII LP	GRAND CAYMAN	CYM	FRANCISCO PARTNERS VII LP		11/08/2023	3	0	29,000	0	1,632,000	0.030
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS XI LP		11/07/2023	3	0	109,528	0	2,210,807	0.020
BALP20-68-3	ALPINE INVESTORS IX LP	WILMINGTON	DE	ALPINE INVESTORS IX LP		12/15/2023	3	0	121,410	0	1,315,105	0.090
BALP95-75-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	0	2,370	0	572,068	0.090
BALP97-87-1	CHARLESBANK CAP PTNS IX LP	BOSTON	MA	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	0	33,634	0	417,758	0.070
BALP97-98-8	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018		0	55,715	0	723,561	0.080
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND IV LP		09/13/2019		0	23,784	0	461,170	0.010
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS IX		07/03/2019	3	0	7,551	0	363,764	0.060
BALP98-45-7	GENSTAR IX OPPORTUNITIES I	WILMINGTON	DE	GENSTAR IX OPPORTUNITIES I		07/08/2019	3	0	1,263	0	78,230	0.070
BALP98-55-6	VISTA EQUITY PARTNERS FUND VII	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VII		01/24/2019	3	0	24,208	0	338,464	0.020
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VIII		03/28/2019	3	0	34,517	0	236,272	0.010
BALP98-57-2	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	APOLLO HYBRID VALUE FUND		03/29/2019	3	0	2,892	0	1,518,182	0.160
BALP98-58-0	FS EQUITY PARTNERS VIII	WILMINGTON	DE	FS EQUITY PARTNERS VIII		04/25/2019	3	0	4,038	0	325,092	0.150
BALP98-59-8	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	EQT INFRASTRUCTURE IV		06/05/2019		0	29,480	0	417,900	0.070
BALP98-66-3	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL CREDIT FUND II		03/06/2018	3	0	29,183	0	49,028	0.220
BALP98-68-9	BRYNWOOD PARTNERS VIII	WILMINGTON	DE	BRYNWOOD PARTNERS VIII		04/20/2018	3	0	14,289	0	157,524	0.600
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCTURE INVEST III		12/03/2018	3	0	20,483	0	407,369	0.060

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BALP98-75-4	QUAD-C PARTNER IX	MINNEAPOLIS	MN	QUAD-C PARTNER IX		04/26/2017	3	0	8,212	0	78,548	0.190
BALP98-91-1	GENSTAR CAPITAL PTNRS VIII	WILMINGTON	DE	GENSTAR CAPITAL PTNRS VIII		04/28/2017	3	0	9,844	0	343,092	0.270
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	APOLLO INVESTMENT FUND IX		03/15/2019	3	0	16,414	0	537,387	0.020
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI		07/17/2017	3	0	19,005	0	330,775	0.030
BALP98-97-8	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP		09/27/2018	3	0	140,311	0	411,552	0.190
BALP98-98-6	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	0	1,447	0	80,049	0.210
BALP99-16-6	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	K3 PRIVATE INVESTORS LP		07/18/2016	3	0	6,993	0	151,412	0.240
BALP99-18-2	VISTA EQUITY PARTNERS FUND VI	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI		06/28/2016	3	0	15,841	0	324,929	0.030
BALP99-22-4	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII		09/01/2016	3	0	10,319	0	510,766	0.120
BALP99-55-4	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP		03/25/2015	3	0	29,834	0	431,698	0.630
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FND IIIB		05/16/2016		0	42,953	0	474,237	0.030
BALP99-68-7	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP		12/11/2014	3	0	18,853	0	619,453	1.260
BALP99-74-5	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP		11/03/2014	3	0	7,657	0	191,692	0.470
BALP99-76-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP		02/02/2015	3	0	13,793	0	1,748,936	0.320
BALP20-72-5	SILVER LAKE PARTNERS VII LP	WILMINGTON	DE	SILVER LAKE PARTNERS VII LP		01/04/2024	3	0	259,490	0	1,396,961	0.010
BALP20-73-3	OCEANSOUND PARTNERS FUND II LP	WILMINGTON	DE	OCEANSOUND PARTNERS FUND II LP		01/10/2024	3	0	229,431	0	966,314	0.170
BALP20-74-1	KAYNE SENIOR CREDIT V	LOS ANGELES	CA	KAYNE SENIOR CREDIT V		01/18/2024		0	93,750	0	1,218,750	0.540
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	EQT INFRASTRUCTURE VI		01/25/2024	3	0	67,153	0	2,612,456	0.060
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	NORWEST MEZZANINE PARTNERS V LP		02/02/2024	2	0	745	0	1,668,417	2.100
BALP20-78-2	THE RESOLUTE FUND VI LP	NEW YORK	NY	THE RESOLUTE FUND VI LP		03/01/2024	3	0	274,190	0	1,497,668	0.040
BALP20-81-6	H.I.G. WHITEHORSE MIDDLE MARKE LP	WILMINGTON	DE	H.I.G. WHITEHORSE MIDDLE MARKE LP		04/15/2024	2	0	135,185	0	1,348,674	1.340
BALP20-83-2	CARLYLE CREDIT OPPORTUNITIES III LP	WILMINGTON	DE	CARLYLE CREDIT OPPORTUNITIES III LP		05/28/2024	2	0	190,246	0	1,248,674	0.000
BALP20-85-7	NEW MOUNTAIN PARTNERS VII LP	WILMINGTON	DE	NEW MOUNTAIN PARTNERS VII LP		08/27/2024	3	0	79,637	0	2,135,965	0.020
BALP20-90-7	TA XV-A LP LP	WILMINGTON	DE	TA XV-A LP LP		02/10/2025	3	300,000	0	0	2,200,000	0.000
BALP20-91-5	FRANCISCO PARTNERS AGILITY III LP	GRAND CAYMAN	CYM	FRANCISCO PARTNERS AGILITY III LP		03/05/2025	3	10,500	0	0	489,500	0.000
BALP20-92-3	FS EQUITY PARTNERS IX LP	WILMINGTON	DE	FS EQUITY PARTNERS IX LP		03/20/2025	3	145,296	0	0	2,354,704	0.000
BALP20-93-1	HIG CAPITAL PARTNERS VII-A LP	WILMINGTON	DE	HIG CAPITAL PARTNERS VII-A LP		03/28/2025	3	15,625	0	0	609,375	0.000
BALP26-NA-6	26N PRIVATE EQUITY PARTNERS I LP	WILMINGTON	DE	26N PRIVATE EQUITY PARTNERS I LP		03/25/2025	3	354,027	0	0	354,027	0.210
BALPCE-RB-2	CERBERUS RPL FOO LP	WILMINGTON	DE	CERBERUS RPL FOO LP		03/01/2025	10	1,040,881	0	0	0	0.000
BALPCR-BR-5	CERBERUS RPL FOO LP	WILMINGTON	DE	CERBERUS RPL FOO LP		03/01/2025	10	3,114,186	0	0	0	0.000
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								4,980,515	5,425,041	0	58,700,824	XXX
BALP20-25-3	POMONA X LP	WILMINGTON	DE	POMONA X LP		06/30/2021	3	0	1,000,000	0	28,355,056	1.870
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated								0	1,000,000	0	28,355,056	XXX
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS IX LP		10/11/2022		0	137,432	0	1,150,252	0.030
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNER X		03/24/2023		0	217,854	0	1,639,367	0.010
BALP20-69-1	BAIN CAPITAL REAL ESTATE FUND III	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND III		12/18/2023		0	175,237	0	1,564,530	0.160
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS IX LP		09/23/2019		0	9,333	0	455,630	0.010
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	TPG REAL ESTATE PARTNERS III		09/17/2019		0	19,283	0	804,522	0.070
BALPFO-RG-6	FORGE REAL ESTATE PARTNERS V LP	WILMINGTON	DE	FORGE REAL ESTATE PARTNERS V LP		12/05/2024	3	0	59,644	0	813,756	1.260
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	BAIN CAPITAL REAL ESTATE FUND II		09/22/2021	3	0	81,261	0	752,466	0.160
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017		0	33,145	0	2,404,998	0.060
BALPRE-01-7	KIRKWOOD TOWER LLC	WILMINGTON	DE	KIRKWOOD TOWER LLC		03/04/2025		2,995,561	0	0	0	16.200
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								2,995,561	733,189	0	9,585,521	XXX
BALP20-70-9	OCONEE REAL ESTATE HOLDINGS IV	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS IV		11/17/2023		0	503,106	0	0	16.240
BALP20-71-7	OCONEE REAL ESTATE HOLDINGS VI	WILMINGTON	DE	OCONEE REAL ESTATE HOLDINGS VI		12/15/2023		0	401,454	0	0	12.500
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated								0	904,560	0	0	XXX
53079E-AR-5	LIBERTY MUTUAL GROUP INC SERIES 144A HYB 10.750% 06/15/58	NEW YORK	NY	LIBERTY MUTUAL GROUP INC SERIES 144A HYB 10.750% 06/15/58	3.A FE	11/30/2022		2,545,035	0	0	0	0.000
018820-AA-8	ALLIANZ SE SERIES 144A HYB VAR % Due Perpetual Ann-4/30	Munich	DEU	ALLIANZ SE SERIES 144A HYB VAR % Due Perpetual Ann-4/30	1.G FE	11/10/2020		1,000,150	0	0	0	0.000
05602X-DJ-4	BNP PARIBAS SERIES 144A VAR % Due Perpetual FA22	Paris	FRA	BNP PARIBAS SERIES 144A VAR % Due Perpetual FA22	2.C FE	02/14/2024		1,500,000	0	0	0	0.000
404280-BL-2	HSBC HOLDINGS PLC 6% Due Perpetual MN22	London	GBR	HSBC HOLDINGS PLC 6% Due Perpetual MN22	2.C FE	05/15/2017		2,900,000	0	0	0	0.000
404280-BP-3	HSBC HOLDINGS PLC 6 1/2% Due Perpetual MS23	London	GBR	HSBC HOLDINGS PLC 6 1/2% Due Perpetual MS23	2.C FE	03/19/2018		1,500,000	0	0	0	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO 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
404280-CQ-0	HSBC HOLDINGS PLC VAR % Due Perpetual MS9	London	GBR	HSBC HOLDINGS PLC VAR % Due Perpetual MS9	2.C FE	03/02/2021		2,000,000	0	0	0	0.000
606822-DD-3	MITSUBISHI UFJ FIN GRP VAR % Due Perpetual JJ15	Tokyo	JPN	MITSUBISHI UFJ FIN GRP VAR % Due Perpetual JJ15	3.A FE	10/18/2023		1,500,000	0	0	0	0.000
780082-AR-4	ROYAL BANK OF CANADA VAR % Due 5/2/2084 FMAN2	Toronto	CAN	ROYAL BANK OF CANADA VAR % Due 5/2/2084 FMAN2	2.B FE	04/17/2024		6,500,000	0	0	0	0.000
2999999. Capital Notes - Unaffiliated								19,445,185	0	0	0	XXX
44571A-10-4	HUNTER POINT CAPITAL GPFS NOTE LL	NEW YORK	NY	HUNTER POINT CAPITAL GPFS NOTE LL		10/22/2024	2	0	262,870	0	1,934,143	1.910
529493-AN-8	LEXINGTON NOTES ISSUER II	NEW YORK	NY	LEXINGTON NOTES ISSUER II		12/04/2024	2	0	16,572	0	0	1.530
BALP20-80-8	PGIM SR LOAN OPPORTUNITIES LP LP	WILMINGTON	DE	PGIM SR LOAN OPPORTUNITIES LP LP		04/25/2024	2	0	60,000	0	407,500	0.620
50205V-AE-9	L CATTERTON DIRECT LEND FUND A	WILMINGTON	DE	L CATTERTON DIRECT LEND FUND A		03/24/2025	6	496,131	0	0	1,503,869	2.630
BAREPN-PK-9	26N PENNYPACK BORROWER TRUST	WILMINGTON	DE	26N PENNYPACK BORROWER TRUST		01/28/2025	6	0	64,658	0	202,677	2.500
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								496,131	404,100	0	4,048,188	XXX
6899999. Total - Unaffiliated								38,039,754	6,562,331	0	72,334,533	XXX
6999999. Total - Affiliated								0	1,904,560	0	28,355,056	XXX
7099999 - Totals								38,039,754	8,466,891	0	100,689,589	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	7,369,785	0	130,215	0	0	130,215	0	7,500,000	7,500,000	0	0	0	0
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							7,369,785	0	130,215	0	0	130,215	0	7,500,000	7,500,000	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
BALP20-01-4	TA XIII-A	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	12/16/2019	03/31/2025	96,515	0	0	0	0	0	0	96,515	96,515	0	0	0	0
BALP20-04-8	NAUTIC PARTNERS IX KP	WILMINGTON	DE	CAPITAL DISTRIBUTION	02/21/2020	03/20/2025	20,843	0	0	0	0	0	0	20,843	20,843	0	0	0	0
BALP20-07-1	HELLMAN & FRIEDMAN CAP PTNS IX	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	04/07/2020	02/04/2025	30,180	0	0	0	0	0	0	30,180	30,180	0	0	0	0
BALP20-12-1	MACQUARIE INFRASTRUCTURE PRTNS V	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/16/2020	02/06/2025	711	0	0	0	0	0	0	711	711	0	0	0	0
BALP20-13-9	GREEN EQUITY INVESTORS VIII LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	10/21/2020	01/23/2025	216,285	0	0	0	0	0	0	216,285	216,285	0	0	0	0
BALP20-15-4	GRYPHON PARTNERS VI LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/18/2020	03/28/2025	22,930	0	0	0	0	0	0	22,930	22,930	0	0	0	0
BALP20-26-1	PEAK ROCK CAPITAL FUND III LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	07/13/2021	03/14/2025	33,457	0	0	0	0	0	0	33,457	33,457	0	0	0	0
BALP20-28-7	EQT INFRASTRUCTURE EQT V	LUXEMBOURG	LUX	CAPITAL DISTRIBUTION	08/13/2021	02/06/2025	143,658	0	0	0	0	0	0	143,658	143,658	0	0	0	0
BALP20-29-5	THE RESOLUTE FUND V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/07/2021	03/25/2025	35,675	0	0	0	0	0	0	35,675	35,675	0	0	0	0
BALP20-33-7	GENSTAR CAPITAL PARTNERS X	WILMINGTON	DE	CAPITAL DISTRIBUTION	10/04/2021	01/28/2025	4,506	0	0	0	0	0	0	4,506	4,506	0	0	0	0
BALP20-37-8	ROARK CAPITAL PARTNERS VI	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	01/03/2022	01/27/2025	524	0	0	0	0	0	0	524	524	0	0	0	0
BALP20-38-6	MARANON SR CREDIT STRATEGIES FND X	WILMINGTON	DE	CAPITAL DISTRIBUTION	01/14/2022	03/20/2025	166,653	0	0	0	0	0	0	166,653	166,653	0	0	0	0
BALP20-40-2	NAUTIC PARTNERS X LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	01/21/2022	01/23/2025	5,151	0	0	0	0	0	0	5,151	5,151	0	0	0	0
BALP20-55-0	ACCEL-KKR CREDIT PARTNERS II LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	03/10/2023	02/10/2025	6,052	0	0	0	0	0	0	6,052	6,052	0	0	0	0
BALP20-64-2	BROOKFIELD INFRASTRUCTURE FD V	WILMINGTON	DE	CAPITAL DISTRIBUTION	09/15/2023	03/24/2025	8,505	0	0	0	0	0	0	8,505	8,505	0	0	0	0
BALP20-65-9	GLOBAL INFRASTRUCTURE PARTNERS V	WILMINGTON	DE	CAPITAL DISTRIBUTION	09/28/2023	03/28/2025	8,795	0	0	0	0	0	0	8,795	8,795	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
BALP95-78-4	CVC CREDIT PARTNERS EURO MID-MKT	WILMINGTON	DE	CAPITAL DISTRIBUTION	05/18/2016	02/26/2025	12,954	0	0	0	0	0	0	12,954	12,954	0	0	0	0
BALP95-79-2	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	11/21/2016	01/27/2025	462,226	0	0	0	0	0	0	462,226	462,226	0	0	0	0
BALP97-85-5	THOMA BRAVO FUND XIII	WILMINGTON	DE	CAPITAL DISTRIBUTION	02/14/2019	02/10/2025	71,438	0	0	0	0	0	0	71,438	71,438	0	0	0	0
BALP98-32-5	BROOKFIELD INFRASTRUCTURE FUND IV LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	09/13/2019	03/24/2025	116,806	0	0	0	0	0	0	116,806	116,806	0	0	0	0
BALP98-40-8	CERBERUS RM FUND	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	06/05/2019	03/01/2025	1,749,368	0	0	0	0	0	0	1,749,368	1,749,368	0	0	0	0
BALP98-43-2	GENSTAR CAPITAL PARTNERS IX	WILMINGTON	DE	CAPITAL DISTRIBUTION	07/03/2019	03/07/2025	10,589	0	0	0	0	0	0	10,589	10,589	0	0	0	0
BALP98-49-9	AUDAX PRIVATE EQUITY VI-A LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	08/29/2019	02/05/2025	42,049	0	0	0	0	0	0	42,049	42,049	0	0	0	0
BALP98-56-4	AMERICAN SECURITIES PARTNERS VIII	WILMINGTON	DE	CAPITAL DISTRIBUTION	03/28/2019	01/16/2025	1,527	0	0	0	0	0	0	1,527	1,527	0	0	0	0
BALP98-57-2	APOLLO HYBRID VALUE FUND	WILMINGTON	DE	CAPITAL DISTRIBUTION	03/29/2019	02/21/2025	84,171	0	0	0	0	0	0	84,171	84,171	0	0	0	0
BALP98-59-8	EQT INFRASTRUCTURE IV	LUXEMBOURG	LUX	CAPITAL DISTRIBUTION	06/05/2019	02/19/2025	7,622	0	0	0	0	0	0	7,622	7,622	0	0	0	0
BALP98-64-8	MACQUARIE INFRASTRUCTURE PTNS IV	WILMINGTON	DE	CAPITAL DISTRIBUTION	05/17/2018	03/28/2025	22,574	0	0	0	0	0	0	22,574	22,574	0	0	0	0
BALP98-66-3	PEAK ROCK CAPITAL CREDIT FUND II	WILMINGTON	DE	CAPITAL DISTRIBUTION	03/06/2018	01/28/2025	34,792	0	0	0	0	0	0	34,792	34,792	0	0	0	0
BALP98-69-7	KKR GLOBAL INFRASTRUCTURE INVEST III	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	12/03/2018	03/19/2025	9,138	0	0	0	0	0	0	9,138	9,138	0	0	0	0
BALP98-75-4	QUAD-C PARTNER IX	MINNEAPOLIS	MN	CAPITAL DISTRIBUTION	04/26/2017	02/24/2025	140,677	0	0	0	0	0	0	140,677	140,677	0	0	0	0
BALP98-88-7	GREAT HILL EQUITY PARTNERS VI	WILMINGTON	DE	CAPITAL DISTRIBUTION	10/30/2017	01/06/2025	78,034	0	0	0	0	0	0	78,034	78,034	0	0	0	0
BALP98-89-5	KAYNE SENIOR CREDIT FUND III	DOVER	DE	CAPITAL DISTRIBUTION	05/30/2017	03/27/2025	48,608	0	0	0	0	0	0	48,608	48,608	0	0	0	0
BALP98-90-3	MARANON SR CREDIT STRATEGIES FND V	WILMINGTON	DE	CAPITAL DISTRIBUTION	09/21/2017	03/20/2025	13,201	0	0	0	0	0	0	13,201	13,201	0	0	0	0
BALP98-93-7	APOLLO INVESTMENT FUND IX	WILMINGTON	DE	CAPITAL DISTRIBUTION	03/15/2019	02/12/2025	562	0	0	0	0	0	0	562	562	0	0	0	0
BALP98-95-2	ENCAP ENERGY CAPITAL FUND XI	HOUSTON	TX	CAPITAL DISTRIBUTION	07/17/2017	03/06/2025	217,506	0	0	0	0	0	0	217,506	217,506	0	0	0	0
BALP98-96-0	INSIGHT VENTURE PTNRS X LP	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	04/17/2018	02/19/2025	8,217	0	0	0	0	0	0	8,217	8,217	0	0	0	0
BALP99-11-7	DYAL PARTNERS III PE	WILMINGTON	DE	CAPITAL DISTRIBUTION	01/08/2016	02/24/2025	17,732	0	0	0	0	0	0	17,732	17,732	0	0	0	0
BALP99-35-6	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	05/11/2015	02/18/2025	115,912	0	0	0	0	0	0	115,912	115,912	0	0	0	0
BALP99-54-7	INSIGHT VENTURE PARTNERS IX LP	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	03/24/2015	03/24/2025	256,787	0	0	0	0	0	0	256,787	256,787	0	0	0	0
BALP99-55-4	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	03/25/2015	02/04/2025	168,998	0	0	0	0	0	0	168,998	168,998	0	0	0	0
BALP99-59-6	BROOKFIELD INFRASTRUCTURE FND IIIB	WILMINGTON	DE	CAPITAL DISTRIBUTION	05/16/2016	03/20/2025	108,822	0	0	0	0	0	0	108,822	108,822	0	0	0	0
BALP99-68-7	METALMARK CAP PARTNERS II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/11/2014	03/11/2025	35,230	0	0	0	0	0	0	35,230	35,230	0	0	0	0
BALP99-75-2	NGP NATURAL RESOURCES XI LP	IRVING	TX	CAPITAL DISTRIBUTION	11/05/2014	03/26/2025	1,241,684	0	0	0	0	0	0	1,241,684	1,241,684	0	0	0	0
BALP99-76-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	CAPITAL DISTRIBUTION	02/02/2015	02/06/2025	377,041	0	0	0	0	0	0	377,041	377,041	0	0	0	0
BALP20-24-6	VSS STRUCTURED CAPITAL LP IV LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	07/01/2021	01/10/2025	8,255	0	0	0	0	0	0	8,255	8,255	0	0	0	0
BALP20-52-7	THOMA BRAVO DISCOVER FUND IV LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/08/2022	02/19/2025	102,481	0	0	0	0	0	0	102,481	102,481	0	0	0	0
BALP20-60-0	AUDAX PRIVATE EQUITY FUND VII-A LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	08/07/2023	03/24/2025	23,179	0	0	0	0	0	0	23,179	23,179	0	0	0	0
BALP20-67-5	GENSTAR CAPITAL PARTNERS XI LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	11/07/2023	03/07/2025	12,347	0	0	0	0	0	0	12,347	12,347	0	0	0	0
BALP20-75-8	EQT INFRASTRUCTURE VI	LUXEMBOURG	LUX	CAPITAL DISTRIBUTION	01/25/2024	03/12/2025	1,753	0	0	0	0	0	0	1,753	1,753	0	0	0	0
BALP20-76-6	NORWEST MEZZANINE PARTNERS V LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	02/02/2024	01/24/2025	24,131	0	0	0	0	0	0	24,131	24,131	0	0	0	0
BALP20-77-4	CLAYTON DUBILIER & RICE FUND XII LP	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	02/07/2024	02/14/2025	33,892	0	0	0	0	0	0	33,892	33,892	0	0	0	0
BALP20-84-0	H.I.G ADVANTAGE BUYOUT FUND II LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	06/27/2024	01/22/2025	35,174	0	0	0	0	0	0	35,174	35,174	0	0	0	0
BALP20-89-9	CVC CAPITAL PARTNERS IX	ST HELIER	JEY	CAPITAL DISTRIBUTION	12/10/2024	03/28/2025	8,986	0	0	0	0	0	0	8,986	9,258	272	0	272	0
BALPCE-RB-2	CERBERUS RPL FOO LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	03/01/2025	03/31/2025	678,967	0	0	0	0	0	0	678,967	678,967	0	0	0	0
BALP20-49-3	HARVEST PARTNERS IX LP	WILMINGTON	DE	INCOME RECOGNITION	09/01/2022	03/31/2025	(14,014)	0	0	0	0	0	0	(14,014)	(14,014)	0	0	0	0
BALP98-87-9	GCG INVESTORS IV LP	WILMINGTON	DE	INCOME RECOGNITION	03/14/2017	01/31/2025	(40,165)	0	0	0	0	0	0	(40,165)	(40,165)	0	0	0	0
BALP99-53-9	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	INCOME RECOGNITION	06/02/2014	01/31/2025	(258,073)	0	0	0	0	0	0	(258,073)	(258,073)	0	0	0	0
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							7,055,746	0	0	0	0	0	0	7,055,746	7,056,018	272	0	272	0
BALP99-92-7	POMONA CAP IX LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	02/08/2018	02/20/2025	3,474,909	0	0	0	0	0	0	3,474,909	3,474,909	0	0	0	0
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated							3,474,909	0	0	0	0	0	0	3,474,909	3,474,909	0	0	0	0
BALP97-99-6	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/04/2017	03/27/2025	36,665	0	0	0	0	0	0	36,665	36,665	0	0	0	0
BALP98-33-3	BLACKSTONE REAL ESTATE PARTNERS IX LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	09/23/2019	03/04/2025	12,572	0	0	0	0	0	0	12,572	12,572	0	0	0	0
BALP98-54-9	TPG REAL ESTATE PARTNERS III	WILMINGTON	DE	CAPITAL DISTRIBUTION	09/17/2019	03/31/2025	77,377	0	0	0	0	0	0	77,377	77,377	0	0	0	0
BALP20-31-1	BAIN CAPITAL REAL ESTATE FUND II	WILMINGTON	DE	CAPITAL DISTRIBUTION	09/22/2021	03/12/2025	2,714	0	0	0	0	0	0	2,714	2,714	0	0	0	0
BALP20-51-9	CARLYLE REALTY PARTNERS IX LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	10/11/2022	01/06/2025	24,505	0	0	0	0	0	0	24,505	24,505	0	0	0	0
BALP20-57-6	BLACKSTONE REAL ESTATE PARTNER X	WILMINGTON	DE	CAPITAL DISTRIBUTION	03/24/2023	02/27/2025	15,546	0	0	0	0	0	0	15,546	15,546	0	0	0	0
BALP20-69-1	BAIN CAPITAL REAL ESTATE FUND III	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/18/2023	03/25/2025	646	0	0	0	0	0	0	646	646	0	0	0	0
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							170,026	0	0	0	0	0	0	170,026	170,026	0	0	0	0
BALP99-23-2	CLARION PARTNERS DEBT INVEST FUND	WILMINGTON	DE	CAPITAL DISTRIBUTION	11/20/2015	03/21/2025	107,937	0	0	0	0	0	0	107,937	107,937	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
BALP98-60-6	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	CAPITAL DISTRIBUTION	12/27/2017	03/27/2025	830	0	0	0	0	0	0	830	830	0	0	0	0
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated							108,767	0	0	0	0	0	0	108,767	108,767	0	0	0	0
92918W-AB-3	VOYA REIDF CLASS B SUB NOTES	WILMINGTON	DE	CAPITAL DISTRIBUTION	10/26/2021	03/03/2025	258,376	0	0	0	0	0	0	258,376	258,376	0	0	0	0
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							258,376	0	0	0	0	0	0	258,376	258,376	0	0	0	0
BALP70-34-0	VOYA EMMC RNF INTERESTS LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	01/18/2024	02/28/2025	71,504	0	0	0	0	0	0	71,504	71,504	0	0	0	0
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated							71,504	0	0	0	0	0	0	71,504	71,504	0	0	0	0
6899999. Total - Unaffiliated							14,962,699	0	130,215	0	0	130,215	0	15,092,914	15,093,187	272	0	272	0
6999999. Total - Affiliated							3,546,413	0	0	0	0	0	0	3,546,413	3,546,413	0	0	0	0
7099999 - Totals							18,509,112	0	130,215	0	0	130,215	0	18,639,327	18,639,600	272	0	272	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
912803-HD-8	STRIP PRINC 0.000% 08/15/54	01/14/2025	WACHOVIA		9,861,488	41,000,000	0	1.A
912810-SJ-8	US TREASURY N B 2.250% 08/15/49	02/24/2025	CITIGROUP GLOBAL MARKETS		17,186,133	27,000,000	16,782	1.A
912810-UE-6	US TREASURY N B 4.500% 11/15/54	01/28/2025	CITADEL		16,681,738	17,500,000	163,156	1.A
912810-UG-1	US TREASURY N B 4.625% 02/15/55	03/18/2025	BANK OF AMERICA		499,590	500,000	2,044	1.A
912810-UJ-5	US TREASURY N B 4.750% 02/15/45	03/27/2025	MITSUBISHI UFJ SECS USA		798,781	800,000	4,304	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					45,027,730	86,800,000	186,286	XXX
39813#-AB-7	GRIDFLEX GENERATION LLC 5.750% 12/31/30	03/31/2025	BANK OF NEW YORK		1,398	6,989	0	3.B PL
14071L-AA-6	CAPSTONE COPPER CORP SERIES 144A 6.750% 03/31/33	03/20/2025	Various		444,250	440,000	0	3.C FE
P4003#-AA-6	DSWS SPA SPA 7.070% 11/30/44	03/06/2025	PRIVATE DIRECT		8,000,000	8,000,000	0	2.A Z
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					8,445,648	8,446,989	0	XXX
032177-AK-3	AMSTED INDUSTRIES SERIES 144A 6.375% 03/15/33	02/20/2025	Various		215,495	215,000	0	3.C FE
03422#-AA-8	ANDIRON FINANCING LLC ANDIRON 7.435% 01/21/30	02/21/2025	PRIVATE DIRECT		64,600	64,600	0	2.B PL
03422#-AB-6	ANDIRON FINANCING LLC ANDIRON 4.960% 01/21/30	03/27/2025	PRIVATE DIRECT		7,131,585	7,131,585	0	2.B PL
03743Q-AH-1	APA CORP SERIES 144A 5.100% 09/01/40	01/01/2025	Tax Free Exchange		241,665	230,000	4,203	2.C FE
03743Q-AQ-1	APA CORP SERIES 144A 6.100% 02/15/35	01/07/2025	JP MORGAN SECURITIES LTD		993,140	1,000,000	0	2.C FE
03743Q-AS-7	APA CORP SERIES 144A 6.750% 02/15/55	01/07/2025	JP MORGAN SECURITIES LTD		996,550	1,000,000	0	2.C FE
05464C-AC-5	AXON ENTERPRISE INC SERIES 144A 6.125% 03/15/30	03/05/2025	JP MORGAN SECURITIES LTD		175,000	175,000	0	3.C 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-CM-6	FEDEX CORP SERIES 144A 3.900% 02/01/35	01/22/2025	Tax Free Exchange		2,412,468	2,500,000	6,771	2.B FE
31428X-CP-9	FEDEX CORP SERIES 144A 3.875% 08/01/42	01/22/2025	Tax Free Exchange		10,503,414	10,315,000	27,757	2.B FE
31428X-CQ-7	FEDEX CORP SERIES 144A 4.100% 04/15/43	01/22/2025	Tax Free Exchange		11,757,718	10,500,000	156,654	2.B FE
31428X-CS-3	FEDEX CORP SERIES 144A 4.100% 02/01/45	01/22/2025	Tax Free Exchange		3,679,747	3,330,000	9,481	2.B FE
31428X-CT-1	FEDEX CORP SERIES 144A 4.750% 11/15/45	01/22/2025	Tax Free Exchange		863,688	750,000	9,995	2.B FE
31428X-CU-8	FEDEX CORP SERIES 144A 4.550% 04/01/46	01/22/2025	Tax Free Exchange		1,168,490	1,000,000	18,326	2.B FE
31428X-CW-4	FEDEX CORP SERIES 144A 4.050% 02/15/48	01/22/2025	Tax Free Exchange		641,484	600,000	743	2.B FE
31959X-AF-0	FIRST CITIZENS BANCSHARE 6.254% 03/12/40	03/06/2025	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	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
44571A-AA-2	HUNTER POINT CAPITAL GPFS NOTE HPCGP 4.606% 10/15/36	03/28/2025	PRIVATE DIRECT		486,339	486,339	0	1.F PL
44571A-AD-6	HUNTER POINT CAPITAL GPFS NOTE HPCGP 4.854% 10/15/36	03/28/2025	PRIVATE DIRECT		243,169	243,169	0	2.C PL
45175X-AB-7	IDENTITY DIGITAL CAPITAL LLC IDNDIG 6.793% 03/20/65	03/17/2025	PRIVATE DIRECT		7,000,000	7,000,000	0	2.C Z
46625H-JB-7	JP MORGAN CHASE & CO 5.600% 07/15/41	01/01/2025	DIRECT		(4,433)	0	0	1.F FE
50205V-AA-7	L CATTERTON DIRECT LEND FUND A LCDLF 7.554% 01/15/38	03/24/2025	PRIVATE DIRECT		1,609,621	1,609,621	0	1.G Z
50205V-AB-5	L CATTERTON DIRECT LEND FUND B LCDLF 4.854% 01/15/38	03/24/2025	PRIVATE DIRECT		781,816	781,816	0	2.C Z
50205V-AC-3	L CATTERTON DIRECT LEND FUND C LCDLF 12.304% 01/15/38	03/24/2025	PRIVATE DIRECT		498,216	498,216	0	3.C Z
50232*-AB-1	LBCT LLC 1639347D 5.480% 02/19/32	02/19/2025	PRIVATE DIRECT		1,000,000	1,000,000	0	1.F PL
641423-CH-9	NEVADA POWER CO HYB 6.250% 05/15/55	01/30/2025	WACHOVIA		1,000,000	1,000,000	0	2.B FE
65339K-DE-7	NEXTERA ENERGY CAPITAL HYB 6.375% 08/15/55	02/04/2025	JP MORGAN SECURITIES LTD		1,500,000	1,500,000	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		155,000	155,000	0	3.A FE
69454#-AA-0	PH IV OFFSHORE ISSUER IM TRUST PETERSHILL 6.430% 02/19/45	02/19/2025	PRIVATE DIRECT		876,690	876,690	0	1.F PL
69455*-AA-3	PH IV OFFSHORE ISSUER GP TRUST 6.430% 02/19/45	02/19/2025	PRIVATE DIRECT		924,210	924,210	0	1.F PL
69462#-AA-0	PH IV ONSHORE ISSUER GP TRUST PETERSHILL 6.430% 02/19/45	02/19/2025	PRIVATE DIRECT		461,430	461,430	0	1.F PL
69463*-AA-3	PH IV ONSHORE ISSUER IM TRUST PETERSHILL 6.430% 02/19/45	02/19/2025	PRIVATE DIRECT		437,670	437,670	0	1.F PL
74843P-AA-8	QUIKRETE HOLDINGS INC SERIES 144A 6.375% 03/01/32	01/31/2025	Various		381,959	380,000	0	3.C FE
842587-DF-1	SOUTHERN CO SERIES B HYB 4.000% 01/15/51	01/31/2025	Various		4,438,125	4,500,000	9,000	2.B FE
902494-AY-9	TYSON FOODS INC 5.150% 08/15/44	02/04/2025	MORGAN STANLEY & CO. INC.		453,515	500,000	12,160	2.B FE
94403*-BD-7	WAWA INC WAWINC 5.560% 01/27/32	01/27/2025	PRIVATE DIRECT		1,000,000	1,000,000	0	1.G Z
C9797@-AA-1	WOLVERINE TERMINALS ULC 10.500% 10/31/30	03/31/2025	BANK OF NEW YORK		89,122	175,965	0	4.A PL
C9797@-AB-9	WOLVERINE TERMINALS ULC WOLTER 20.000% 04/15/26	03/31/2025	BANK OF NEW YORK		95,046	185,566	0	2.C PL
C9797@-AC-7	WOLVERINE TERMINALS ULC WOLTER 20.000% 03/31/26	03/24/2025	Various		1,095,238	1,100,106	0	2.C PL
L8043#-AA-3	SLF VI-L HOLDING D SCSP SLF VI-L 6.652% 09/30/34	03/27/2025	PRIVATE DIRECT		487,805	487,805	0	1.G Z
L8043#-AC-9	SLF VI-L HOLDINGS D SCSP SLF VI-L 7.652% 09/30/34	03/27/2025	PRIVATE DIRECT		2,000,000	2,000,000	0	2.B PL
05571A-BB-0	BPCE SA SERIES 144A 6.915% 01/14/46	01/07/2025	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	2.B FE
23381L-AA-2	DAI ICHI LIFE HOLDINGS SERIES 144A 6.200% Perpet.	01/07/2025	GOLDMAN SACHS & CO.		2,000,000	2,000,000	0	1.G FE
283837-AD-4	EL PUERTO DE LIVERPOOL SERIES 144A 6.658% 01/22/37	01/16/2025	JP MORGAN SECURITIES LTD		1,000,000	1,000,000	0	2.B FE
68666U-AA-3	ORLEN SA SERIES 144A 6.000% 01/30/35	01/23/2025	CITIGROUP GLOBAL MARKETS		739,163	750,000	0	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 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
75102X-AE-6	RAIZEN FUELS FINANCE SERIES 144A 6.700% 02/25/37	02/20/2025	MORGAN STANLEY & CO. INC.		995,850	1,000,000	0	2.B FE
8781M#-AA-7	SLIF VI-L HOLDINGS D LP SLIFVI 6.652% 09/30/34	03/27/2025	PRIVATE DIRECT		813,008	813,008	0	1.G Z
8781M#-AC-3	SLIF VI-L HOLDINGS D LP SLIFVI 7.652% 09/30/34	03/27/2025	PRIVATE DIRECT		4,000,000	4,000,000	0	2.B PL
BIN29T-C3-9	THAMES WATER UTILITIES LTD 0.000% 03/24/27	03/24/2025	BANK OF NEW YORK		47,858	47,858	0	5.C FE
G8657@-AA-8	T DIRECT LENDING HOLDINGS B LP TDRTLD 6.813% 01/21/35	03/20/2025	PRIVATE DIRECT		2,240,000	2,240,000	0	1.G PL
P6002*-AA-6	INTERNACIONAL DE CERAMICA SAB CERAM 8.260% 02/20/31	02/25/2025	PRIVATE DIRECT		2,000,000	2,000,000	0	3.B PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					85,933,489	84,215,654	256,365	XXX
00265*-AA-8	ASF ARMADA LP TERM LOAN 06/25/29	02/05/2025	PRIVATE DIRECT		2,500,000	2,500,000	0	1.G PL
14318@-AA-4	CARLYLE CREDIT OPP III PRIV SE TERM LOAN 09/15/38	03/13/2025	PRIVATE DIRECT		1,683,705	1,683,705	0	1.G PL
14318@-AB-2	CARLYLE CREDIT OPP III PRIV SE TERM LOAN 09/15/38	03/13/2025	PRIVATE DIRECT		806,630	806,630	0	2.C PL
55067#-AF-7	LUX CREDIT CONSULTANTS LLC 04/29/28	03/28/2025	BANK OF NEW YORK		2,944	2,944	0	3.B PL
55067#-AG-5	LUX CREDIT CONSULTANTS LLC 04/29/28	03/28/2025	BANK OF NEW YORK		314	314	0	3.B PL
64788Y-AB-5	NEW PARKING TOPCO LLC 01/31/30	02/05/2025	PRIVATE DIRECT		81,515	81,515	0	3.C Z
64788Y-AC-3	NEW PARKING TOPCO LLC 01/31/30	01/31/2025	PRIVATE DIRECT		1,086,869	1,086,869	0	4.B Z
74745@-AA-1	QTS FAYETTEVILLE I DC1-2 LLC 11/20/28	03/27/2025	PRIVATE DIRECT		264,172	264,172	0	1.E PL
90138*-AA-4	26N PENNYPACK BORROWER TRUST 02/28/45	01/28/2025	PRIVATE DIRECT		1,053,188	1,053,188	0	1.G PL
90138*-AB-2	26N PENNYPACK BORROWER TRUST 02/28/45	01/28/2025	PRIVATE DIRECT		67,637	67,637	0	2.C PL
90138*-AC-0	26N PENNYPACK BORROWER TRUST 02/28/45	01/28/2025	PRIVATE DIRECT		52,058	52,058	0	3.C PL
BIN27D-CX-0	CARLYLE CREDIT OPP III PRIV SE 09/15/38	01/01/2025	PRIVATE DIRECT		(384,890)	(384,890)	0	1.G Z
BIN27D-CZ-5	CARLYLE CREDIT OPP III PRIV SE 09/15/38	01/01/2025	PRIVATE DIRECT		(184,393)	(184,393)	0	2.C Z
BIN28D-HR-7	ARRIVIA 12/31/28	01/02/2025	PRIVATE DIRECT		1,758,987	1,758,987	0	4.C Z
G4780#-AA-5	INEOS UK E&P HOLDINGS LTD TERM LOAN 12/31/29	03/31/2025	PRIVATE DIRECT		5,483,111	5,591,111	0	3.A Z
G7225@-AB-1	BIRDIE BIDCO LIMITED 08/08/29	03/07/2025	PRIVATE DIRECT		549,249	646,175	0	3.C Z
G8292@-AA-9	SOUTHERN PALM COMPANY FUNDED 09/15/34	03/17/2025	PRIVATE DIRECT		7,140,000	7,140,000	0	1.G Z
G8657@-AC-4	T DIRECT LENDING HOLDINGS B LP TERM LOAN 01/21/35	01/21/2025	PRIVATE DIRECT		7,428,571	7,428,571	0	2.B PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					29,389,667	29,594,593	0	XXX
89834J-AC-7	TRUST FIBRAUNO SERIES 144A 8.250% 01/23/37	01/16/2025	JP MORGAN SECURITIES LTD		1,000,000	1,000,000	0	2.C FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					1,000,000	1,000,000	0	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					169,796,534	210,057,236	442,651	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					169,796,534	210,057,236	442,651	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					169,796,534	210,057,236	442,651	XXX
3618KE-3Y-7	GNMA POOL DH6215 5.500% 12/20/54	02/04/2025	HILLTOP SECURITIES		1,016,780	1,018,053	2,955	1.A
38378K-R8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-118 CLASS Z 2.742% 01/16/55	03/01/2025	Interest Capitalization		14,153	14,153	0	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,030,933	1,032,206	2,955	XXX
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 103 CLASS Z 3.741% 12/16/51	03/01/2025	Interest Capitalization		13,360	13,360	0	1.A
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 121 CLASS Z 3.450% 08/16/51	03/01/2025	Interest Capitalization		8,704	8,704	0	1.A
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2011-86 CLASS Z 3.639% 04/16/53	03/01/2025	Interest Capitalization		12,792	12,792	0	1.A
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 164 CLASS Z 3.470% 07/16/53	03/01/2025	Interest Capitalization		8,985	8,985	0	1.A
38378B-SW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 46 CLASS Z 3.456% 09/16/53	03/01/2025	Interest Capitalization		2,036	2,036	0	1.A
38378N-F8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-50 CLASS ZC 3.480% 09/16/55	03/01/2025	Interest Capitalization		26,982	26,982	0	1.A
38378N-HX-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-179 CLASS Z 2.886% 01/16/55	03/01/2025	Interest Capitalization		194,280	194,280	0	1.A
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-14 CLASS Z 3.627% 11/16/53	03/01/2025	Interest Capitalization		136,415	136,415	0	1.A
38378N-WJ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-17 CLASS ZA 3.531% 05/16/55	03/01/2025	Interest Capitalization		129,315	129,315	0	1.A
38379K-F8-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-120 CLASS Z 3.250% 03/16/57	03/01/2025	Interest Capitalization		25,495	25,495	0	1.A
38379K-J6-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-130 CLASS Z 2.910% 07/16/57	03/01/2025	Interest Capitalization		33,390	33,390	0	1.A
38379R-CB-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-188 CLASS Z 3.000% 07/16/57	03/01/2025	Interest Capitalization		21,891	21,891	0	1.A
38379R-YD-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-69 CLASS Z 2.500% 07/16/59	03/01/2025	Interest Capitalization		14,381	14,381	0	1.A
38379U-AH-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-189 CLASS ZE 3.000% 01/16/57	03/01/2025	Interest Capitalization		13,120	13,120	0	1.A
38379U-NX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-52 CLASS Z 3.005% 03/16/58	03/01/2025	Interest Capitalization		16,711	16,711	0	1.A
38379U-X2-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-158 CLASS Z 2.800% 06/16/58	03/01/2025	Interest Capitalization		63,602	63,602	0	1.A
38380M-6D-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-50 CLASS Z 3.000% 12/16/60	03/01/2025	Interest Capitalization		31,185	31,185	0	1.A
38380M-YW-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-173 CLASS ZA 3.000% 07/16/60	03/01/2025	Interest Capitalization		71,997	71,997	0	1.A

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
38380N-MF-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-109 CLASS Z 2.600% 04/16/60	03/01/2025	Interest Capitalization		22,115	22,115	0	1.A
38380P-YJ-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-111 CLASS Z 2.750% 09/15/62	03/01/2025	Interest Capitalization		20,325	20,325	0	1.A
38380R-4R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-60 CLASS Z 1.750% 05/16/63	03/01/2025	Interest Capitalization		25,226	25,226	0	1.A
38380R-V3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-71 CLASS Z 1.820% 10/16/62	03/01/2025	Interest Capitalization		26,701	26,701	0	1.A
38381D-BE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-70 CLASS Z 1.750% 04/16/63	03/01/2025	Interest Capitalization		14,015	14,015	0	1.A
38381D-BS-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-079 CLASS Z 1.750% 08/16/63	03/01/2025	Interest Capitalization		23,324	23,324	0	1.A
38381D-DV-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-80 CLASS Z 1.500% 12/16/62	03/01/2025	Interest Capitalization		22,583	22,583	0	1.A
38381D-ES-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-88 CLASS Z 1.830% 09/16/62	03/01/2025	Interest Capitalization		39,175	39,175	0	1.A
38381D-KR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-100 CLASS Z 1.750% 06/16/63	03/01/2025	Interest Capitalization		41,679	41,679	0	1.A
38381D-MA-5	GOVERNMENT NATIONAL MORTGAGE SERIES 21-106 CLASS Z 1.830% 04/16/63	03/01/2025	Interest Capitalization		33,803	33,803	0	1.A
38381D-QK-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-109 CLASS Z 1.500% 12/16/62	03/01/2025	Interest Capitalization		15,828	15,828	0	1.A
38381D-SC-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-101 CLASS Z 1.750% 04/16/63	03/01/2025	Interest Capitalization		28,229	28,229	0	1.A
38381D-UA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-129 CLASS Z 1.750% 06/16/63	03/01/2025	Interest Capitalization		18,605	18,605	0	1.A
38381D-XA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-133 CLASS Z 1.800% 07/16/63	03/01/2025	Interest Capitalization		23,962	23,962	0	1.A
38381D-YB-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-127 CLASS Z 2.000% 10/16/63	03/01/2025	Interest Capitalization		10,724	10,724	0	1.A
38381E-3W-6	GOVERNMENT NATIONAL AGENCY SERIES 2022-53 CLASS Z 2.000% 06/16/64	03/01/2025	Interest Capitalization		52,557	52,557	0	1.A
38381E-7D-4	GOVERNMENT NATIONAL AGENCY SERIES 22-73 CLASS Z 2.000% 07/16/64	03/01/2025	Interest Capitalization		41,277	41,277	0	1.A
38381E-8F-8	GOVERNMENT NATIONAL AGENCY SERIES 2022-91 CLASS Z 2.000% 07/16/64	03/01/2025	Interest Capitalization		100,200	100,200	0	1.A
38381E-F2-9	GOVERNMENT NATIONAL AGENCY SERIES 2022-039 CLASS LZ 1.500% 01/16/64	03/01/2025	Interest Capitalization		7,835	7,835	0	1.A
38381E-J8-2	GOVERNMENT NATIONAL AGENCY SERIES 2022-26 CLASS Z 1.500% 02/16/64	03/01/2025	Interest Capitalization		29,382	29,382	0	1.A
38381E-XG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-27 CLASS Z 2.000% 03/16/64	03/01/2025	Interest Capitalization		36,830	36,830	0	1.A
38381H-JS-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-109 CLASS LZ 2.250% 08/16/64	03/01/2025	Interest Capitalization		59,613	59,613	0	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,518,629	1,518,629	0	XXX
3136AQ-XL-9	FANNIE MAE SERIES 2015-89 CLASS AZ 3.500% 12/25/45	03/01/2025	Interest Capitalization		41,865	41,865	0	1.A
3136AR-VY-1	FANNIE MAE SERIES 2016-17 CLASS KZ 3.000% 04/25/46	03/01/2025	Interest Capitalization		25,409	25,409	0	1.A
3136B3-Q6-0	FANNIE MAE SERIES 2019-6 CLASS GZ 4.000% 03/25/59	03/01/2025	Interest Capitalization		26,470	26,470	0	1.A
3136B7-EA-5	FANNIE MAE SERIES 2019-64 CLASS AZ 3.500% 11/25/59	03/01/2025	Interest Capitalization		14,881	14,881	0	1.A
3136BA-B4-5	FANNIE MAE SERIES 2020-49 CLASS CZ 2.000% 07/25/50	03/01/2025	Interest Capitalization		4,110	4,110	0	1.A
3136BL-M3-1	FANNIE MAE SERIES 2022-7 CLASS ZG 3.000% 02/25/52	03/01/2025	Interest Capitalization		18,938	18,938	0	1.A
3137BS-SU-8	FREDDIE MAC SERIES 4634 CLASS ZM 5.000% 11/15/56	03/01/2025	Interest Capitalization		40,394	40,394	0	1.A
3137FD-BN-1	FREDDIE MAC SERIES 4745 CLASS CZ 3.500% 01/15/48	03/01/2025	Interest Capitalization		28,020	28,020	0	1.A
3137FU-B6-0	FREDDIE MAC SERIES 4994 CLASS AZ 2.000% 06/25/50	03/01/2025	Interest Capitalization		4,110	4,110	0	1.A
31418F-AW-7	FNMA POOL FN MA5420 5.500% 07/01/54	03/13/2025	BANK OF AMERICA		18,210,353	18,271,019	36,288	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					18,414,550	18,475,216	36,288	XXX
38380P-PY-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-88 CLASS Z 2.650% 04/16/60	03/01/2025	Interest Capitalization		23,635	23,635	0	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					23,635	23,635	0	XXX
02151G-AB-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 15.095% 10/25/37	02/25/2025	Interest Capitalization		0	0	0	1.A FM
07388B-AF-9	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC5 CLASS A6 2.117% 07/25/37	01/29/2025	1350_100_WRETOALIC		2,354,298	0	4,346	6. FE
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		749,720	750,000	3,625	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		1,495,214	1,500,000	7,500	1.A FE
33851G-AZ-8	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX4 144 0.500% 08/25/51	01/29/2025	1350_100_WRETOALIC		8,856,762	0	117,622	1.A FE
36262J-AU-9	GS MORTGAGE BACKED SECURITIES SERIES 2021-GR2 CLASS AX1 144A 0.554% 02/25/52	01/29/2025	1350_100_WRETOALIC		9,515,626	0	139,440	1.A FE
36271D-AA-5	GS MORTGAGE BACKED SECURITIES SERIES 2025-PJ1 CLASS A1 144A 6.000% 06/25/55	01/21/2025	GOLDMAN SACHS & CO.		499,375	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		710,319	750,000	3,438	1.A FE
46654V-AD-5	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS AX1 144 0.430% 05/25/52	01/29/2025	1350_100_WRETOALIC		7,983,503	0	109,099	1.C FE
46658U-AP-6	JP MORGAN MORTGAGE TRUST SERIES 2025-1 CLASS A7 144A 6.000% 06/25/55	01/30/2025	JP MORGAN SECURITIES LTD		2,013,066	2,000,000	10,000	1.A FE
52521R-AR-2	LEHMAN MORTGAGE TRUST SERIES 2007-5 CLASS 2A2 2.235% 06/25/37	01/29/2025	1350_100_WRETOALIC		1,553,424	0	3,673	6. FE
81743E-AG-6	SEQUOIA MORTGAGE TRUST SERIES 2025 1 CLASS A7 144A 6.000% 01/25/55	01/10/2025	WACHOVIA		987,925	1,000,000	2,667	1.A FE
95003F-AV-5	WELLS FARGO MORTGAGE BACKED S SERIES 2021-INV2 CLASS AIO1 14 0.642% 09/25/51	01/29/2025	1350_100_WRETOALIC		8,565,798	0	112,755	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					45,285,030	6,500,000	516,665	XXX
64132T-AW-3	NEUBERGER BERMAN CLO LTD SERIES 19-334 CLASS BR2 144A 6.008% 04/16/39	03/14/2025	JP MORGAN SECURITIES LTD		2,500,000	2,500,000	0	1.C FE
64132T-AY-9	NEUBERGER BERMAN CLO LTD SERIES 2019-33A CLASS CR2 144A 6.308% 04/16/39	03/14/2025	JP MORGAN SECURITIES LTD		1,500,000	1,500,000	0	1.F FE
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.		5,000,000	5,000,000	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		2,000,000	2,000,000	0	1.F FE
28623J-AG-1	ELEVATION CLO LTD Series 25-18A 6.493% 03/28/38	03/11/2025	GOLDMAN SACHS & CO.		2,000,000	2,000,000	0	1.F FE

SCHEDULE D - PART 3

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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		1,000,000	1,000,000	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		5,000,000	5,000,000	0	1.C 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		1,500,000	1,500,000	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		750,000	750,000	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-AQ-5	BALLYROCK LTD SERIES 2023-25A CLASS A2R 144A 5.800% 01/25/38	01/24/2025	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1.C 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		2,000,000	2,000,000	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		1,000,000	1,000,000	0	2.C FE
14317X-BL-9	CARLYLE US CLO 2020 1 LTD SERIES 2020-1A CLASS BBR 144A 6.043% 01/20/38	01/17/2025	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1.F FE
18914K-AE-2	CLOVER CLO SERIES 2021-1A CLASS CR 144A 5.967% 04/22/34	02/03/2025	RBC CAPITAL MARKETS		2,450,000	2,450,000	9,864	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
64130T-BQ-7	NEUBERGER BERMAN CLO LTD SERIES 2015-20A CLASS CR3 144A 6.068% 04/15/39	02/10/2025	CITIGROUP GLOBAL MARKETS		750,000	750,000	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		500,000	500,000	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		750,000	750,000	0	2.C FE
67402F-AW-9	OAKTREE CLO LTD SERIES 2020-1A CLASS BRR 144A 5.866% 01/15/38	01/30/2025	NOMURA SECURITIES		1,500,000	1,500,000	7,786	1.C FE
67402F-AY-5	OAKTREE CLO LTD SERIES 2020-1A CLASS CRR 144A 6.066% 01/15/38	01/30/2025	NOMURA SECURITIES		1,500,000	1,500,000	6,802	1.F FE
67514V-AQ-2	OCEAN TRAILS CLO SERIES 2021-11A CLASS C1R 144A 6.143% 07/20/34	01/24/2025	CITIGROUP GLOBAL MARKETS		500,000	500,000	1,372	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					35,950,000	35,950,000	25,824	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.		3,000,000	3,000,000	0	1.F FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					3,000,000	3,000,000	0	XXX
529493-AG-3	LEXINGTON NOTES ISSUER II D LEXII 8.390% 12/04/36	03/27/2025	PRIVATE DIRECT		328,635	328,635	0	2.B Z
529493-AJ-7	LEXINGTON NOTES ISSUER II LLC LEXII 11.390% 12/04/36	03/17/2025	PRIVATE DIRECT		525,754	525,754	0	3.B Z
529493-AL-2	LEXINGTON NOTES ISSUER II F LEXII 14.819% 12/04/36	01/16/2025	PRIVATE DIRECT		15,461	15,461	0	4.B Z
69437#-AA-2	PGIM SENIOR LOAN OPP FUND II C PSLOMF 6.817% 07/07/31	03/11/2025	DIRECT		450,000	450,000	0	2.C PL
69437#-AB-0	PGIM SENIOR LOAN OPP FUND II C PSLOMF 7.806% 07/07/31	03/11/2025	DIRECT		90,000	90,000	0	3.B PL
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					1,409,850	1,409,850	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.		499,902	500,000	0	1.F FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					499,902	500,000	0	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					104,132,529	65,409,536	581,732	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					3,000,000	3,000,000	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					107,132,529	68,409,536	581,732	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					107,132,529	68,409,536	581,732	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					276,929,063	278,466,772	1,024,383	XXX
06055H-AB-9	BANK OF AMERICA CORP SERIES TT 6.125% Perpet.	01/01/2025	No Broker	3,000,000.000	2,802,188	0	32,667	2.B FE
064058-AJ-9	BANK OF NEW YORK MELLON SERIES H HYB 3.700% Perpet.	01/01/2025	No Broker	2,000,000.000	2,000,000	0	2,261	2.A FE
19075Q-AF-9	COBANK ACB 7.250% Perpet.	01/01/2025	No Broker	2,550,000.000	2,546,750	0	46,219	2.B FE
249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 144A 3.375% Perpet.	01/01/2025	No Broker	1,000,000.000	1,000,000	0	1,031	1.F FE
25746U-DM-8	DOMINION ENERGY INC SERIES C HYB 4.350% Perpet.	01/01/2025	No Broker	1,000,000.000	1,000,000	0	9,183	2.C FE
30767E-AE-9	FARM CREDIT BK OF TEXAS SERIES 144A 7.750% Perpet.	01/01/2025	No Broker	1,000,000.000	1,000,000	0	3,444	2.B FE
48128A-AJ-2	JPMORGAN CHSE & CO SERIES OO 6.500% Perpet.	01/28/2025	JP MORGAN SECURITIES LTD	1,000,000.000	1,000,000	0	0	2.B FE
48128B-AN-1	JPMORGAN CHASE & CO SERIES KK 3.650% Perpet.	01/01/2025	No Broker	750,000.000	750,000	0	2,281	2.B FE
55261F-AN-4	M&T BANK CORPORATION 3.500% Perpet.	01/01/2025	No Broker	350,000.000	350,000	0	4,083	2.C FE
693475-BD-6	PNC FINANCIAL SERVICES SERIES U 6.000% Perpet.	01/01/2025	No Broker	4,000,000.000	4,000,000	0	30,667	2.B FE
808513-AR-6	CHARLES SCHWAB CORP 5.000% Perpet.	01/01/2025	No Broker	3,000,000.000	3,000,000	0	12,500	2.C FE
808513-BJ-3	CHARLES SCHWAB CORP SERIES H 4.000% Perpet.	01/01/2025	No Broker	2,000,000.000	2,043,750	0	6,667	2.C FE
816851-BK-4	SEMPRA ENERGY 4.875% Perpet.	01/01/2025	No Broker	5,000,000.000	5,000,000	0	51,458	2.C FE
857477-CS-0	STATE STREET CORP 6.450% Perpet.	01/01/2025	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	6,000,000.000	6,000,000	0	140,460	2.C FE
89832Q-AF-6	TRUIST FINANCIAL CORP SERIES Q 5.100% Perpet.	01/01/2025	No Broker	2,500,000.000	2,500,000	0	42,500	2.C FE
902973-BC-9	US BANCORP 3.700% Perpet.	01/01/2025	No Broker	3,000,000.000	3,000,000	0	23,433	2.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					38,992,688	XXX	408,854	XXX

SCHEDULE D - PART 3

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

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4509999997. Total - Preferred Stocks - Part 3					38,992,688	XXX	408,854	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					38,992,688	XXX	408,854	XXX
BIN28D-JA-2	PANDA HOLDCO	01/08/2025	PRIVATE DIRECT	219,873.000	1,617,416		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,617,416	XXX	0	XXX
BIN28V-Q5-5	NEW PARKING AGGREGATOR LLC	01/31/2025	PRIVATE DIRECT	14,205.590	1,125,091		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,125,091	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					2,742,507	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					2,742,507	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					41,735,195	XXX	408,854	XXX
6009999999 - Totals					318,664,258	XXX	1,433,237	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 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
912803-HD-8	STRIP PRINC 0.000% 08/15/54	02/05/2025	MORGAN STANLEY & CO. INC.		10,808,738	41,000,000	9,861,488	0	0	27,747	0	27,747	0	9,889,235	0	919,502	919,502	0	08/15/2054	1.A
912810-UE-6	US TREASURY N B 4.500% 11/15/54	02/24/2025	Various		17,722,332	18,200,000	17,354,422	672,700	0	1,274	0	1,274	0	17,355,712	0	366,620	366,620	229,115	11/15/2054	1.A
912810-UG-1	US TREASURY N B 4.625% 02/15/55	03/18/2025	NOMURA SECURITIES		503,652	500,000	499,590	0	0	0	0	0	0	499,590	0	4,063	4,063	2,044	02/15/2055	1.A
912810-UJ-5	US TREASURY N B 4.750% 02/15/45	03/28/2025	MORGAN STANLEY & CO. INC.		806,875	800,000	798,781	0	0	1	0	1	0	798,782	0	8,093	8,093	4,619	02/15/2045	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					29,841,597	60,500,000	28,514,281	672,700	0	29,022	0	29,022	0	28,543,319	0	1,298,278	1,298,278	235,778	XXX	XXX
30767E-AE-9	FARM CREDIT BK OF TEXAS SERIES 144A 7.750% 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	3,444	01/01/9999	2.B FE
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	3,444	XXX	XXX
168829-AA-7	CHILE ELECTRICITY LUX SERIES 144A 6.010% 01/20/33	01/20/2025	Redemption 100.0000		17,500	17,500	17,501	17,500	0	0	0	0	0	17,500	0	0	0	526	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		684,300	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(65,700)	(65,700)	16,511	01/21/2032	2.C FE
500630-DU-9	KOREA DEVELOPMENT BANK 4.250% 09/08/32	02/28/2025	JANE STREET CAPITAL		291,216	300,000	299,442	299,551	0	8	0	8	0	299,560	0	(8,344)	(8,344)	6,198	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		980,208	1,025,000	1,018,348	1,019,180	0	91	0	91	0	1,019,271	0	(39,063)	(39,063)	12,581	11/22/2033	1.C FE
698299-BF-0	REPUBLIC OF PANAMA 3.875% 03/17/28	02/25/2025	Various		5,937,750	6,300,000	6,295,793	6,298,888	0	(3)	0	(3)	0	6,298,885	0	(361,135)	(361,135)	107,822	03/17/2028	2.C FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					7,910,974	8,392,500	8,381,084	8,385,119	0	96	0	96	0	8,385,216	0	(474,242)	(474,242)	143,638	XXX	XXX
452151-LF-8	ILLINOIS ST 5.100% 06/01/33	02/24/2025	BANK OF NEW YORK		1,621,869	1,595,755	1,782,458	1,711,366	0	(3,266)	0	(3,266)	0	1,708,100	0	(86,231)	(86,231)	19,376	06/01/2033	1.G FE
544646-A6-9	LOS ANGELES CA UNIF SCH DIS SERIES J-1 5.981% 05/01/27	03/06/2025	MORGAN KEEGAN RAYMOND JAMES		538,419	525,000	633,943	550,562	0	(1,907)	0	(1,907)	0	548,655	0	(10,236)	(10,236)	21,457	05/01/2027	1.D FE
594612-BG-7	MICHIGAN ST SERIES A 3.500% 05/15/30	02/25/2025	JP MORGAN CHASE		295,371	310,000	304,891	307,810	0	57	0	57	0	307,867	0	(12,496)	(12,496)	3,044	05/15/2030	1.B FE
677521-CX-2	OHIO ST 5.462% 09/01/30	03/07/2025	PIPER JAFFRAY & CO		212,109	205,000	241,890	221,333	0	(484)	0	(484)	0	220,849	0	(8,740)	(8,740)	5,878	09/01/2030	1.A FE
718814-ZZ-2	PHOENIX AZ 5.269% 07/01/34	03/06/2025	HILLTOP SECURITIES		70,488	70,000	77,872	75,430	0	(181)	0	(181)	0	75,248	0	(4,761)	(4,761)	2,520	07/01/2034	1.B FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					2,738,256	2,705,755	3,041,054	2,866,501	0	(5,781)	0	(5,781)	0	2,860,719	0	(122,464)	(122,464)	52,275	XXX	XXX
454898-QY-6	INDIANA ST MUNI PWR AGY 5.594% 01/01/42	02/24/2025	Call 100.0000		170,000	170,000	198,918	194,170	0	(204)	0	(204)	0	193,966	0	(23,966)	(23,966)	6,155	01/01/2042	1.E FE
49127K-CE-8	KENTUCKY ST ECON DEV FIN AUTH SERIES B 3.921% 12/01/28	03/06/2025	JP MORGAN CHASE		292,143	300,000	302,160	300,726	0	(42)	0	(42)	0	300,684	0	(8,541)	(8,541)	3,137	12/01/2028	1.E FE
49127K-CF-5	KENTUCKY ST ECON DEV FIN AUTH SERIES B 4.021% 12/01/29	03/06/2025	JP MORGAN CHASE		290,055	300,000	302,148	300,725	0	(42)	0	(42)	0	300,682	0	(10,627)	(10,627)	3,217	12/01/2029	1.E FE
57563R-SU-4	MASSACHUSETTS ST EDUCTNL FING SERIES A 4.949% 07/01/38	01/01/2025	Call 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,969	07/01/2038	1.C FE
59067A-BJ-1	MESA CO ST CLG AUXILIARY FACS 5.800% 05/15/40	03/06/2025	JP MORGAN CHASE		122,100	120,000	135,168	132,618	0	(134)	0	(134)	0	132,484	0	(10,384)	(10,384)	2,165	05/15/2040	1.C FE
646066-2K-5	NEW JERSEY ST EDUCTNL FACS AUT SERIES C 3.636% 09/01/29	02/25/2025	JP MORGAN CHASE		1,052,315	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(47,685)	(47,685)	19,443	09/01/2029	1.G FE
646066-ZA-1	NEW JERSEY ST EDUCTNL FACS AUT SERIES G 3.219% 07/01/29	02/24/2025	JP MORGAN CHASE		686,368	730,000	729,297	729,716	0	9	0	9	0	729,725	0	(43,357)	(43,357)	15,274	07/01/2029	1.F FE
646066-ZB-9	NEW JERSEY ST EDUCTNL FACS AUT SERIES G 3.319% 07/01/30	02/24/2025	JP MORGAN CHASE		1,173,539	1,260,000	1,258,713	1,259,410	0	15	0	15	0	1,259,425	0	(85,886)	(85,886)	27,183	07/01/2030	1.F FE
64971M-5L-2	NEW YORK CITY TRANSITIONAL FIN 5.572% 11/01/38	03/06/2025	JP MORGAN CHASE		712,485	710,000	860,477	820,981	0	(1,956)	0	(1,956)	0	819,025	0	(106,540)	(106,540)	13,846	11/01/2038	1.A FE
64971W-TE-0	NEW YORK CITY NY TRANSITIONAL SERIES E-2 3.300% 02/01/29	02/25/2025	JP MORGAN CHASE		666,778	700,000	669,648	689,282	0	374	0	374	0	689,656	0	(22,878)	(22,878)	13,154	02/01/2029	1.A FE
66285W-FT-8	N TX TOLLWAY AUTH REVENUE SERIES B-1 8.410% 02/01/30	02/01/2025	Call 100.0000		213,000	213,000	262,307	236,181	0	(670)	0	(670)	0	235,511	0	(22,511)	(22,511)	8,957	02/01/2030	1.G FE
684273-HC-2	ORANGE COUNTY LOCAL TRANSPORTA 6.908% 02/15/41	03/06/2025	JP MORGAN CHASE		563,092	520,418	692,946	648,293	0	136	0	136	0	648,429	0	(85,337)	(85,337)	20,172	02/15/2041	1.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
684273-HC-2	ORANGE COUNTY LOCAL TRANSPORTA 6.908% 02/15/41	02/15/2025	Redemption 100.0000		9,582	9,582	12,759	11,937	0	(2,355)	0	(2,355)	0	9,582	0	0	0	331	02/15/2041	1.B FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA 3.985% 07/15/48	01/15/2025	Redemption 100.0000		21,501	21,501	20,986	21,026	0	474	0	474	0	21,501	0	0	0	428	07/15/2048	1.D FE
744434-CW-9	PUBLIC PWR GENERATION AGY NE R 7.242% 01/01/41	01/01/2025	Redemption 100.0000		25,000	25,000	28,965	28,254	0	(3,254)	0	(3,254)	0	25,000	0	0	0	905	01/01/2041	1.F FE
76913A-LK-7	RIVERSIDE CNTY CA REDEV SUCCES SERIES A-T 3.625% 10/01/32	03/06/2025	JP MORGAN CHASE		939,820	1,000,000	972,947	983,002	0	504	0	504	0	983,505	0	(43,685)	(43,685)	15,708	10/01/2032	1.C FE
812728-QQ-9	SEATTLE WA WTR SYS REVENUE SERIES A 5.520% 08/01/28	02/24/2025	MORGAN KEEGAN RAYMOND JAMES		110,707	110,000	134,277	117,622	0	(302)	0	(302)	0	117,320	0	(6,613)	(6,613)	3,441	08/01/2028	1.B FE
837147-7D-3	SOUTH CAROLINA ST PUBLIC SVC A SERIES F 5.740% 01/01/30	03/06/2025	MORGAN KEEGAN RAYMOND JAMES		521,965	510,000	565,159	535,916	0	(1,498)	0	(1,498)	0	534,418	0	(12,453)	(12,453)	20,004	01/01/2030	1.G FE
837151-FV-6	SOUTH CAROLINA ST PUBLIC SVC 4.551% 12/01/30	03/07/2025	PIPER JAFFRAY & CO		597,408	600,000	637,110	622,100	0	(802)	0	(802)	0	621,297	0	(23,889)	(23,889)	7,509	12/01/2030	1.G FE
880557-7X-5	TENNESSEE ST SCH BOND AUTH 4.848% 09/15/27	02/24/2025	MORGAN KEEGAN RAYMOND JAMES		703,885	700,000	783,391	721,690	0	(1,160)	0	(1,160)	0	720,531	0	(16,646)	(16,646)	15,083	09/15/2027	1.B FE
882117-W6-7	PERMANENT UNIVERSITY FUND SERIES B 3.575% 07/01/32	02/25/2025	JP MORGAN CHASE		364,580	385,000	383,982	384,438	0	1	0	1	0	384,439	0	(19,860)	(19,860)	8,985	07/01/2032	1.A FE
899647-RM-5	TULSA OK ARPTS IMPT TRUST 3.500% 06/01/27	02/24/2025	JP MORGAN CHASE		429,660	440,000	441,796	440,499	0	(30)	0	(30)	0	440,469	0	(10,809)	(10,809)	3,593	06/01/2027	1.G FE
899647-RN-3	TULSA OK ARPTS IMPT TRUST 3.600% 06/01/28	02/24/2025	STIFEL NICOLAUS & CO		363,383	375,000	378,529	375,984	0	(59)	0	(59)	0	375,924	0	(12,542)	(12,542)	3,150	06/01/2028	1.G FE
899647-RP-8	TULSA OK ARPTS IMPT TRUST 3.700% 06/01/29	02/25/2025	STIFEL NICOLAUS & CO		395,392	410,000	412,596	410,726	0	(45)	0	(45)	0	410,682	0	(15,290)	(15,290)	3,582	06/01/2029	1.G FE
899647-RQ-6	TULSA OK ARPTS IMPT TRUST 3.750% 06/01/30	02/25/2025	JP MORGAN CHASE		401,671	420,000	426,061	421,698	0	(104)	0	(104)	0	421,594	0	(19,923)	(19,923)	3,719	06/01/2030	1.G FE
899647-RR-4	TULSA OK ARPTS IMPT TRUST 3.800% 06/01/31	03/07/2025	MORGAN STANLEY BANK NA		275,375	290,000	290,000	290,000	0	0	0	0	0	290,000	0	(14,625)	(14,625)	3,031	06/01/2031	1.G FE
914460-NL-0	UNIV OF MINNESOTA MN SERIES B 4.039% 08/01/31	03/06/2025	HILLTOP SECURITIES		107,480	110,000	110,659	110,454	0	(12)	0	(12)	0	110,442	0	(2,962)	(2,962)	2,666	08/01/2031	1.C FE
914805-FD-3	UNIV OF PITTSBURGH PA HGR EDU SERIES A 3.477% 09/15/31	02/25/2025	MORGAN KEEGAN RAYMOND JAMES		561,042	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(38,958)	(38,958)	9,330	09/15/2031	1.B FE
928077-JZ-0	VIRGINIA ST PORT AUTH PORT FAC SERIES A 3.494% 07/01/29	02/25/2025	JP MORGAN CHASE		574,002	600,000	590,640	596,175	0	122	0	122	0	596,298	0	(22,296)	(22,296)	13,685	07/01/2029	1.F FE
928077-KA-3	VIRGINIA ST PORT AUTH PORT FAC SERIES A 3.594% 07/01/30	02/25/2025	JP MORGAN CHASE		760,592	800,000	786,840	793,894	0	156	0	156	0	794,051	0	(33,459)	(33,459)	18,769	07/01/2030	1.F FE
928077-KB-1	VIRGINIA ST PORT AUTH PORT FAC SERIES A 3.694% 07/01/31	03/07/2025	BANK OF AMERICA		407,429	430,000	422,587	426,204	0	98	0	98	0	426,301	0	(18,872)	(18,872)	10,987	07/01/2031	1.F FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					13,632,349	14,079,501	14,631,066	14,423,721	0	(10,780)	0	(10,780)	0	14,412,941	0	(780,594)	(780,594)	280,578	XXX	XXX
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35	03/31/2025	Redemption 100.0000		102,539	102,539	102,539	102,539	0	0	0	0	0	102,539	0	0	0	823	12/31/2035	2.B PL
04774#-AA-0	ATLANTA FALCONS CO STADIUM LLC 3.590% 09/01/42	03/01/2025	Redemption 100.0000		1,606	1,606	1,606	1,606	0	0	0	0	0	1,606	0	0	0	29	09/01/2042	2.B PL
05637*-AA-8	BIF III HOLTWOOD HOLDCO BORROW 7.750% 02/15/33	02/15/2025	Redemption 100.0000		72,428	72,428	72,428	72,428	0	0	0	0	0	72,428	0	0	0	1,403	02/15/2033	3.A
07387#-AA-2	BEAR SWAMP FINANCE LP 4.890% 10/08/25	03/30/2025	Redemption 100.0000		4,450	4,450	4,450	4,451	0	(1)	0	(1)	0	4,450	0	0	0	1	10/08/2025	3.A PL
10567@-AA-0	BRAVES STADIUM COMPANY LLC STADIUM COMPANY LLC 3.770% 09/30/41	03/30/2025	Redemption 100.0000		1,688	1,688	1,688	1,688	0	0	0	0	0	1,688	0	0	0	32	09/30/2041	2.A PL
167885-A#-9	CHICAGO PARKING METERS LLC 5.070% 12/30/33	03/30/2025	Various		88,049	88,049	88,049	88,049	0	0	0	0	0	88,049	0	0	0	1,116	12/30/2033	2.C PL
212168-AA-6	CONTINENTAL WIND SERIES 144A 6.000% 02/28/33	02/28/2025	Various		141,432	141,432	143,978	143,388	0	(1,955)	0	(1,955)	0	141,432	0	0	0	4,243	02/28/2033	2.B FE
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35	02/28/2025	Various		130,460	130,460	130,460	130,459	0	1	0	1	0	130,460	0	0	0	3,053	11/30/2035	2.C PL
29252B-AA-7	ENBRIDGE PIPELINES SOUTHE 3.980% 06/30/40	01/22/2025	Various		3,214	3,214	3,214	3,214	0	0	0	0	0	3,214	0	0	0	(2,616)	06/30/2040	1.G PL
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38	02/15/2025	Redemption 100.0000		33,934	33,934	33,934	33,934	0	0	0	0	0	33,934	0	0	0	495	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		8,117	8,117	8,117	8,117	0	0	0	0	0	8,117	0	0	0	61	03/15/2051	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
52678@-AB-6	LERADO INVESTMENTS LLC 6.290% 03/31/36	03/31/2025	Redemption 100.0000		91,089	91,089	91,089	91,089	0	0	0	0	0	91,089	0	0	0	1,432	03/31/2036	2.B PL
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25	01/05/2025	Redemption 100.0000		207,642	207,642	199,100	204,751	0	2,891	0	2,891	0	207,642	0	0	0	4,734	09/30/2025	4.C PL
60040#-AB-8	MILLENNIUM PIPELINE CO LLC 6.000% 06/30/32	03/29/2025	Various		(441)	(441)	(449)	(100)	0	(341)	0	(341)	0	(441)	0	0	0	0	06/30/2032	1.G PL
75974@-AA-0	RENEWABLE POWER GENERATION LLC 4.110% 03/31/35	03/31/2025	Redemption 100.0000		10,491	10,491	10,491	10,491	0	0	0	0	0	10,491	0	0	0	216	03/31/2035	2.B PL
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST 6.950% 04/30/32	01/30/2025	Redemption 100.0000		2,861	2,861	2,861	2,861	0	0	0	0	0	2,861	0	0	0	50	04/30/2032	2.C FE
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST 4.480% 04/30/32	01/30/2025	Various		346,154	346,154	348,696	347,498	0	(1,344)	0	(1,344)	0	346,154	0	0	0	3,877	04/30/2032	1.B FE
88104#-AA-4	TERRAFORM UTILITY SOLAR X 4.590% 08/31/40	03/31/2025	Various		14,998	14,998	14,998	14,998	0	0	0	0	0	14,998	0	0	0	172	08/31/2040	2.C PL
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49	03/31/2025	Redemption 100.0000		17,137	17,137	17,137	17,137	0	0	0	0	0	17,137	0	0	0	110	10/14/2049	1.F PL
92980*-AB-7	W2W FINANCE LLC 4.600% 01/31/32	03/31/2025	Redemption 100.0000		7,879	7,879	7,879	7,879	0	0	0	0	0	7,879	0	0	0	91	01/31/2032	2.B PL
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS LLC 3.460% 03/31/40	01/31/2025	Redemption 100.0000		37,528	37,528	37,528	37,528	0	0	0	0	0	37,528	0	0	0	649	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		(30,216)	(30,216)	(30,216)	(30,216)	0	0	0	0	0	(30,216)	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	Various		127,923	127,923	127,923	127,922	0	1	0	1	0	127,923	0	0	0	1,314	08/01/2030	2.A FE
P3753#-AA-0	ERGON PERU SAC 4.870% 06/30/34	01/23/2025	Redemption 100.0000		(60)	(60)	(60)	(94)	0	33	0	33	0	(60)	0	0	0	(1)	06/30/2034	2.C PL
P4920#-AA-6	GREENFIELD SPV I SAPI DE CV SPV I SAPI DE CV 5.550% 12/31/32	01/23/2025	Redemption 100.0000		(76)	(76)	(76)	(76)	0	0	0	0	0	(76)	0	0	0	0	12/31/2032	2.C PL
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD WA RAIL PTY LTD 4.380% 03/27/25	03/27/2025	Various		7,700,000	7,700,000	7,737,158	7,701,453	0	(1,453)	0	(1,453)	0	7,700,000	0	0	0	168,630	03/27/2025	2.B
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD 2.800% 03/31/36	03/31/2025	Redemption 100.0000		13,232	13,232	13,232	13,232	0	0	0	0	0	13,232	0	0	0	93	03/31/2036	2.B PL
Q6489*-AA-7	NHK PTY LTD 7.130% 11/15/32	02/15/2025	Redemption 100.0000		33,471	33,471	33,471	33,471	0	0	0	0	0	33,471	0	0	0	597	11/15/2032	3.A FE
R6236*-AA-2	NORSPAN LNG VIII AS 4.660% 03/30/32	03/30/2025	Redemption 100.0000		156,112	156,112	156,112	156,112	0	0	0	0	0	156,112	0	0	0	3,637	03/30/2032	2.C PL
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					9,323,641	9,323,641	9,357,337	9,325,809	0	(2,168)	0	(2,168)	0	9,323,641	0	0	0	194,241	XXX	XXX
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750% 02/15/42	02/18/2025	Various		169,830	169,830	169,830	170,562	0	(732)	0	(732)	0	169,830	0	0	0	4,035	02/15/2042	1.F PL
00440E-AS-6	ACE INA HOLDINGS 3.150% 03/15/25	03/15/2025	Maturity		2,000,000	2,000,000	1,999,660	1,999,992	0	8	0	8	0	2,000,000	0	0	0	31,500	03/15/2025	1.F FE
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC 5.750% 03/22/35	03/22/2025	Various		179,260	179,260	179,214	179,218	0	42	0	42	0	179,260	0	0	0	5,154	03/22/2035	2.A FE
01185*-AA-3	ALASKA VENTURES LLC 4.670% 06/30/33	03/31/2025	Various		191,958	191,958	191,958	191,955	0	2	0	2	0	191,958	0	0	0	2,241	06/30/2033	2.C PL
037411-AW-5	APACHE CORPORATION 5.100% 09/01/40	01/01/2025	Tax Free Exchange		241,665	230,000	246,630	241,679	0	(13)	0	(13)	0	241,665	0	0	0	4,433	09/01/2040	2.C FE
03743Q-AS-7	APA CORP SERIES 144A 6.750% 02/15/55	01/15/2025	DEUTSCHE BANK SECURITIES		996,890	1,000,000	996,550	0	0	0	0	0	0	996,550	0	340	340	1,125	02/15/2055	2.C FE
037735-CG-0	APPALACHIAN POWER CO 6.375% 04/01/36	02/26/2025	DEUTSCHE BANK SECURITIES		741,902	700,000	955,934	897,522	0	(2,269)	0	(2,269)	0	895,253	0	(153,351)	(153,351)	18,098	04/01/2036	2.A FE
040555-CH-5	ARIZONA PUBLIC SERVICE 5.500% 09/01/35	02/14/2025	TRADEWEB DIRECT		533,973	535,000	727,258	679,581	0	(1,560)	0	(1,560)	0	678,022	0	(144,049)	(144,049)	13,650	09/01/2035	2.A FE
05577@-AP-5	UNION PACIFIC CORP SER A-1 3.930% 02/23/26	02/23/2025	Redemption 100.0000		67,712	67,712	67,712	67,707	0	6	0	6	0	67,712	0	0	0	1,331	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		31,864	31,864	31,864	31,862	0	3	0	3	0	31,864	0	0	0	626	02/23/2026	1.D
06055H-AB-9	BANK OF AMERICA CORP SERIES TT 6.125% Perpet.	01/01/2025	Various		2,802,188	3,000,000	2,802,188	2,802,188	0	0	0	0	0	2,802,188	0	0	0	32,667	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		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	2,261	01/01/9999	2.A FE
070101-F@-4	BASIN ELECTRIC POWER COOPERATI POWER COOP 3.740% 06/15/27	02/20/2025	SEAPORT GLOBAL SECURITIES LLC		1,613,106	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	(36,894)	(36,894)	11,142	06/15/2027	1.G FE
10103D-AB-2	BOSTON MEDICAL CTR CORP SERIES 2017 3.912% 07/01/28	03/06/2025	MORGAN STANLEY BANK NA		419,316	440,000	440,000	440,000	0	0	0	0	0	440,000	0	(20,684)	(20,684)	11,762	07/01/2028	2.B FE
11135F-AL-5	BROADCOM INC SERIES WI 4.110% 09/15/28	03/27/2025	GOLDMAN SACHS & CO		802,446	816,000	816,000	816,000	0	0	0	0	0	816,000	0	(13,554)	(13,554)	17,980	09/15/2028	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
12523@-AA-9	CC TUGS LLC TUGS LLC 6.400% 09/30/30	03/31/2025	Various		119,279	119,279	119,279	119,277	0	1	0	1	0	119,279	0	0	0	1,874	09/30/2030	3.B PL
133434-AB-6	CAMERON LNG LLC SERIES 144A 3.302% 01/15/35	02/13/2025	GOLDMAN SACHS & CO.		207,325	250,000	267,593	263,775	0	(151)	0	(151)	0	263,624	0	(56,299)	(56,299)	4,793	01/15/2035	1.F FE
14855W-AA-4	CASTLELAKE SECURED AVIATION AS SERIES 2023-1 CLASS A 6.500% 07/31/36	03/15/2025	Paydown		71,548	71,548	69,731	70,316	0	1,232	0	1,232	0	71,548	0	0	0	896	07/31/2036	1.F PL
169905-AH-9	CHOICE HOTELS INTL INC 5.850% 08/01/34	03/10/2025	GOLDMAN SACHS & CO		6,389,838	6,300,000	6,312,718	6,312,718	0	(7)	0	(7)	0	6,312,711	0	77,127	77,127	254,914	08/01/2034	2.C FE
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION 4.750% 03/15/41	03/15/2025	Various		463,333	463,333	463,333	463,325	0	9	0	9	0	463,333	0	0	0	11,004	03/15/2041	1.G
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION 3.430% 03/15/37	03/15/2025	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,289	03/15/2037	1.G
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION 4.780% 03/15/42	03/15/2025	Various		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	6,401	03/15/2042	1.G
19075Q-AF-9	COBANK ACB 7.250% Perpet.	01/01/2025	Security Withdraw		2,546,750	2,550,000	2,546,750	2,546,750	0	0	0	0	0	2,546,750	0	0	0	46,219	01/01/9999	2.B FE
20035A-AA-2	COMED FINANCING III 6.350% 03/15/33	02/14/2025	FTN FINANCIAL CAP MARKETS		3,022,500	3,000,000	3,472,500	3,335,154	0	(4,444)	0	(4,444)	0	3,330,711	0	(308,211)	(308,211)	80,963	03/15/2033	2.B FE
23338V-AN-6	DTE ELECTRIC CO SERIES A 1.900% 04/01/28	02/21/2025	MORGAN STANLEY		689,768	750,000	749,363	749,694	0	14	0	14	0	749,708	0	(59,940)	(59,940)	5,660	04/01/2028	1.E FE
249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 144A 3.375% 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	1,031	01/01/9999	1.F FE
250847-EA-4	DTE ELECTRIC COMPANY 5.700% 10/01/37	02/13/2025	Samuel A. Ramirez and Company		254,538	250,000	336,680	322,507	0	(567)	0	(567)	0	321,940	0	(67,403)	(67,403)	5,265	10/01/2037	1.F FE
254709-AL-2	DISCOVER FINANCIAL SERVICES 3.750% 03/04/25	03/04/2025	Maturity		1,000,000	1,000,000	936,965	998,553	0	1,447	0	1,447	0	1,000,000	0	0	0	18,750	03/04/2025	2.B FE
255123-A*-2	DIVERSIFIED ABS PHASE VIII LLC 7.076% 05/31/44	03/28/2025	Redemption 100.0000		24,669	24,669	24,669	24,669	0	0	0	0	0	24,669	0	0	0	286	05/31/2044	1.F FE
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC SERIES VI CLASS A 7.500% 11/28/39	03/28/2025	Redemption 100.0000		96,378	96,378	93,845	93,886	0	2,492	0	2,492	0	96,378	0	0	0	1,206	11/28/2039	2.A FE
25746U-DM-8	DOMINION ENERGY INC SERIES C HYB 4.350% 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	9,183	01/01/9999	2.C FE
31428X-AT-3	FEDEX CORP 3.875% 08/01/42	01/22/2025	Various		10,503,414	10,315,000	10,536,543	10,504,665	0	(1,251)	0	(1,251)	0	10,503,414	0	0	0	253,398	08/01/2042	2.B FE
31428X-AU-0	FEDEX CORP 4.100% 04/15/43	01/22/2025	Various		11,757,718	10,500,000	11,971,365	11,765,567	0	(7,849)	0	(7,849)	0	11,757,718	0	0	0	182,904	04/15/2043	2.B FE
31428X-BA-3	FEDEX CORP 3.900% 02/01/35	01/22/2025	Tax Free Exchange		2,412,468	2,500,000	2,372,120	2,411,389	0	1,079	0	1,079	0	2,412,468	0	0	0	61,771	02/01/2035	2.B FE
31428X-BB-1	FEDEX CORP 4.100% 02/01/45	01/22/2025	Tax Free Exchange		3,679,747	3,330,000	3,731,099	3,681,633	0	(1,887)	0	(1,887)	0	3,679,747	0	0	0	86,071	02/01/2045	2.B FE
31428X-BE-5	FEDEX CORP 4.750% 11/15/45	01/22/2025	Tax Free Exchange		863,688	750,000	877,519	864,275	0	(588)	0	(588)	0	863,688	0	0	0	11,870	11/15/2045	2.B FE
31428X-BG-0	FEDEX CORP 4.550% 04/01/46	01/22/2025	Tax Free Exchange		1,168,490	1,000,000	1,192,040	1,169,357	0	(867)	0	(867)	0	1,168,490	0	0	0	20,826	04/01/2046	2.B FE
31428X-BQ-8	FEDEX CORP 4.050% 02/15/48	01/22/2025	Tax Free Exchange		641,484	600,000	645,854	641,666	0	(183)	0	(183)	0	641,484	0	0	0	14,393	02/15/2048	2.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.125% 03/31/38	03/31/2025	Redemption 100.0000		3,840	3,840	3,840	3,840	0	0	0	0	0	3,840	0	0	0	79	03/31/2038	2.B FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.420% 05/31/33	02/28/2025	Redemption 100.0000		249,125	249,125	249,125	249,123	0	2	0	2	0	249,125	0	0	0	2,753	05/31/2033	1.G PL
44416*-AE-6	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32	02/28/2025	Redemption 100.0000		1,662	1,662	1,662	1,689	0	(27)	0	(27)	0	1,662	0	0	0	18	11/30/2032	1.G PL
44416*-AE-6	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32	02/12/2025	Redemption 100.0000		(17)	(17)	(17)	49	0	(66)	0	(66)	0	(17)	0	0	0	0	11/30/2032	2.A PL
44416*-AF-3	HUDSON TRANSMISSION PARTNERS L TRANSMISSION PARTN 4.440% 11/30/32	02/28/2025	Redemption 100.0000		1,643	1,643	1,643	1,659	0	(16)	0	(16)	0	1,643	0	0	0	18	11/30/2032	1.G PL
44416*-AG-1	HUDSON TRANSMISSION PARTNERS L 4.440% 11/30/32	02/28/2025	Redemption 100.0000		8,477	8,477	8,477	8,559	0	(82)	0	(82)	0	8,477	0	0	0	109	11/30/2032	1.G PL
45605P-BA-5	INDUSTRIAL DPR FUNDING LTD SERIES 2022-2A CLASS 1 144A 4.600% 04/15/27	01/15/2025	Paydown		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	539	04/15/2027	2.B FE
46433@-AA-6	ISKANDAR VENTURES LLC 3.410% 06/15/39	03/15/2025	Redemption 100.0000		8,192	8,192	8,192	8,206	0	(13)	0	(13)	0	8,192	0	0	0	47	06/15/2039	1.E PL
46625H-JB-7	JP MORGAN CHASE & CO 5.600% 07/15/41	03/20/2025	Various		(39,803)	0	(4,433)	(469,801)	0	181	0	181	0	(4,427)	0	(35,376)	(35,376)	(70)	07/15/2041	1.F FE
46647P-AV-8	JPMORGAN CHASE & CO 4.203% 07/23/29	03/10/2025	GOLDMAN SACHS & CO		492,640	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(7,360)	(7,360)	13,310	07/23/2029	1.F FE
48128B-AN-1	JPMORGAN CHASE & CO SERIES KK 3.650% Perpet.	01/01/2025	Security Withdraw		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	2,281	01/01/9999	2.B FE
49327V-2C-7	KEY BANK NA 4.900% 08/08/32	02/13/2025	SANTANDER US CAPITAL MARKETS		3,819,400	4,000,000	3,990,000	3,991,974	0	104	0	104	0	3,992,078	0	(172,678)	(172,678)	101,267	08/08/2032	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
53079E-AR-5	LIBERTY MUTUAL GROUP INC SERIES 144A HYB 10.750% 06/15/58	01/01/2025	Security Withdraw		2,545,035	2,000,000	2,590,800	2,545,035	0	0	0	0	0	2,545,035	0	0	0	9,556	06/15/2058	3.A FE
53621@-AE-6	LION INDUSTRIAL PROPERTIES LP 3.990% 03/31/26	02/11/2025	SEAPORT GLOBAL SECURITIES LLC		490,960	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(9,040)	(9,040)	7,260	03/31/2026	2.A
53621@-AF-3	LION INDUSTRIAL PROPERTIES LP 3.990% 05/16/26	02/11/2025	SEAPORT GLOBAL SECURITIES LLC		1,959,660	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(40,340)	(40,340)	18,842	05/16/2026	2.A
537008-C*-3	LITTELFUSE INC 3.480% 02/15/25	02/15/2025	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,538	02/15/2025	2.B
55261F-AN-4	M&T BANK CORPORATION 3.500% Perpet.	01/01/2025	Security Withdraw		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	4,083	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		281,385	281,385	281,385	281,385	0	0	0	0	0	281,385	0	0	0	3,739	12/15/2038	1.G PL
61744Y-AK-4	MORGAN STANLEY 3.591% 07/22/28	02/21/2025	MORGAN STANLEY		1,450,395	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(49,605)	(49,605)	31,721	07/22/2028	1.G FE
64079*-AB-8	NEPTUNE REG TRANS 6.210% 06/30/27	03/31/2025	Redemption 100.0000		136,265	136,265	140,820	138,431	0	(2,165)	0	(2,165)	0	136,265	0	0	0	2,116	06/30/2027	1.F PL
693475-BD-6	PNC FINANCIAL SERVICES SERIES U 6.000% Perpet.	01/01/2025	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	30,667	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		210,745	210,745	210,745	210,745	0	0	0	0	0	210,745	0	0	0	2,471	02/28/2037	1.E PL
72650R-AM-4	PLAINS ALL AMER PIPELINE 6.700% 05/15/36	02/21/2025	MILLENNIUM ADVISORS LLC.		534,430	500,000	580,090	568,285	0	(668)	0	(668)	0	567,617	0	(33,187)	(33,187)	9,213	05/15/2036	2.B FE
75458*-AD-1	RAYBURN COUNTY ELECTRIC COOP 6.400% 12/30/52	01/01/2025	Redemption 100.0000		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/30/2052	2.B FE
78442F-DJ-4	NAVIENT CORP SERIES MTNA 5.625% 01/25/25	01/25/2025	Maturity		350,000	350,000	235,607	349,148	0	852	0	852	0	350,000	0	0	0	4,922	01/25/2025	3.C FE
808513-AR-6	CHARLES SCHWAB CORP 5.000% Perpet.	01/01/2025	Security Withdraw		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	12,500	01/01/9999	2.C FE
808513-BJ-3	CHARLES SCHWAB CORP SERIES H 4.000% Perpet.	01/01/2025	Various		2,043,750	2,000,000	2,043,750	2,043,750	0	0	0	0	0	2,043,750	0	0	0	6,667	01/01/9999	2.C FE
816851-BK-4	SEMPRA ENERGY 4.875% Perpet.	01/01/2025	Security Withdraw		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	51,458	01/01/9999	2.C FE
832248-BB-3	SMITHFIELD FOODS INC SERIES 144A 5.200% 04/01/29	03/10/2025	GOLDMAN SACHS & CO		996,790	1,000,000	994,920	997,518	0	99	0	99	0	997,617	0	(827)	(827)	23,111	04/01/2029	2.C FE
83416M-A*-6	SOLAR SENIOR CAPITAL LTD 3.900% 03/31/25	03/31/2025	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	58,500	03/31/2025	2.B PL
86614R-AN-7	SUMMIT MATERIALS LLC FIN SERIES 144A 5.250% 01/15/29	02/10/2025	Call 101.3130		425,515	420,000	383,660	394,261	0	612	0	612	0	400,388	0	25,127	25,127	18,071	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		242,958	225,000	226,263	226,051	0	(25)	0	(25)	0	243,984	0	(1,026)	(1,026)	27,248	01/15/2031	3.C FE
87054#-AA-6	SWEETWATER ROYALTIES LLC 5.320% 09/30/40	03/31/2025	Various		47,183	47,183	47,183	47,183	0	0	0	0	0	47,183	0	0	0	1,255	09/30/2040	2.B PL
87305Q-CH-2	TTX CO SERIES 144A 3.600% 01/15/25	01/15/2025	Maturity		1,000,000	1,000,000	999,850	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,000	01/15/2025	1.F FE
89255#-AA-9	VANDERBILT TRADEMARK ROYA 4.920% 07/01/48	03/01/2025	Various		9,129	9,129	9,129	9,129	0	0	0	0	0	9,129	0	0	0	75	07/01/2048	1.F PL
89417E-AH-2	TRAVELERS COS INC 5.350% 11/01/40	02/26/2025	MORGAN STANLEY & CO. INC.		375,128	375,000	531,900	505,568	0	(1,050)	0	(1,050)	0	504,519	0	(129,391)	(129,391)	6,465	11/01/2040	1.F FE
89832Q-AD-1	TRUIST FINANCIAL CORP 7.023% Perpet.	01/01/2025	Security Withdraw		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	140,460	01/01/9999	2.C FE
89832Q-AF-6	TRUIST FINANCIAL CORP SERIES Q 5.100% Perpet.	01/01/2025	Security Withdraw		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	42,500	01/01/9999	2.C FE
902973-BC-9	US BANCORP 3.700% Perpet.	01/01/2025	Security Withdraw		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	23,433	01/01/9999	2.B FE
91862@-AA-2	VC 3 LS 2021 LP 2021 LP 3.500% 10/15/31	03/15/2025	Redemption 100.0000		34,205	34,205	34,205	34,205	0	0	0	0	0	34,205	0	0	0	145	10/15/2031	1.G PL
91862@-AB-0	VC 3 LS 2021 LP 2021 LP 4.750% 10/15/41	03/15/2025	Redemption 100.0000		6,751	6,751	6,751	6,751	0	0	0	0	0	6,751	0	0	0	39	10/15/2041	2.B PL
928563-AL-9	VMWARE INC 2.200% 08/15/31	02/21/2025	MORGAN STANLEY		1,195,993	1,428,000	1,132,915	1,199,950	0	4,265	0	4,265	0	1,204,215	0	(8,222)	(8,222)	16,493	08/15/2031	2.B FE
92966*-AE-9	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 5.560% 12/19/24	01/16/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	188	12/19/2024	1.F
92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO POWER ASSOC 6.140% 01/31/28	01/31/2025	Various		94,120	94,120	94,120	94,118	0	3	0	3	0	94,120	0	0	0	1,445	01/31/2028	1.F
931427-AC-2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/44	01/15/2025	MERRILL LYNCH		467,621	615,000	553,648	563,750	0	56	0	56	0	563,807	0	(96,185)	(96,185)	4,685	11/18/2044	4.A FE
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS TRANSMISSION 3.670% 12/18/34	03/31/2025	Various		40,529	40,529	39,967	40,060	0	469	0	469	0	40,529	0	0	0	382	12/18/2034	1.F PL
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERA POWER SUPPLY CO 3.830% 09/10/45	03/10/2025	Redemption 100.0000		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	160	09/10/2045	1.F
C9797@-AA-1	WOLVERINE TERMINALS ULC 10.500% 10/31/30	03/07/2025	Redemption 100.0000		(44,111)	(44,111)	(41,871)	(41,876)	0	(2,234)	0	(2,234)	0	(44,111)	0	0	0	0	10/31/2030	3.C PL
780082-AR-4	ROYAL BANK OF CANADA 7.500% 05/02/84	01/01/2025	Security Withdraw		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	79,896	05/02/2084	2.B FE
01609W-AU-6	ALIBABA GROUP HOLDING LTD 4.000% 12/06/37	02/26/2025	GOLDMAN SACHS & CO.		441,770	500,000	499,315	499,498	0	5	0	5	0	499,503	0	(57,733)	(57,733)	4,500	12/06/2037	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
018820-AA-8	ALLIANZ SE SERIES 144A HYB 3.500% Perpet.	01/01/2025	Security Withdraw		1,000,150	1,000,000	1,000,150	1,000,150	0	0	0	0	0	1,000,150	0	0	0	23,431	01/01/9999	1.G FE
03718N-AB-2	ANTOFAGASTA PLC SERIES 144A 5.625% 05/13/32	03/21/2025	GOLDMAN SACHS & CO.		1,521,765	1,500,000	1,473,165	1,478,811	0	526	0	526	0	1,479,338	0	42,427	42,427	30,703	05/13/2032	2.B FE
03718N-AC-0	ANTOFAGASTA PLC SERIES 144A 6.250% 05/02/34	03/21/2025	BARCLAYS CAPITAL		1,038,100	1,000,000	994,140	994,428	0	100	0	100	0	994,528	0	43,572	43,572	24,653	05/02/2034	2.B FE
05330K-AA-3	AUTO METRO PUERTO RICO SERIES 144A 6.750% 06/30/35	03/31/2025	Various		111,300	111,300	110,261	110,465	0	835	0	835	0	111,300	0	0	0	1,878	06/30/2035	2.B FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD REC 3.500% 01/07/30	01/07/2025	Various		345,721	345,721	345,721	345,721	0	0	0	0	0	345,721	0	0	0	3,025	01/07/2030	1.G FE
05602X-DJ-4	BNP PARIBAS SERIES 144A 8.000% 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	43,000	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		650,700	750,000	736,793	740,611	0	233	0	233	0	740,844	0	(90,144)	(90,144)	8,745	10/14/2031	1.G FE
05964H-AF-2	BANCO SANTANDER SA 3.800% 02/23/28	02/10/2025	JANE STREET CAPITAL		1,929,200	2,000,000	1,993,190	1,996,810	0	106	0	106	0	1,996,916	0	(67,716)	(67,716)	35,467	02/23/2028	1.G FE
05974E-AA-8	FIEMEX ENERGIA - BANC AC SERIES 144A 7.250% 01/31/41	01/31/2025	Redemption 100.0000		5,750	5,750	6,021	6,018	0	(268)	0	(268)	0	5,750	0	0	0	154	01/31/2041	2.C FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.080% 04/07/27	01/07/2025	Redemption 100.0000		47,684	47,684	47,684	47,684	0	0	0	0	0	47,684	0	0	0	486	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL VOUCHER RECE 4.180% 04/07/28	01/07/2025	Redemption 100.0000		80,107	80,107	80,107	80,107	0	0	0	0	0	80,107	0	0	0	837	04/07/2028	1.G FE
21684A-AF-3	COOPERATIEVE RABOBANK UA 3.750% 07/21/26	02/21/2025	MORGAN STANLEY		245,725	250,000	233,418	246,137	0	357	0	357	0	246,494	0	(769)	(769)	5,547	07/21/2026	2.A FE
22541L-AE-3	CREDIT SUISSE USA INC 7.125% 07/15/32	02/26/2025	JANE STREET CAPITAL		1,125,770	1,000,000	1,422,741	1,296,412	0	(5,580)	0	(5,580)	0	1,290,831	0	(165,061)	(165,061)	43,938	07/15/2032	1.E FE
268317-AP-9	ELECTRICITE DE FRANCE SA SERIES 144A 4.750% 10/13/35	02/26/2025	SUSQUEHANNA FINANCIAL GROUP		467,985	500,000	584,518	565,497	0	(843)	0	(843)	0	564,654	0	(96,669)	(96,669)	8,840	10/13/2035	2.A FE
36321P-AB-6	GALAXY PIPELINE ASSETS SERIES 144A 2.625% 03/31/36	03/06/2025	BNP PARIBAS SECURITIES CORP		842,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(158,000)	(158,000)	11,448	03/31/2036	1.C FE
404280-BL-2	HSBC HOLDINGS PLC 6.000% Perpet.	01/01/2025	Security Withdraw		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	18,850	01/01/9999	2.C FE
404280-BP-3	HSBC HOLDINGS PLC 6.500% 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	26,542	01/01/9999	2.C FE
404280-CQ-0	HSBC HOLDINGS PLC 4.700% 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	29,244	01/01/9999	2.C FE
539439-AQ-2	LLOYDS BANKING GROUP PLC 3.574% 11/07/28	02/21/2025	MORGAN STANLEY		1,926,320	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(73,680)	(73,680)	21,245	11/07/2028	1.G FE
606822-DD-3	MITSUBISHI UFJ FIN GRP 8.200% 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	56,717	01/01/9999	3.A FE
62877C-AA-1	NAC AVIATION 29 DAC 4.750% 06/30/26	03/13/2025	Call 100.0000		59,486	59,486	59,486	59,486	0	0	0	0	0	59,486	0	0	0	162	06/30/2026	4.B FE
78448T-AF-9	SMBC AVIATION CAPITAL FI SERIES 144A 2.300% 06/15/28	03/10/2025	GOLDMAN SACHS & CO		1,293,054	1,400,000	1,403,712	1,401,828	0	(106)	0	(106)	0	1,401,723	0	(108,669)	(108,669)	7,692	06/15/2028	2.A FE
82460C-AN-4	SHINHAN BANK SERIES 144A 4.000% 04/23/29	02/28/2025	JEFFERIES & COMPANY INC		404,914	420,000	415,632	417,899	0	75	0	75	0	417,974	0	(13,060)	(13,060)	6,067	04/23/2029	2.A FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	01/31/2025	Redemption 100.0000		16,253	16,253	16,253	16,253	0	0	0	0	0	16,253	0	0	0	295	01/31/2049	2.A FE
G1591#-AU-6	BRITVIC PLC 2.310% 02/20/25	02/20/2025	Maturity		944,288	944,288	933,938	939,300	0	0	0	0	(5,363)	933,938	10,350	0	10,350	10,907	02/20/2025	2.B PL
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	03/31/2025	Redemption 100.0000		154,960	154,960	154,960	154,960	0	0	0	0	0	154,960	0	0	0	1,472	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		67,650	67,650	54,609	55,767	0	11,883	0	11,883	0	67,650	0	0	0	994	09/30/2040	1.C FE
P7003*-AA-3	LA BUFA WIND SAPI DE CV WIND SAPI DE CV 6.770% 09/30/37	03/31/2025	Various		10,833	10,833	10,833	10,833	0	0	0	0	0	10,833	0	0	0	183	09/30/2037	3.B PL
P9208#-AA-8	TRABAJOS MARITIMOS SA 4.510% 12/15/28	03/15/2025	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,353	12/15/2028	2.C
Y5008*-AA-2	KNAUSEN HOLDINGS LLC 5.690% 07/15/27	01/15/2025	Various		41,250	41,250	41,250	41,250	0	0	0	0	0	41,250	0	0	0	571	07/15/2027	2.B FE
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	(19,159)	19,159	0	19,159	0	11/29/2028	3.C PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					139,142,587	137,814,448	141,692,199	139,747,324	0	(8,413)	0	(8,413)	(5,363)	141,199,608	29,509	(2,086,530)	(2,057,021)	2,449,573	XXX	XXX
45082D-AA-5	IBERIA LINEAS AEREAS DE ESPANA 4.790% 01/15/36	01/15/2025	Redemption 100.0000		6,164	6,164	6,164	6,164	0	0	0	0	0	6,164	0	0	0	74	01/15/2036	1.G PL
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					6,164	6,164	6,164	6,164	0	0	0	0	0	6,164	0	0	0	74	XXX	XXX
29444U-BQ-8	EQUINIX INC 1.450% 05/15/26	02/21/2025	MORGAN STANLEY		961,350	1,000,000	998,560	999,594	0	44	0	44	0	999,638	0	(38,288)	(38,288)	3,988	05/15/2026	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
55342U-AG-9	MPT OPER PARTNERSP FINL 5.250% 08/01/26	02/28/2025	Call 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	5,132	08/01/2026	5.A FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					1,131,350	1,170,000	1,168,560	1,169,594	0	44	0	44	0	1,169,638	0	(38,288)	(38,288)	9,120	XXX	XXX
05518P-AB-4	BAYMARK HEALTH SERVICES Term Loan 06/11/27	03/31/2025	Redemption 100.0000		3,440	3,440	3,400	3,419	0	21	0	21	0	3,440	0	0	0	76	06/11/2027	4.B PL
05518P-AC-2	BAYMARK HEALTH SERVICES DELAYED DRAW TERM LOAN 06/11/27	03/31/2025	Redemption 100.0000		3,261	3,261	3,261	3,261	0	0	0	0	0	3,261	0	0	0	72	06/11/2027	3.A PL
05648E-AB-2	BAD BOY LLC TERM LOAN 11/09/29	03/13/2025	Redemption 100.0000		5,000	5,000	4,875	4,891	0	109	0	109	0	5,000	0	0	0	87	11/09/2029	4.A PL
10463N-AC-2	BRADSHAW INTERNATIONAL INC TERM LOAN 10/21/27	03/31/2025	Redemption 100.0000		5,594	5,594	5,454	5,515	0	79	0	79	0	5,594	0	0	0	142	10/21/2027	3.B PL
12652M-AG-2	CPC/CIRTEC HOLDINGS INC USD TERM LOAN 01/30/29	03/31/2025	Redemption 100.0000		10,375	10,375	10,038	10,122	0	253	0	253	0	10,375	0	0	0	236	01/30/2029	3.B PL
30288*-AF-7	FLNG LIQUEFACTION 2 LLC TERM LOAN 12/31/26	03/31/2025	Redemption 100.0000		76,246	76,246	74,721	74,796	0	1,450	0	1,450	0	76,246	0	0	0	1,130	12/31/2026	2.B Z
35063Y-AB-1	FOUNDRY JV HOLDCO LLC 11/22/27	02/07/2025	Redemption 100.0000		16,016	16,016	16,016	16,016	0	0	0	0	0	16,016	0	0	0	98	11/22/2027	2.A Z
45785@-AB-0	INNOVATIVE REFRIGERATION SYSTE 12/13/29	03/31/2025	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	326	12/13/2029	3.B Z
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSI TERM LOAN 06/06/25	01/02/2025	Various		3,376,474	5,819,500	3,375,310	3,375,310	0	0	0	0	0	3,375,310	0	1,164	1,164	0	06/06/2025	3.A PL
55067#-AF-7	LUX CREDIT CONSULTANTS LLC 04/29/28	03/31/2025	Redemption 100.0000		5,918	5,918	5,676	5,705	0	213	0	213	0	5,918	0	0	0	171	04/29/2028	3.B PL
55067#-AG-5	LUX CREDIT CONSULTANTS LLC 04/29/28	03/31/2025	Redemption 100.0000		630	630	630	630	0	0	0	0	0	630	0	0	0	21	04/29/2028	3.B PL
55317K-AB-3	CLOYES INC INITIAL TERM LOAN 02/17/28	03/31/2025	Redemption 100.0000		9,925	9,925	9,801	9,850	0	75	0	75	0	9,925	0	0	0	257	02/17/2028	3.A PL
73940B-AC-9	POWERGRID SERVICES ACQUISITION TERM LOAN 09/21/28	03/31/2025	Redemption 100.0000		6,250	6,250	6,188	6,206	0	44	0	44	0	6,250	0	0	0	293	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		7,817	7,817	7,701	7,706	0	111	0	111	0	7,817	0	0	0	550	09/21/2028	2.C PL
74277B-AB-2	PRISMA GRAPHIC LLC 07/29/27	03/31/2025	Redemption 100.0000		6,300	6,300	6,142	6,176	0	124	0	124	0	6,300	0	0	0	172	07/29/2027	3.A PL
75845B-AC-0	REEF GLOBAL MIDCO LLC TERM LOAN 08/18/27	01/31/2025	PRIVATE DIRECT		2,211,959	2,552,247	2,472,722	2,472,722	0	0	0	0	0	2,472,722	0	(260,763)	(260,763)	(99,485)	08/18/2027	5.B FE
76623#-AA-1	RIDGEWOOD FUND III KINGS QUAY 10/28/27	03/31/2025	Redemption 100.0000		174,343	174,343	169,549	171,275	0	3,068	0	3,068	0	174,343	0	0	0	3,892	10/28/2027	2.B PL
76624*-AA-4	RIDGEWOOD FUND IV KINGS QUAY 10/28/27	03/31/2025	Redemption 100.0000		(5,667)	(5,667)	(5,511)	(6,863)	0	1,196	0	1,196	0	(5,667)	0	0	0	2,089	10/28/2027	2.B PL
89378X-AH-7	TRANSNETWORK LLC 12/29/30	03/31/2025	Redemption 100.0000		3,087	3,087	3,037	3,041	0	46	0	46	0	3,087	0	0	0	70	12/29/2030	4.B FE
90138*-AA-4	26N PENNYPACK BORROWER TRUST 02/28/45	03/17/2025	Redemption 100.0000		70,087	70,087	70,087	35,542	0	0	0	0	0	70,087	0	0	0	680	02/28/2045	1.G Z
90138*-AB-2	26N PENNYPACK BORROWER TRUST 02/28/45	03/17/2025	Redemption 100.0000		4,501	4,501	4,501	0	0	0	0	0	0	4,501	0	0	0	53	02/28/2045	2.C Z
90138*-AC-0	26N PENNYPACK BORROWER TRUST 02/28/45	03/17/2025	Redemption 100.0000		3,464	3,464	3,464	1,757	0	0	0	0	0	3,464	0	0	0	57	02/28/2045	3.C Z
90139@-AA-1	TWIN BROOK CAP FNDG XIII WSPV 10/18/28	03/21/2025	Redemption 100.0000		1,960,100	1,960,100	1,960,100	1,960,100	0	0	0	0	0	1,960,100	0	0	0	35,012	10/18/2028	1.E PL
90140*-AA-0	TWIN BROOK CAP FNDG XIV WSPV L 10/18/28	03/21/2025	Redemption 100.0000		882,218	882,218	882,218	882,218	0	0	0	0	0	882,218	0	0	0	16,081	10/18/2028	1.E PL
949730-AA-3	WELLS CONCRETE PRODUCTS INC 07/16/29	03/31/2025	Redemption 100.0000		18,750	18,750	18,375	18,392	0	358	0	358	0	18,750	0	0	0	473	07/16/2029	3.C PL
BAN11G-8E-5	X-CHEM INC X-CHEM INC 12/11/27	01/01/2025	Redemption 100.0000		3,750	3,750	3,702	3,721	0	29	0	29	0	3,750	0	0	0	2	12/11/2027	4.B FE
BIN28D-HR-7	ARRIVIA 12/31/28	02/10/2025	Redemption 100.0000		21,910	21,910	21,910	0	0	0	0	0	0	21,910	0	0	0	233	12/31/2028	4.C Z

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
C2505@-AC-5	PIERIDAE ALBERTA PRODUCTION LT TERM LOAN 03/13/27	03/31/2025	Redemption 100.0000		246,855	246,855	246,855	246,855	0	0	0	0	0	246,855	0	0	0	7,016	03/13/2027	2.C PL
G4910#-AW-0	INTERSERVE GROUP HOLDINGS LTD FACILITY C 12/31/25	03/17/2025	Redemption 100.0000		15,741	15,741	15,313	15,183	0	0	0	0	130	15,741	428	0	428	0	12/31/2025	5.B GI
G6208@-AA-6	MONTANA FINCO LTD TERM LOAN 03/31/26	03/19/2025	Redemption 100.0000		22,149	22,149	2,877	2,763	0	19,399	0	19,399	114	22,149	(126)	0	(126)	0	03/31/2026	5.B GI
G7741@-AA-8	SVF II FINCO (CAYMAN) LP TERM LOAN 12/17/25	01/31/2025	Various		38,228	38,228	38,228	38,228	0	0	0	0	0	38,228	0	0	0	223	12/17/2025	1.F PL
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					9,217,221	12,000,535	9,449,140	9,387,037	0	26,575	0	26,575	244	9,476,820	302	(259,599)	(259,297)	(29,973)	XXX	XXX
023761-AA-7	AMER AIRLINE 17 1 AA PTT SERIES AA 3.650% 02/15/29	03/10/2025	GOLDMAN SACHS & CO		293,063	307,500	307,500	307,500	0	0	0	0	0	307,500	0	(14,437)	(14,437)	6,422	02/15/2029	1.E FE
023761-AA-7	AMER AIRLINE 17 1 AA PTT SERIES AA 3.650% 02/15/29	02/15/2025	Redemption 100.0000		11,875	11,875	11,875	11,875	0	0	0	0	0	11,875	0	0	0	217	02/15/2029	1.E FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					304,938	319,375	319,375	319,375	0	0	0	0	0	319,375	0	(14,437)	(14,437)	6,639	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					214,249,077	247,311,919	217,560,260	187,303,344	0	28,595	0	28,595	(5,119)	216,697,441	29,811	(2,477,876)	(2,448,065)	3,345,387	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					214,249,077	247,311,919	217,560,260	187,303,344	0	28,595	0	28,595	(5,119)	216,697,441	29,811	(2,477,876)	(2,448,065)	3,345,387	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					214,249,077	247,311,919	217,560,260	187,303,344	0	28,595	0	28,595	(5,119)	216,697,441	29,811	(2,477,876)	(2,448,065)	3,345,387	XXX	XXX
3618JD-UF-2	GNMA POOL DE7782 5.500% 11/20/54	03/01/2025	Paydown		23,011	23,011	22,963	22,963	0	49	0	49	0	23,011	0	0	0	207	11/20/2054	1.A
3618KE-3Y-7	GNMA POOL DH6215 5.500% 12/20/54	03/01/2025	Paydown		981	981	980	0	0	1	0	1	0	981	0	0	0	5	12/20/2054	1.A
36202D-KL-4	GNMA II POOL 002999 7.500% 11/20/30	03/01/2025	Paydown		335	335	335	335	0	0	0	0	0	335	0	0	0	4	11/20/2030	1.A
36202F-BA-3	GNMA II POOL 004533 5.000% 09/20/39	03/01/2025	Paydown		298	298	319	319	0	(21)	0	(21)	0	298	0	0	0	2	09/20/2039	1.A
36202F-HX-7	GNMA II POOL 004746 4.500% 07/20/40	03/01/2025	Paydown		2,246	2,246	2,353	2,353	0	(107)	0	(107)	0	2,246	0	0	0	17	07/20/2040	1.A
383742-J6-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-32 CLASS SW 3.217% 04/16/38	03/16/2025	Paydown		0	0	9,793	10,238	0	(10,238)	0	(10,238)	0	0	0	0	0	451	04/16/2038	1.A
383742-XQ-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-23 CLASS SL 4.666% 03/16/38	03/16/2025	Paydown		374	374	291	296	0	78	0	78	0	374	0	0	0	3	03/16/2038	1.A
383742-Y3-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-35 CLASS SN 1.967% 04/20/38	03/20/2025	Paydown		0	0	867	965	0	(965)	0	(965)	0	0	0	0	0	48	04/20/2038	1.A
38374B-CE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-57 CLASS SB 3.527% 07/16/33	03/16/2025	Paydown		19,650	19,650	13,117	14,317	0	5,334	0	5,334	0	19,650	0	0	0	116	07/16/2033	1.A
38374C-DT-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2003-75 CLASS SA 6.923% 09/16/33	03/16/2025	Paydown		13,909	13,909	9,631	10,551	0	3,358	0	3,358	0	13,909	0	0	0	137	09/16/2033	1.A
38374G-TF-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2004-39 CLASS EA 0.000% 05/16/34	03/01/2025	Paydown		24,533	24,533	19,769	20,493	0	4,040	0	4,040	0	24,533	0	0	0	0	05/16/2034	1.A
38374G-VF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2004 39 CLASS SB 2.767% 05/16/34	03/16/2025	Paydown		0	0	2,349	3,217	0	(3,217)	0	(3,217)	0	0	0	0	0	396	05/16/2034	1.A
38374K-KX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-8 CLASS SB 2.367% 01/20/35	03/20/2025	Paydown		0	0	641	679	0	(679)	0	(679)	0	0	0	0	0	53	01/20/2035	1.A
38374L-GA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2005-45 CLASS DI 2.387% 06/16/35	03/16/2025	Paydown		0	0	8,170	8,170	0	(8,170)	0	(8,170)	0	0	0	0	0	399	06/16/2035	1.A
38374L-GU-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2005 45 CLASS DK 4.262% 06/16/35	03/16/2025	Paydown		29,354	29,354	28,349	30,583	0	(1,229)	0	(1,229)	0	29,354	0	0	0	205	06/16/2035	1.A
38374M-6J-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-21 CLASS CS 12.848% 05/20/36	03/20/2025	Paydown		11,609	11,609	7,458	7,936	0	3,673	0	3,673	0	11,609	0	0	0	257	05/20/2036	1.A
38374M-WX-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-7 CLASS SI 1.876% 02/20/36	03/20/2025	Paydown		0	0	2,917	3,487	0	(3,487)	0	(3,487)	0	0	0	0	0	146	02/20/2036	1.A
38374M-ZL-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-10 CLASS SM 1.817% 03/20/36	03/20/2025	Paydown		0	0	2,335	2,725	0	(2,725)	0	(2,725)	0	0	0	0	0	100	03/20/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38374X-AG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-14 CLASS NJ 6.500% 03/20/39	03/01/2025	Paydown		0	0	442	385	0	(385)	0	(385)	0	0	0	0	0	52	03/20/2039	1.A
38375B-GQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H24 CLASS FI 1.634% 10/20/60	03/01/2025	Paydown		0	0	5,518	5,518	0	(5,518)	0	(5,518)	0	0	0	0	0	633	10/20/2060	1.A
38375B-JL-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-H27 CLASS FI 1.379% 12/20/60	03/01/2025	Paydown		0	0	7,260	9,388	0	(9,388)	0	(9,388)	0	0	0	0	0	733	12/20/2060	1.A
38375B-LV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-H13 CLASS AI 1.593% 04/20/61	03/01/2025	Paydown		0	0	8,799	8,625	0	(8,625)	0	(8,625)	0	0	0	0	0	814	04/20/2061	1.A
38375C-TM-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012-48 CLASS SA 2.217% 04/16/42	03/16/2025	Paydown		0	0	8,813	10,366	0	(10,366)	0	(10,366)	0	0	0	0	0	261	04/16/2042	1.A
38375J-AV-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2006-69 CLASS SC 2.037% 12/20/36	03/20/2025	Paydown		0	0	206	249	0	(249)	0	(249)	0	0	0	0	0	20	12/20/2036	1.A
38375J-PB-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-11 CLASS SA 2.367% 03/20/37	03/20/2025	Paydown		0	0	663	742	0	(742)	0	(742)	0	0	0	0	0	91	03/20/2037	1.A
38375J-RW-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-8 CLASS SK 7.672% 03/20/37	03/20/2025	Paydown		54,575	54,575	49,923	50,930	0	3,645	0	3,645	0	54,575	0	0	0	682	03/20/2037	1.A
38375K-B4-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-40 CLASS SJ 8.203% 07/16/37	03/16/2025	Paydown		1,627	1,627	722	805	0	821	0	821	0	1,627	0	0	0	23	07/16/2037	1.A
38375K-LS-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-37 CLASS UO 0.000% 06/16/37	03/16/2025	Paydown		17,038	17,038	14,966	15,364	0	1,673	0	1,673	0	17,038	0	0	0	0	06/16/2037	1.A
38375L-NQ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-56 CLASS SY 2.197% 10/20/37	03/20/2025	Paydown		0	0	6,923	7,743	0	(7,743)	0	(7,743)	0	0	0	0	0	287	10/20/2037	1.A
38375L-U2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2007-76 CLASS KZ 5.500% 11/20/37	03/01/2025	Paydown		7,131	7,131	8,542	8,328	0	(1,197)	0	(1,197)	0	7,131	0	0	0	67	11/20/2037	1.A
38375P-KL-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-9 CLASS SC 2.067% 02/20/38	03/20/2025	Paydown		0	0	357	423	0	(423)	0	(423)	0	0	0	0	0	23	02/20/2038	1.A
38375P-XS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-11 CLASS SB 1.967% 02/20/38	03/20/2025	Paydown		0	0	765	898	0	(898)	0	(898)	0	0	0	0	0	35	02/20/2038	1.A
38375Q-3R-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2008-53 VLASS NTS 2.037% 05/20/38	03/20/2025	Paydown		0	0	527	586	0	(586)	0	(586)	0	0	0	0	0	51	05/20/2038	1.A
38375U-SH-4	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-H22 CLASS JI 1.255% 11/20/64	03/01/2025	Paydown		0	0	23,976	23,976	0	(23,976)	0	(23,976)	0	0	0	0	0	3,097	11/20/2064	1.A
38375U-WS-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H11 CLASS EI 2.234% 04/20/66	03/01/2025	Paydown		0	0	84,688	84,459	0	(84,459)	0	(84,459)	0	0	0	0	0	8,446	04/20/2066	1.A
38376C-Q6-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-92 CLASS SA 1.817% 04/16/39	03/16/2025	Paydown		0	0	191	191	0	(191)	0	(191)	0	0	0	0	0	49	04/16/2039	1.A
38376C-ZA-0	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS SC 1.667% 09/16/39	03/16/2025	Paydown		0	0	11,313	13,349	0	(13,349)	0	(13,349)	0	0	0	0	0	338	09/16/2039	1.A
38376C-ZR-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-76 CLASS XS 1.767% 09/16/39	03/16/2025	Paydown		0	0	1,941	2,309	0	(2,309)	0	(2,309)	0	0	0	0	0	115	09/16/2039	1.A
38376F-4F-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-81 CLASS SA 2.317% 09/20/39	03/20/2025	Paydown		0	0	562	617	0	(617)	0	(617)	0	0	0	0	0	25	09/20/2039	1.A
38376F-BM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-61 CLASS GS 1.617% 08/20/39	03/20/2025	Paydown		0	0	1,209	1,481	0	(1,481)	0	(1,481)	0	0	0	0	0	84	08/20/2039	1.A
38376K-YF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2009-87 CLASS JS 1.967% 09/20/39	03/20/2025	Paydown		0	0	1,531	1,675	0	(1,675)	0	(1,675)	0	0	0	0	0	93	09/20/2039	1.A
38376L-HM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-90 CLASS S 2.217% 06/20/41	03/20/2025	Paydown		0	0	3,962	4,525	0	(4,525)	0	(4,525)	0	0	0	0	0	168	06/20/2041	1.A
38376R-BG-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-H12 CLASS BI 2.707% 05/20/65	03/01/2025	Paydown		0	0	10,149	9,849	0	(9,849)	0	(9,849)	0	0	0	0	0	1,465	05/20/2065	1.A
38376R-Q2-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-H03 CLASS BI 0.324% 06/20/66	03/01/2025	Paydown		0	0	3,655	6,570	0	(6,570)	0	(6,570)	0	0	0	0	0	128	06/20/2066	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
38376R-TB-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-H09 CLASS JI 2.329% 04/20/66	03/01/2025	Paydown		0	0	16,258	20,427	0	(20,427)	0	(20,427)	0	0	0	0	0	2,694	04/20/2066	1.A
38376T-Z4-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2010-4 CLASS SP 2.067% 01/16/39	03/16/2025	Paydown		0	0	4,398	6,117	0	(6,117)	0	(6,117)	0	0	0	0	0	722	01/16/2039	1.A
38376U-Q2-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-68 CLASS SB 1.717% 05/20/47	03/20/2025	Paydown		0	0	13,504	16,846	0	(16,846)	0	(16,846)	0	0	0	0	0	328	05/20/2047	1.A
38376V-RR-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-26 CLASS WS 1.816% 02/20/40	03/20/2025	Paydown		0	0	8,406	9,853	0	(9,853)	0	(9,853)	0	0	0	0	0	293	02/20/2040	1.A
38376Y-T8-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-47 CLASS SH 1.737% 07/20/38	03/20/2025	Paydown		0	0	2,933	3,405	0	(3,405)	0	(3,405)	0	0	0	0	0	128	07/20/2038	1.A
38376Y-TE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-43 CLASS QS 1.247% 04/20/40	03/20/2025	Paydown		0	0	4,774	5,813	0	(5,813)	0	(5,813)	0	0	0	0	0	153	04/20/2040	1.A
38377G-ZP-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-68 CLASS GS 2.116% 12/16/39	03/16/2025	Paydown		0	0	5,053	4,083	0	(4,083)	0	(4,083)	0	0	0	0	0	218	12/16/2039	1.A
38377J-4Y-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-113 CLASS SP 2.217% 02/16/40	03/16/2025	Paydown		0	0	1,428	1,692	0	(1,692)	0	(1,692)	0	0	0	0	0	129	02/16/2040	1.A
38377J-M8-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-111 CLASS SA 2.217% 09/20/40	03/20/2025	Paydown		0	0	1,542	1,712	0	(1,712)	0	(1,712)	0	0	0	0	0	58	09/20/2040	1.A
38377L-JM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-116 CLASS NS 2.217% 09/16/40	03/16/2025	Paydown		0	0	2,850	3,488	0	(3,488)	0	(3,488)	0	0	0	0	0	180	09/16/2040	1.A
38377M-F3-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-147 CLASS PS 1.717% 05/20/40	03/20/2025	Paydown		0	0	1,459	1,677	0	(1,677)	0	(1,677)	0	0	0	0	0	217	05/20/2040	1.A
38377N-MM-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2010-151 CLASS SM 1.647% 11/16/40	03/16/2025	Paydown		0	0	1,539	1,816	0	(1,816)	0	(1,816)	0	0	0	0	0	56	11/16/2040	1.A
38377U-L9-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-54 CLASS SC 0.373% 04/20/41	03/20/2025	Paydown		14,623	14,623	13,817	14,174	0	449	0	449	0	14,623	0	0	0	8	04/20/2041	1.A
38377V-GW-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-52 CLASS MY 2.217% 04/20/41	03/20/2025	Paydown		0	0	3,217	3,554	0	(3,554)	0	(3,554)	0	0	0	0	0	158	04/20/2041	1.A
38377V-UD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-56 CLASS MO 0.000% 04/20/41	03/20/2025	Paydown		52,177	52,177	30,751	31,294	0	20,883	0	20,883	0	52,177	0	0	0	0	04/20/2041	1.A
38377W-GA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-72 CLASS SA 0.917% 05/16/41	03/16/2025	Paydown		0	0	2,018	2,604	0	(2,604)	0	(2,604)	0	0	0	0	0	63	05/16/2041	1.A
38377Y-DD-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2011-122 CLASS EI 4.000% 09/16/26	03/01/2025	Paydown		0	0	1,297	1,297	0	(1,297)	0	(1,297)	0	0	0	0	0	492	09/16/2026	1.A
38378D-XV-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 36 CLASS LS 2.237% 03/20/42	03/20/2025	Paydown		0	0	2,101	2,553	0	(2,553)	0	(2,553)	0	0	0	0	0	139	03/20/2042	1.A
38378F-BM-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-10 CLASS TS 1.797% 01/20/43	03/20/2025	Paydown		0	0	1,460	1,785	0	(1,785)	0	(1,785)	0	0	0	0	0	57	01/20/2043	1.A
38378H-4N-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2012-124 CLASS KS 1.767% 10/20/42	03/20/2025	Paydown		0	0	6,795	6,253	0	(6,253)	0	(6,253)	0	0	0	0	0	200	10/20/2042	1.A
38378J-MX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-37 CLASS SB 1.797% 03/16/43	03/16/2025	Paydown		0	0	8,397	10,186	0	(10,186)	0	(10,186)	0	0	0	0	0	319	03/16/2043	1.A
38378P-NW-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-190 CLASS SA 1.717% 12/20/43	03/20/2025	Paydown		0	0	7,984	9,412	0	(9,412)	0	(9,412)	0	0	0	0	0	356	12/20/2043	1.A
38378P-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-189 CLASS PI 5.000% 06/16/43	03/01/2025	Paydown		0	0	4,325	4,001	0	(4,001)	0	(4,001)	0	0	0	0	0	290	06/16/2043	1.A
38378W-6A-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-135 CLASS BS 1.767% 09/16/43	03/16/2025	Paydown		0	0	4,480	4,480	0	(4,480)	0	(4,480)	0	0	0	0	0	174	09/16/2043	1.A
38378W-HG-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS PS 5.440% 08/16/43	03/16/2025	Paydown		15,337	15,337	17,950	17,950	0	(2,614)	0	(2,614)	0	15,337	0	0	0	182	08/16/2043	1.A
38378W-JU-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-114 CLASS FS 8.310% 08/20/43	03/20/2025	Paydown		4,938	4,938	5,271	5,539	0	(601)	0	(601)	0	4,938	0	0	0	64	08/20/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378W-N5-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-131 CLASS PS 1.716% 09/16/43	03/16/2025	Paydown		0	0	1,996	2,446	0	(2,446)	0	(2,446)	0	0	0	0	0	75	09/16/2043	1.A
38378W-T4-5	GOVERNMENT NATIONAL MORTGAG SERIES 2013-129 CLASS DS 1.717% 04/20/43	03/20/2025	Paydown		0	0	2,115	2,521	0	(2,521)	0	(2,521)	0	0	0	0	0	142	04/20/2043	1.A
38379A-WZ-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-36 CLASS SJ 1.767% 03/16/44	03/16/2025	Paydown		0	0	5,443	5,443	0	(5,443)	0	(5,443)	0	0	0	0	0	193	03/16/2044	1.A
38379B-GA-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-55 CLASS MS 1.767% 04/16/44	03/16/2025	Paydown		0	0	4,901	5,761	0	(5,761)	0	(5,761)	0	0	0	0	0	196	04/16/2044	1.A
38379C-Y4-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-96 CLASS S 1.167% 07/16/44	03/16/2025	Paydown		0	0	5,664	7,439	0	(7,439)	0	(7,439)	0	0	0	0	0	212	07/16/2044	1.A
38379D-CX-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-99 CLASS S 1.167% 06/20/44	03/20/2025	Paydown		0	0	7,157	9,263	0	(9,263)	0	(9,263)	0	0	0	0	0	242	06/20/2044	1.A
38379E-2A-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-131 CLASS JS 1.767% 09/16/44	03/16/2025	Paydown		0	0	7,412	7,931	0	(7,931)	0	(7,931)	0	0	0	0	0	189	09/16/2044	1.A
38379H-6H-3	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-14 CLASS A1 6.000% 10/16/44	03/01/2025	Paydown		0	0	13,012	10,262	0	(10,262)	0	(10,262)	0	0	0	0	0	615	10/16/2044	1.A
38379H-ZH-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2014-185 CLASS BI 5.500% 12/20/44	03/01/2025	Paydown		0	0	8,505	7,742	0	(7,742)	0	(7,742)	0	0	0	0	0	297	12/20/2044	1.A
38379J-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-16 CLASS MS 1.166% 02/20/45	03/20/2025	Paydown		0	0	7,717	9,898	0	(9,898)	0	(9,898)	0	0	0	0	0	236	02/20/2045	1.A
38380L-EX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H09 CLASS LI 0.624% 03/20/68	03/01/2025	Paydown		0	0	9,520	32,815	0	(32,815)	0	(32,815)	0	0	0	0	0	716	03/20/2068	1.A
38380L-MZ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H18 CLASS GI 2.031% 10/20/68	03/01/2025	Paydown		0	0	35,791	44,278	0	(44,278)	0	(44,278)	0	0	0	0	0	2,533	10/20/2068	1.A
38380M-F5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-8 CLASS Z 2.500% 11/16/60	03/01/2025	Paydown		24,704	24,704	21,126	21,662	0	3,041	0	3,041	0	24,704	0	0	0	103	11/16/2060	1.A
38380T-6V-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-192 CLASS SA 1.766% 12/20/47	03/20/2025	Paydown		0	0	40,534	45,908	0	(45,908)	0	(45,908)	0	0	0	0	0	950	12/20/2047	1.A
38380V-PF-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018-H04 CLASS JI 1.727% 03/20/68	03/01/2025	Paydown		0	0	54,841	54,433	0	(54,433)	0	(54,433)	0	0	0	0	0	3,147	03/20/2068	1.A
38381Y-DH-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-98 CLASS HS 1.666% 08/20/49	03/20/2025	Paydown		0	0	17,173	20,914	0	(20,914)	0	(20,914)	0	0	0	0	0	490	08/20/2049	1.A
38382A-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-123 CLASS SL 1.716% 10/20/49	03/20/2025	Paydown		0	0	38,671	43,132	0	(43,132)	0	(43,132)	0	0	0	0	0	1,280	10/20/2049	1.A
38382B-SG-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-153 CLASS IJ 5.000% 06/20/47	03/01/2025	Paydown		0	0	21,853	21,236	0	(21,236)	0	(21,236)	0	0	0	0	0	967	06/20/2047	1.A
38382M-FL-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2020-189 CLASS IN 4.500% 06/20/50	03/01/2025	Paydown		0	0	217,142	214,119	0	(214,119)	0	(214,119)	0	0	0	0	0	6,949	06/20/2050	1.A
38382Y-6Z-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-H13 CLASS IO 0.344% 05/20/73	03/01/2025	Paydown		0	0	8,336	10,345	0	(10,345)	0	(10,345)	0	0	0	0	0	83	05/20/2073	1.A
38382Y-KD-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-H19 CLASS IO 0.147% 11/20/71	01/01/2025	Paydown		0	0	3,361	4,559	0	(4,559)	0	(4,559)	0	0	0	0	0	2	11/20/2071	1.A
38382Y-TG-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-H11 CLASS CI 2.220% 04/20/72	03/01/2025	Paydown		0	0	30,440	37,222	0	(37,222)	0	(37,222)	0	0	0	0	0	2,065	04/20/2072	1.A
38383L-C2-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-213 CLASS ES 1.463% 10/20/47	03/01/2025	Paydown		0	0	16,492	16,735	0	(16,735)	0	(16,735)	0	0	0	0	0	412	10/20/2047	1.A
38383W-4D-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-47 CLASS SE 1.956% 03/20/53	03/20/2025	Paydown		0	0	39,574	39,574	0	(39,574)	0	(39,574)	0	0	0	0	0	2,180	03/20/2053	1.A
38384A-GH-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-65 CLASS ED 3.816% 05/20/53	03/20/2025	Paydown		345,058	345,058	311,631	314,452	0	30,606	0	30,606	0	345,058	0	0	0	2,092	05/20/2053	1.A
38384A-Q5-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-82 CLASS S 3.411% 06/20/53	03/20/2025	Paydown		83,842	83,842	75,510	76,045	0	7,797	0	7,797	0	83,842	0	0	0	390	06/20/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
38384B-ML-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-89 CLASS CS 3.498% 06/20/53	03/20/2025	Paydown		67,358	67,358	61,327	61,845	0	5,513	0	5,513	0	67,358	0	0	0	220	06/20/2053	1.A
38384C-C5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-115 CLASS FJ 5.444% 08/20/53	03/20/2025	Paydown		410,995	410,995	411,766	410,695	0	301	0	301	0	410,995	0	0	0	4,117	08/20/2053	1.A
38384J-CM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-21 CLASS FC 5.344% 10/20/53	03/20/2025	Paydown		236,440	236,440	236,330	235,679	0	761	0	761	0	236,440	0	0	0	1,983	10/20/2053	1.A
38384K-DM-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-19 CLASS JF 5.394% 02/20/54	03/13/2025	Various		18,205,713	18,180,147	18,188,669	18,161,535	0	2,062	0	2,062	0	18,163,597	0	42,116	42,116	244,128	02/20/2054	1.A
38384K-DM-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2024-19 CLASS JF 5.394% 02/20/54	02/20/2025	Paydown		1,397,054	1,397,054	1,397,709	1,395,624	0	1,430	0	1,430	0	1,397,054	0	0	0	8,960	02/20/2054	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					21,064,910	21,039,344	21,865,965	21,932,502	0	(910,689)	0	(910,689)	0	21,022,794	0	42,116	42,116	314,168	XXX	XXX
38374D-QQ-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2008-2 CLASS SV 2.087% 01/16/38	03/16/2025	Paydown		0	0	13,120	12,738	0	(12,738)	0	(12,738)	0	0	0	0	0	438	01/16/2038	1.A
38374E-6P-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2004-7 CLASS SB 4.434% 12/16/33	03/16/2025	Paydown		8,445	8,445	4,753	5,727	0	2,717	0	2,717	0	8,445	0	0	0	62	12/16/2033	1.A
38374V-JT-7	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-45 CLASS SD 1.767% 06/20/39	03/20/2025	Paydown		0	0	3,450	3,685	0	(3,685)	0	(3,685)	0	0	0	0	0	187	06/20/2039	1.A
38374V-Y7-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-50 CLASS PS 1.767% 06/20/39	03/20/2025	Paydown		0	0	156	211	0	(211)	0	(211)	0	0	0	0	0	48	06/20/2039	1.A
38374V-ZT-9	GOVERNMENT NATIONAL MORTGAGE A SERIES 2009-54 CLASS US 1.867% 04/16/39	03/16/2025	Paydown		0	0	540	540	0	(540)	0	(540)	0	0	0	0	0	68	04/16/2039	1.A
38376G-3S-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 119 CLASS IO 0.144% 08/16/51	03/01/2025	Paydown		0	0	68	12	0	(12)	0	(12)	0	0	0	0	0	6	08/16/2051	1.A
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2011 161 CLASS Z 3.764% 04/16/53	03/01/2025	Paydown		1,626	1,626	1,566	1,528	0	98	0	98	0	1,626	0	0	0	10	04/16/2053	1.A
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 2 CLASS Z 3.419% 12/16/51	03/01/2025	Paydown		2,299	2,299	2,236	2,173	0	126	0	126	0	2,299	0	0	0	13	12/16/2051	1.A
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 19 CLASS Z 3.500% 08/16/52	03/01/2025	Paydown		1,965	1,965	1,892	1,906	0	59	0	59	0	1,965	0	0	0	11	08/16/2052	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 28 CLASS Z 3.250% 01/16/52	03/01/2025	Paydown		1,727	1,727	1,652	1,660	0	67	0	67	0	1,727	0	0	0	9	01/16/2052	1.A
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2012 86 CLASS Z 3.063% 12/16/53	03/01/2025	Paydown		8,961	8,961	8,546	7,829	0	1,132	0	1,132	0	8,961	0	0	0	46	12/16/2053	1.A
38378N-6W-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-89 CLASS B 3.500% 01/16/57	03/01/2025	Paydown		3,352	3,352	3,238	3,270	0	82	0	82	0	3,352	0	0	0	13	01/16/2057	1.A
38378V-LC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2013-104 CLASS ES 1.717% 07/16/43	03/16/2025	Paydown		0	0	4,762	5,690	0	(5,690)	0	(5,690)	0	0	0	0	0	223	07/16/2043	1.A
38378X-GC-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-110 CLASS B 3.100% 01/16/57	03/01/2025	Paydown		26,641	26,641	25,214	25,403	0	1,238	0	1,238	0	26,641	0	0	0	98	01/16/2057	1.A
38378X-LE-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-124 CLASS DY 3.500% 05/16/54	03/01/2025	Paydown		44,110	44,110	41,719	42,640	0	1,469	0	1,469	0	44,110	0	0	0	257	05/16/2054	1.A
38378X-SZ-5	GOVERNMENT NATIONAL MORTGAGE SERIES 2014-150 CLASS ZC 3.400% 07/16/56	03/01/2025	Paydown		300,084	300,084	285,836	291,672	0	8,411	0	8,411	0	300,084	0	0	0	938	07/16/2056	1.A
38379K-3R-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-169 CLASS C 3.000% 07/16/57	03/01/2025	Paydown		12,228	12,228	11,299	11,644	0	584	0	584	0	12,228	0	0	0	61	07/16/2057	1.A
38379K-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-140 CLASS B 3.000% 06/16/57	03/01/2025	Paydown		14,578	14,578	13,636	14,014	0	563	0	563	0	14,578	0	0	0	73	06/16/2057	1.A
38379R-3T-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-142 CLASS B 3.000% 11/16/59	03/01/2025	Paydown		1,331	1,331	1,276	1,287	0	43	0	43	0	1,331	0	0	0	7	11/16/2059	1.A
38379R-AH-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 2015-183 CLASS C 2.800% 09/16/57	03/01/2025	Paydown		12,647	12,647	11,437	11,886	0	761	0	761	0	12,647	0	0	0	59	09/16/2057	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
38379R-ZG-1	GOVERNMENT NATIONAL MORTGAGE A SERIES 2017-89 CLASS B 3.000% 07/16/59	03/01/2025	Paydown		1,371,613	1,371,613	1,311,210	1,336,632	0	34,981	0	34,981	0	1,371,613	0	0	0	10,287	07/16/2059	1.A
38379U-EG-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-26 CLASS C 3.000% 02/16/58	03/01/2025	Paydown		15,934	15,934	15,190	15,438	0	496	0	496	0	15,934	0	0	0	80	02/16/2058	1.A
38379U-FV-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-24 CLASS IO 0.628% 09/16/57	03/01/2025	Paydown		0	0	1,982	2,013	0	(2,013)	0	(2,013)	0	0	0	0	0	79	09/16/2057	1.A
38379U-QX-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2016-65 CLASS C 3.000% 01/16/58	03/01/2025	Paydown		49,252	49,252	46,739	47,562	0	1,690	0	1,690	0	49,252	0	0	0	151	01/16/2058	1.A
38380R-2H-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-63 CLASS BD 1.500% 04/16/61	03/01/2025	Paydown		3,928	3,928	3,279	3,335	0	593	0	593	0	3,928	0	0	0	10	04/16/2061	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,880,721	1,880,721	1,814,796	1,850,495	0	30,221	0	30,221	0	1,880,721	0	0	0	13,234	XXX	XXX
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP SERIES 2019-HRP1 CLASS M2 144A 6.604% 11/25/39	03/25/2025	Paydown		707,502	707,502	695,094	700,206	0	7,296	0	7,296	0	707,502	0	0	0	7,976	11/25/2039	2.B FE
30711X-BU-7	FANNIE MAE CAS SERIES 2018-C05 SERIES 16-C01 CLASS 2M2 11.404% 08/25/28	03/25/2025	Paydown		11,427	11,427	11,984	11,695	0	(267)	0	(267)	0	11,427	0	0	0	224	08/25/2028	1.A
3128M6-M6-2	FHLMC GOLD POOL G04581 6.500% 08/01/38	03/01/2025	Paydown		1,120	1,120	1,214	1,214	0	(95)	0	(95)	0	1,120	0	0	0	11	08/01/2038	1.A
312929-FS-6	FHLMC GOLD POOL A82877 5.500% 11/01/38	03/01/2025	Paydown		8,535	8,535	9,028	9,028	0	(493)	0	(493)	0	8,535	0	0	0	78	11/01/2038	1.A
31292K-2X-4	FHLMC GOLD POOL C03490 4.500% 08/01/40	03/01/2025	Paydown		12,430	12,430	12,961	12,961	0	(532)	0	(532)	0	12,430	0	0	0	94	08/01/2040	1.A
312939-WA-5	FHLMC GOLD POOL A91541 5.000% 03/01/40	03/01/2025	Paydown		16,007	16,007	16,652	16,641	0	(635)	0	(635)	0	16,007	0	0	0	166	03/01/2040	1.A
312941-K7-1	FHLMC GOLD POOL A93018 5.000% 07/01/40	03/01/2025	Paydown		2,015	2,015	2,145	2,145	0	(129)	0	(129)	0	2,015	0	0	0	17	07/01/2040	1.A
312941-UW-5	FHLMC GOLD POOL A93297 5.000% 08/01/40	03/01/2025	Paydown		620	620	660	660	0	(40)	0	(40)	0	620	0	0	0	5	08/01/2040	1.A
312941-VL-8	FHLMC GOLD POOL A93319 5.000% 08/01/40	03/01/2025	Paydown		3,311	3,311	3,516	3,516	0	(205)	0	(205)	0	3,311	0	0	0	28	08/01/2040	1.A
312942-M2-8	FHLMC GOLD POOL A93977 4.500% 09/01/40	03/01/2025	Paydown		1,283	1,283	1,338	1,330	0	(47)	0	(47)	0	1,283	0	0	0	10	09/01/2040	1.A
31297A-ZR-8	FHLMC POOL A23452 5.500% 06/01/34	03/01/2025	Paydown		288	288	295	293	0	(5)	0	(5)	0	288	0	0	0	3	06/01/2034	1.A
31325U-RK-4	FREDDIE MAC STRIPS SERIES 311 CLASS S1 1.487% 08/15/43	03/15/2025	Paydown		0	0	9,761	11,029	0	(11,029)	0	(11,029)	0	0	0	0	0	208	08/15/2043	1.A
31325V-HF-4	FREDDIE MAC STRIP SERIES 329 CLASS C3 4.500% 06/15/39	03/01/2025	Paydown		0	0	33,691	31,523	0	(31,523)	0	(31,523)	0	0	0	0	0	1,272	06/15/2039	1.A
3132DW-EE-9	FHLMC POOL SD8233 5.000% 07/01/52	03/01/2025	Paydown		177,679	177,679	181,691	181,102	0	(3,422)	0	(3,422)	0	177,679	0	0	0	1,515	07/01/2052	1.A
3132GF-BF-3	FHLMC POOL Q01838 4.000% 06/01/41	03/01/2025	Paydown		283	283	286	286	0	(3)	0	(3)	0	283	0	0	0	2	06/01/2041	1.A
3132HT-M9-4	FREDDIE MAC STRIP SERIES 308 CLASS PO 0.000% 07/15/43	03/01/2025	Paydown		50,364	50,364	31,776	31,851	0	18,513	0	18,513	0	50,364	0	0	0	0	07/15/2043	1.A
3132HT-QK-5	FREDDIE MAC STRIP SERIES 309 CLASS V4 2.565% 08/15/43	01/15/2025	Paydown		16,696	16,696	18,586	19,080	0	(2,384)	0	(2,384)	0	16,696	0	0	0	28	08/15/2043	1.A
3132HT-QK-5	FREDDIE MAC STRIP SERIES 309 CLASS V4 2.706% 08/15/43	03/15/2025	Paydown		24,719	24,719	27,517	28,248	0	(3,529)	0	(3,529)	0	24,719	0	0	0	113	08/15/2043	1.A
3132HT-ZX-7	FREDDIE MAC STRIP SERIES 321 CLASS V4 2.000% 12/15/43	03/15/2025	Paydown		81,632	81,632	87,011	88,712	0	(7,080)	0	(7,080)	0	81,632	0	0	0	255	12/15/2043	1.A
3132HU-BW-2	FREDDIE MAC STRIP SERIES 333 CLASS V6 2.539% 08/15/44	03/15/2025	Paydown		26,148	26,148	29,342	30,065	0	(3,917)	0	(3,917)	0	26,148	0	0	0	109	08/15/2044	1.A
3132HU-CJ-0	FREDDIE MAC STRIP SERIES 332 CLASS V1 2.539% 08/15/44	03/15/2025	Paydown		3,271	3,271	3,545	3,639	0	(368)	0	(368)	0	3,271	0	0	0	12	08/15/2044	1.A
31335B-7G-5	FHLMC GOLD POOL G61795 4.000% 06/01/47	03/01/2025	Paydown		18,391	18,391	18,776	18,776	0	(385)	0	(385)	0	18,391	0	0	0	121	06/01/2047	1.A
313399-AL-1	FREDDIE MAC SERIES 2344 CLASS QO 0.000% 08/15/31	03/15/2025	Paydown		6,890	6,890	6,311	6,465	0	426	0	426	0	6,890	0	0	0	0	08/15/2031	1.A
31339D-YW-2	FREDDIE MAC SERIES 2412 CLASS GS 9.327% 02/15/32	03/15/2025	Paydown		4,848	4,848	3,172	3,504	0	1,345	0	1,345	0	4,848	0	0	0	71	02/15/2032	1.A
31339L-S9-2	FREDDIE MAC SERIES 2390 CLASS SD 3.587% 12/15/31	03/15/2025	Paydown		0	0	164	115	0	(115)	0	(115)	0	0	0	0	0	29	12/15/2031	1.A
31339M-EX-2	FREDDIE MAC SERIES 2389 CLASS SI 3.287% 06/15/31	03/15/2025	Paydown		0	0	143	146	0	(146)	0	(146)	0	0	0	0	0	19	06/15/2031	1.A

SCHEDULE D - PART 4

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CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31339M-LE-6	FREDDIE MAC SERIES 2408 CLASS SM 3.637% 01/15/32	03/15/2025	Paydown		0	0	45	37	0	(37)	0	(37)	0	0	0	0	0	7	01/15/2032	1.A
3133Q3-JA-0	FREDDIE MAC STRIP SERIES 406 CLASS F33 5.640% 10/25/53	03/25/2025	Paydown		115,210	115,210	115,192	114,256	0	953	0	953	0	115,210	0	0	0	1,032	10/25/2053	1.A
3133Q3-L6-6	FREDDIE MAC STRIP SERIES 413 CLASS F44 5.250% 05/25/54	03/25/2025	Paydown		193,693	193,693	193,693	193,021	0	673	0	673	0	193,693	0	0	0	1,574	05/25/2054	1.A
3133Q3-LG-4	FREDDIE MAC STRIP SERIES 413 CLASS F24 5.400% 05/25/54	03/25/2025	Paydown		1,401,048	1,401,048	1,401,803	1,395,963	0	5,085	0	5,085	0	1,401,048	0	0	0	11,699	05/25/2054	1.A
3133TD-PX-8	FHLMC STRUCTURED PASS THROUGH SERIES T-11 CLASS A8 6.500% 01/25/28	03/01/2025	Paydown		9,505	9,505	9,741	9,637	0	(132)	0	(132)	0	9,505	0	0	0	99	01/25/2028	1.A
3133TJ-SA-2	FREDDIE MAC SERIES 2137 CLASS Z 6.000% 03/15/29	03/01/2025	Paydown		4,093	4,093	4,419	4,275	0	(181)	0	(181)	0	4,093	0	0	0	41	03/15/2029	1.A
3133TP-TY-5	FREDDIE MAC SERIES 2254 CLASS S 4.037% 09/15/30	03/15/2025	Paydown		0	0	81	91	0	(91)	0	(91)	0	0	0	0	0	9	09/15/2030	1.A
3133TS-BH-5	FREDDIE MAC SERIES 2293 CLASS S 4.837% 03/15/31	03/15/2025	Paydown		0	0	50	5	0	(5)	0	(5)	0	0	0	0	0	11	03/15/2031	1.A
3133TT-5D-9	FREDDIE MAC SERIES 2319 CLASS SE 2.840% 05/15/31	03/15/2025	Paydown		0	0	230	223	0	(223)	0	(223)	0	0	0	0	0	19	05/15/2031	1.A
3133TU-F8-6	FREDDIE MAC SERIES 2323 CLASS UC 0.800% 10/15/28	03/15/2025	Paydown		0	0	11	12	0	(12)	0	(12)	0	0	0	0	0	6	10/15/2028	1.A
3133TV-3Y-0	FREDDIE MAC SERIES 2353 CLASS SJ 2.990% 06/15/31	03/15/2025	Paydown		0	0	178	244	0	(244)	0	(244)	0	0	0	0	0	19	06/15/2031	1.A
31358S-F9-7	FANNIE MAE SERIES 2000-44 CLASS SC 3.996% 12/25/30	03/25/2025	Paydown		0	0	19	16	0	(16)	0	(16)	0	0	0	0	0	5	12/25/2030	1.A
31359U-WF-8	FANNIE MAE WHOLE LOAN SERIES 1998-W5 CLASS B2 144A 3.218% 07/25/28	01/01/2025	Paydown		3,543	3,543	3,551	3,550	0	(7)	0	(7)	0	3,543	0	0	0	19	07/25/2028	1.A
31364H-N8-6	FANNIE MAE STRIP SERIES 281 CLASS 2 9.000% 11/25/26	03/01/2025	Paydown		0	0	33	33	0	(33)	0	(33)	0	0	0	0	0	13	11/25/2026	1.A
31364J-X4-0	FANNIE MAE STRIP SERIES 308 CLASS 2 7.500% 09/25/30	03/01/2025	Paydown		0	0	12	10	0	(10)	0	(10)	0	0	0	0	0	1	09/25/2030	1.A
3136A1-LJ-2	FANNIE MAE SERIES 2011-99 CLASS MS 1.546% 10/25/41	03/25/2025	Paydown		0	0	10,458	12,587	0	(12,587)	0	(12,587)	0	0	0	0	0	344	10/25/2041	1.A
3136A1-VV-4	FANNIE MAE SERIES 2011-160 CLASS SM 1.040% 04/25/39	03/25/2025	Paydown		0	0	3,287	5,618	0	(5,618)	0	(5,618)	0	0	0	0	0	70	04/25/2039	1.A
3136A2-3M-3	FANNIE MAE SERIES 2011-144 CLASS JS 2.051% 01/25/42	03/25/2025	Paydown		0	0	2,449	2,826	0	(2,826)	0	(2,826)	0	0	0	0	0	72	01/25/2042	1.A
3136A3-VE-8	FANNIE MAE SERIES 2012-13 CLASS PS 1.546% 03/25/41	03/25/2025	Paydown		0	0	1,151	1,151	0	(1,151)	0	(1,151)	0	0	0	0	0	84	03/25/2041	1.A
3136A4-DX-4	FANNIE MAE SERIES 2012-24 CLASS SA 2.121% 09/25/41	03/25/2025	Paydown		0	0	2,462	2,675	0	(2,675)	0	(2,675)	0	0	0	0	0	96	09/25/2041	1.A
3136A4-HK-8	FANNIE MAE SERIES 2012-20 CLASS SB 2.196% 01/25/31	03/25/2025	Paydown		0	0	1,967	1,433	0	(1,433)	0	(1,433)	0	0	0	0	0	1,174	01/25/2031	1.A
3136A4-NB-1	FANNIE MAE SERIES 2012-19 CLASS SA 1.996% 03/25/42	03/25/2025	Paydown		0	0	10,384	11,830	0	(11,830)	0	(11,830)	0	0	0	0	0	229	03/25/2042	1.A
3136A4-P9-4	FANNIE MAE SERIES 2012-39 CLASS SK 2.046% 04/25/42	03/25/2025	Paydown		0	0	7,718	8,163	0	(8,163)	0	(8,163)	0	0	0	0	0	257	04/25/2042	1.A
3136A5-NH-5	FANNIE MAE SERIES 2012-35 CLASS HS 2.046% 04/25/42	03/25/2025	Paydown		0	0	5,118	5,865	0	(5,865)	0	(5,865)	0	0	0	0	0	141	04/25/2042	1.A
3136A5-QN-9	FANNIE MAE SERIES 2012-33 CLASS SA 1.496% 04/25/42	03/25/2025	Paydown		0	0	6,944	8,209	0	(8,209)	0	(8,209)	0	0	0	0	0	186	04/25/2042	1.A
3136A5-UN-4	FANNIE MAE SERIES 2012-30 CLASS HS 1.996% 04/25/42	03/25/2025	Paydown		0	0	3,602	3,602	0	(3,602)	0	(3,602)	0	0	0	0	0	112	04/25/2042	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136A5-UU-8	FANNIE MAE SERIES 2012-30 CLASS KE 4.000% 04/25/42	03/01/2025	Paydown		53,721	53,721	57,928	56,901	0	(3,180)	0	(3,180)	0	53,721	0	0	0	361	04/25/2042	1.A
3136A5-ZD-1	FANNIE MAE SERIES 2012-54 CLASS GI 4.500% 02/25/41	03/01/2025	Paydown		0	0	6,625	4,550	0	(4,550)	0	(4,550)	0	0	0	0	0	655	02/25/2041	1.A
3136A6-TY-0	FANNIE MAE SERIES 2012-63 CLASS AS 2.046% 06/25/42	03/25/2025	Paydown		0	0	5,952	6,802	0	(6,802)	0	(6,802)	0	0	0	0	0	172	06/25/2042	1.A
3136A6-V3-5	FANNIE MAE SERIES 2012-75 CLASS BI 5.000% 07/25/27	03/01/2025	Paydown		0	0	54	28	0	(28)	0	(28)	0	0	0	0	0	22	07/25/2027	1.A
3136A7-LR-1	FANNIE MAE SERIES 2012-79 CLASS SG 1.596% 07/25/42	03/25/2025	Paydown		0	0	14,031	16,138	0	(16,138)	0	(16,138)	0	0	0	0	0	393	07/25/2042	1.A
3136A7-YL-0	FANNIE MAE SERIES 2012-83 CLASS SQ 1.551% 08/25/42	03/25/2025	Paydown		0	0	1,885	2,141	0	(2,141)	0	(2,141)	0	0	0	0	0	52	08/25/2042	1.A
3136A8-NN-6	FANNIE MAE SERIES 2012-100 CLASS NS 2.146% 09/25/42	03/25/2025	Paydown		0	0	1,442	1,518	0	(1,518)	0	(1,518)	0	0	0	0	0	47	09/25/2042	1.A
3136A9-EU-8	FANNIE MAE SERIES 2012-111 CLASS SB 2.146% 10/25/42	03/25/2025	Paydown		0	0	6,180	6,945	0	(6,945)	0	(6,945)	0	0	0	0	0	143	10/25/2042	1.A
3136AA-HY-4	FANNIE MAE SERIES 2012-135 CLASS SB 1.646% 12/25/42	03/25/2025	Paydown		0	0	9,560	11,367	0	(11,367)	0	(11,367)	0	0	0	0	0	292	12/25/2042	1.A
3136AB-D6-7	FANNIE MAE SERIES 2013-5 CLASS IN 3.500% 02/25/33	03/01/2025	Paydown		0	0	16,532	12,350	0	(12,350)	0	(12,350)	0	0	0	0	0	728	02/25/2033	1.A
3136AD-Y7-8	FANNIE MAE SERIES 2013-43 CLASS SQ 1.716% 05/25/43	03/25/2025	Paydown		0	0	8,333	9,887	0	(9,887)	0	(9,887)	0	0	0	0	0	291	05/25/2043	1.A
3136AE-QT-7	FANNIE MAE SERIES 2013-55 CLASS AI 3.000% 06/25/33	03/01/2025	Paydown		0	0	25,770	20,624	0	(20,624)	0	(20,624)	0	0	0	0	0	1,155	06/25/2033	1.A
3136AF-RV-8	FANNIE MAE SERIES 2013-73 CLASS SB 1.746% 07/25/43	03/25/2025	Paydown		0	0	16,116	18,488	0	(18,488)	0	(18,488)	0	0	0	0	0	570	07/25/2043	1.A
3136AG-EK-4	FANNIE MAE SERIES 2013-98 CLASS PO 0.000% 09/25/43	03/01/2025	Paydown		43,492	43,492	32,645	32,238	0	11,254	0	11,254	0	43,492	0	0	0	0	09/25/2043	1.A
3136AG-N4-0	FANNIE MAE SERIES 2013-111 CLASS BA 3.000% 11/25/33	03/01/2025	Paydown		172,621	172,621	165,883	168,139	0	4,482	0	4,482	0	172,621	0	0	0	839	11/25/2033	1.A
3136AG-YK-2	FANNIE MAE SERIES 2013-101 CLASS AO 0.000% 10/25/43	03/25/2025	Paydown		64,249	64,249	45,679	45,352	0	18,897	0	18,897	0	64,249	0	0	0	0	10/25/2043	1.A
3136AH-EV-8	FANNIE MAE SERIES 2013-121 CLASS SA 1.646% 12/25/43	03/25/2025	Paydown		0	0	105,191	123,414	0	(123,414)	0	(123,414)	0	0	0	0	0	4,564	12/25/2043	1.A
3136AJ-YU-4	FANNIE MAE SERIES 2014-17 CLASS W 5.552% 04/25/44	03/01/2025	Paydown		4,104	4,104	4,618	4,463	0	(359)	0	(359)	0	4,104	0	0	0	38	04/25/2044	1.A
3136AJ-ZD-1	FANNIE MAE SERIES 2014-15 CLASS PO 0.000% 04/25/44	03/01/2025	Paydown		13,272	13,272	10,885	10,867	0	2,406	0	2,406	0	13,272	0	0	0	0	04/25/2044	1.A
3136AN-3D-7	FANNIE MAE SERIES 2015-34 CLASS EI 6.000% 06/25/45	03/01/2025	Paydown		0	0	26,626	22,671	0	(22,671)	0	(22,671)	0	0	0	0	0	1,170	06/25/2045	1.A
3136AQ-4A-5	FANNIE MAE SERIES 2016-6 CLASS SA 1.596% 02/25/46	03/25/2025	Paydown		0	0	14,262	16,470	0	(16,470)	0	(16,470)	0	0	0	0	0	452	02/25/2046	1.A
3136AQ-GD-6	FANNIE MAE SERIES 2015-77 CLASS GS 1.796% 10/25/45	03/25/2025	Paydown		0	0	77,952	88,247	0	(88,247)	0	(88,247)	0	0	0	0	0	2,814	10/25/2045	1.A
3136AR-ZV-3	FANNIE MAE SERIES 2016-19 CLASS SC 1.646% 04/25/46	03/25/2025	Paydown		0	0	32,260	38,217	0	(38,217)	0	(38,217)	0	0	0	0	0	1,538	04/25/2046	1.A
3136AS-HL-3	FANNIE MAE SERIES 2016-24 CLASS IO 6.000% 05/25/46	03/01/2025	Paydown		0	0	17,418	16,124	0	(16,124)	0	(16,124)	0	0	0	0	0	668	05/25/2046	1.A
3136AT-HZ-0	FANNIE MAE SERIES 2016-55 CLASS SC 1.546% 08/25/46	03/25/2025	Paydown		0	0	14,886	16,969	0	(16,969)	0	(16,969)	0	0	0	0	0	319	08/25/2046	1.A
3136AT-VW-1	FANNIE MAE SERIES 2016-62 CLASS GS 1.646% 09/25/46	03/25/2025	Paydown		0	0	6,827	8,179	0	(8,179)	0	(8,179)	0	0	0	0	0	322	09/25/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
3136AU-AT-8	FANNIE MAE SERIES 2016-82 CLASS SH 1.646% 11/25/46	03/25/2025	Paydown		0	0	84,520	99,018	0	(99,018)	0	(99,018)	0	0	0	0	0	3,287	11/25/2046	1.A
3136AU-DM-0	FANNIE MAE SERIES 2016-83 CLASS BS 1.646% 11/25/46	03/25/2025	Paydown		0	0	24,329	29,702	0	(29,702)	0	(29,702)	0	0	0	0	0	1,055	11/25/2046	1.A
3136AU-HU-8	FANNIE MAE SERIES 2016-79 CLASS SA 1.646% 11/25/46	03/25/2025	Paydown		0	0	148,418	174,003	0	(174,003)	0	(174,003)	0	0	0	0	0	5,770	11/25/2046	1.A
3136AU-MG-3	FANNIE MAE SERIES 2016-90 CLASS SA 1.646% 12/25/46	03/25/2025	Paydown		0	0	10,414	12,329	0	(12,329)	0	(12,329)	0	0	0	0	0	490	12/25/2046	1.A
3136B0-QX-7	FANNIE MAE SERIES 2017-109 CLASS IO 4.000% 01/25/38	03/01/2025	Paydown		0	0	29,972	24,262	0	(24,262)	0	(24,262)	0	0	0	0	0	1,489	01/25/2038	1.A
3136B4-FN-3	FANNIE MAE SERIES 2019-14 CLASS SA 1.646% 04/25/49	03/25/2025	Paydown		0	0	19,970	24,186	0	(24,186)	0	(24,186)	0	0	0	0	0	778	04/25/2049	1.A
3136B4-PQ-5	FANNIE MAE SERIES 2019-18 CLASS SE 1.696% 05/25/49	03/25/2025	Paydown		0	0	33,760	39,794	0	(39,794)	0	(39,794)	0	0	0	0	0	1,657	05/25/2049	1.A
3136B4-RX-8	FANNIE MAE SERIES 2019-24 CLASS BS 1.646% 05/25/49	03/25/2025	Paydown		0	0	27,479	33,275	0	(33,275)	0	(33,275)	0	0	0	0	0	1,146	05/25/2049	1.A
3136B5-GM-1	FANNIE MAE SERIES 2019-35 CLASS SE 1.700% 07/25/49	03/25/2025	Paydown		0	0	98,279	115,670	0	(115,670)	0	(115,670)	0	0	0	0	0	4,037	07/25/2049	1.A
3136B6-LA-9	FANNIE MAE SERIES 2019-59 CLASS SA 1.596% 10/25/49	03/25/2025	Paydown		0	0	47,053	56,796	0	(56,796)	0	(56,796)	0	0	0	0	0	1,880	10/25/2049	1.A
3136BA-HR-8	FANNIE MAE SERIES 2020-34 CLASS IB 5.000% 06/25/50	03/01/2025	Paydown		0	0	17,496	16,859	0	(16,859)	0	(16,859)	0	0	0	0	0	523	06/25/2050	1.A
3136BB-FF-4	FANNIE MAE SERIES 2020-52 CLASS IA 5.500% 08/25/48	03/01/2025	Paydown		0	0	126,181	106,229	0	(106,229)	0	(106,229)	0	0	0	0	0	6,371	08/25/2048	1.A
3136BC-JA-9	FANNIE MAE SERIES 2020-75 CLASS YI 4.000% 11/25/50	03/01/2025	Paydown		0	0	63,522	61,741	0	(61,741)	0	(61,741)	0	0	0	0	0	2,194	11/25/2050	1.A
3136BD-NA-2	FANNIE MAE SERIES 2020-94 CLASS GI 3.500% 01/25/51	03/01/2025	Paydown		0	0	130,412	141,018	0	(141,018)	0	(141,018)	0	0	0	0	0	5,573	01/25/2051	1.A
3136BH-UU-1	FANNIE MAE SERIES 2021-33 CLASS DI 3.500% 06/25/41	03/01/2025	Paydown		0	0	41,392	36,397	0	(36,397)	0	(36,397)	0	0	0	0	0	1,718	06/25/2041	1.A
3136BJ-X3-4	FANNIE MAE SERIES 2021-75 CLASS ID 4.000% 11/25/51	03/01/2025	Paydown		0	0	85,448	84,009	0	(84,009)	0	(84,009)	0	0	0	0	0	1,987	11/25/2051	1.A
3136BL-4E-7	FANNIE MAE SERIES 2022-10 CLASS SB 1.360% 05/25/58	03/25/2025	Paydown		0	0	173,376	200,791	0	(200,791)	0	(200,791)	0	0	0	0	0	4,907	05/25/2058	1.A
3136BM-3Y-2	FANNIE MAE SERIES 2022-33 CLASS SA 1.260% 09/25/38	03/25/2025	Paydown		0	0	51,267	65,565	0	(65,565)	0	(65,565)	0	0	0	0	0	2,435	09/25/2038	1.A
3136BN-H9-0	FANNIE MAE SERIES 2022-50 CLASS SB 1.660% 03/25/41	03/25/2025	Paydown		0	0	98,985	98,985	0	(98,985)	0	(98,985)	0	0	0	0	0	3,303	03/25/2041	1.A
3136BN-LT-1	FANNIE MAE SERIES 2022-37 CLASS SA 144A 1.760% 07/25/52	03/25/2025	Paydown		0	0	146,486	170,897	0	(170,897)	0	(170,897)	0	0	0	0	0	6,648	07/25/2052	1.A
3136BR-SP-3	FANNIE MAE SERIES 2024-23 CLASS FA 5.440% 05/25/54	03/25/2025	Paydown		213,701	213,701	213,834	213,266	0	434	0	434	0	213,701	0	0	0	1,808	05/25/2054	1.A
3136BS-SF-3	FANNIE MAE SERIES 2024-54 CLASS FE 5.440% 08/25/54	03/25/2025	Paydown		990,543	990,543	990,543	988,241	0	2,302	0	2,302	0	990,543	0	0	0	7,989	08/25/2054	1.A
3136FA-RT-9	FANNIE MAE STRIP SERIES 327 CLASS 1 0.000% 09/25/32	03/01/2025	Paydown		24,744	24,744	22,432	22,929	0	1,815	0	1,815	0	24,744	0	0	0	0	09/25/2032	1.A
3136FC-A6-3	FANNIE MAE STRIP SERIES 366 CLASS 8 5.000% 10/25/35	03/01/2025	Paydown		0	0	2,471	2,124	0	(2,124)	0	(2,124)	0	0	0	0	0	112	10/25/2035	1.A
3136FC-QN-9	FANNIE MAE STRIP SERIES 356 CLASS 18 6.000% 12/25/34	03/01/2025	Paydown		0	0	1,007	905	0	(905)	0	(905)	0	0	0	0	0	96	12/25/2034	1.A
3136FC-T2-2	FANNIE MAE STRIP SERIES 372 CLASS 1 0.000% 08/25/36	03/01/2025	Paydown		5,809	5,809	5,124	5,224	0	585	0	585	0	5,809	0	0	0	0	08/25/2036	1.A

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136FC-ZJ-8	FANNIE MAE STRIP SERIES 365 CLASS 9 5.500% 01/25/36	03/01/2025	Paydown		0	0	1,131	956	0	(956)	0	(956)	0	0	0	0	0	52	01/25/2036	1.A
3136FE-AA-0	FANNIE MAE STRIP SERIES 370 CLASS 1 0.000% 06/25/36	03/01/2025	Paydown		45,152	45,152	40,237	40,943	0	4,209	0	4,209	0	45,152	0	0	0	0	06/25/2036	1.A
31371L-KY-4	FNMA POOL 255111 5.500% 03/01/34	03/01/2025	Paydown		1,395	1,395	1,374	1,378	0	17	0	17	0	1,395	0	0	0	14	03/01/2034	1.A
31371M-JF-5	FNMA POOL 255962 5.500% 10/01/35	03/01/2025	Paydown		569	569	556	558	0	11	0	11	0	569	0	0	0	5	10/01/2035	1.A
3137A0-U3-7	FREDDIE MAC SERIES 3709 CLASS PO 0.000% 08/15/40	03/01/2025	Paydown		3,619	3,619	2,466	2,476	0	1,143	0	1,143	0	3,619	0	0	0	0	08/15/2040	1.A
3137A2-X4-8	FREDDIE MAC SERIES 3752 CLASS VS 1.067% 11/15/40	03/01/2025	Paydown		20,559	20,559	18,551	19,476	0	1,083	0	1,083	0	20,559	0	0	0	11	11/15/2040	1.A
3137A4-LJ-4	FREDDIE MAC SERIES 3770 CLASS GA 4.500% 10/15/40	03/01/2025	Paydown		13,420	13,420	14,802	14,357	0	(937)	0	(937)	0	13,420	0	0	0	102	10/15/2040	1.A
3137A5-AY-0	FREDDIE MAC SERIES 3797 CLASS S 1.987% 01/15/41	03/15/2025	Paydown		0	0	2,389	2,777	0	(2,777)	0	(2,777)	0	0	0	0	0	120	01/15/2041	1.A
3137A5-AZ-7	FREDDIE MAC SERIES 3797 CLASS SA 2.017% 01/15/41	03/15/2025	Paydown		0	0	947	1,129	0	(1,129)	0	(1,129)	0	0	0	0	0	35	01/15/2041	1.A
3137A6-AT-9	FREDDIE MAC SERIES 3798 CLASS SG 2.026% 01/15/41	03/15/2025	Paydown		0	0	4,276	4,881	0	(4,881)	0	(4,881)	0	0	0	0	0	163	01/15/2041	1.A
3137AA-M2-6	FREDDIE MAC SERIES 3859 CLASS JB 5.000% 05/15/41	03/01/2025	Paydown		16,112	16,112	17,693	17,401	0	(1,289)	0	(1,289)	0	16,112	0	0	0	136	05/15/2041	1.A
3137AC-Q6-9	FREDDIE MAC SERIES 3886 CLASS AS 1.457% 07/15/41	03/15/2025	Paydown		0	0	2,604	2,824	0	(2,824)	0	(2,824)	0	0	0	0	0	98	07/15/2041	1.A
3137AG-AN-0	FREDDIE MAC SERIES 3934 CLASS SA 1.936% 07/15/41	03/15/2025	Paydown		0	0	7,798	8,930	0	(8,930)	0	(8,930)	0	0	0	0	0	250	07/15/2041	1.A
3137AJ-BC-7	FREDDIE MAC SERIES 3958 CLASS AS 2.086% 11/15/41	03/15/2025	Paydown		0	0	7,465	8,547	0	(8,547)	0	(8,547)	0	0	0	0	0	260	11/15/2041	1.A
3137AK-5F-4	FREDDIE MAC SERIES 3975 CLASS IC 5.500% 06/15/41	03/01/2025	Paydown		0	0	4,821	3,811	0	(3,811)	0	(3,811)	0	0	0	0	0	224	06/15/2041	1.A
3137AL-H7-7	FREDDIE MAC SERIES 3998 CLASS CS 2.036% 02/15/42	03/15/2025	Paydown		0	0	11,117	12,398	0	(12,398)	0	(12,398)	0	0	0	0	0	351	02/15/2042	1.A
3137AP-DV-9	FREDDIE MAC SERIES 4028 CLASS SN 2.187% 02/15/32	03/17/2025	Paydown		0	0	8,549	9,089	0	(9,089)	0	(9,089)	0	0	0	0	0	696	02/15/2032	1.A
3137AQ-7H-5	FREDDIE MAC SERIES 4040 CLASS TO 0.000% 03/15/37	03/01/2025	Paydown		30,490	30,490	26,681	27,088	0	3,402	0	3,402	0	30,490	0	0	0	0	03/15/2037	1.A
3137AQ-UP-1	FREDDIE MAC SERIES 4048 CLASS HE 4.000% 05/15/42	03/01/2025	Paydown		76,440	76,440	82,890	81,167	0	(4,727)	0	(4,727)	0	76,440	0	0	0	614	05/15/2042	1.A
3137AR-U8-7	FREDDIE MAC SERIES 4086 CLASS ST 1.536% 07/15/42	03/15/2025	Paydown		0	0	4,878	5,403	0	(5,403)	0	(5,403)	0	0	0	0	0	150	07/15/2042	1.A
3137AS-5L-4	FREDDIE MAC SERIES 4087 CLASS SD 1.086% 07/15/42	03/15/2025	Paydown		0	0	6,508	8,448	0	(8,448)	0	(8,448)	0	0	0	0	0	222	07/15/2042	1.A
3137AT-7E-6	FREDDIE MAE SERIES 4098 CLASS PI 4.000% 04/15/42	03/01/2025	Paydown		0	0	17,971	16,813	0	(16,813)	0	(16,813)	0	0	0	0	0	814	04/15/2042	1.A
3137AT-LS-9	FREDDIE MAE SERIES 4097 CLASS KS 1.737% 09/15/31	03/15/2025	Paydown		0	0	2,057	2,267	0	(2,267)	0	(2,267)	0	0	0	0	0	524	09/15/2031	1.A
3137AU-B3-2	FREDDIE MAC SERIES 4103 CLASS SN 1.587% 09/15/42	03/15/2025	Paydown		0	0	8,076	9,646	0	(9,646)	0	(9,646)	0	0	0	0	0	177	09/15/2042	1.A
3137AW-YE-9	FREDDIE MAC SERIES 4139 CLASS SA 1.686% 12/15/42	03/15/2025	Paydown		0	0	7,563	8,950	0	(8,950)	0	(8,950)	0	0	0	0	0	232	12/15/2042	1.A
3137B0-N9-1	FREDDIE MAC SERIES 4176 CLASS CI 3.500% 03/15/28	03/01/2025	Paydown		0	0	4,063	1,167	0	(1,167)	0	(1,167)	0	0	0	0	0	465	03/15/2028	1.A
3137B3-WH-7	FREDDIE MAC SERIES 4245 CLASS AS 1.536% 08/15/43	03/15/2025	Paydown		0	0	6,943	7,993	0	(7,993)	0	(7,993)	0	0	0	0	0	161	08/15/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137B5-FW-8	FREDDIE MAC SERIES 4255 CLASS CS 1.637% 05/15/35	03/15/2025	Paydown		0	0	38,443	46,354	0	(46,354)	0	(46,354)	0	0	0	0	0	1,905	05/15/2035	1.A
3137B6-V3-2	FREDDIE MAC SERIES 4286 CLASS SN 1.536% 12/15/43	03/15/2025	Paydown		0	0	6,865	8,064	0	(8,064)	0	(8,064)	0	0	0	0	0	165	12/15/2043	1.A
3137B6-YQ-8	FREDDIE MAC SERIES 4287 CLASS GY 3.000% 12/15/43	03/01/2025	Paydown		65,545	65,545	61,847	62,716	0	2,829	0	2,829	0	65,545	0	0	0	329	12/15/2043	1.A
3137B7-BP-3	FREDDIE MAC SERIES 4296 CLASS CS 0.974% 07/15/36	03/15/2025	Paydown		12,764	12,764	12,705	13,154	0	(390)	0	(390)	0	12,764	0	0	0	3	07/15/2036	1.A
3137B7-MD-8	FREDDIE MAC SERIES 4297 CLASS VS 0.000% 07/15/39	03/15/2025	Paydown		40,389	40,389	37,930	39,439	0	951	0	951	0	40,389	0	0	0	0	07/15/2039	1.A
3137BB-2P-4	FREDDIE MAC SERIES 4338 CLASS ZX 4.250% 05/15/44	03/01/2025	Paydown		214,433	214,433	233,343	230,306	0	(15,873)	0	(15,873)	0	214,433	0	0	0	1,393	05/15/2044	1.A
3137BF-DA-6	FREDDIE MAC SERIES 4408 CLASS SA 0.975% 01/15/41	03/15/2025	Paydown		7,919	7,919	7,960	8,212	0	(293)	0	(293)	0	7,919	0	0	0	9	01/15/2041	1.A
3137BJ-5H-2	FREDDIE MAC SERIES 4476 CLASS IL 6.000% 05/15/37	03/01/2025	Paydown		0	0	28,798	24,557	0	(24,557)	0	(24,557)	0	0	0	0	0	1,424	05/15/2037	1.A
3137BJ-Q5-5	FREDDIE MAC SERIES 4485 CLASS SA 1.687% 06/15/45	03/15/2025	Paydown		0	0	15,294	17,862	0	(17,862)	0	(17,862)	0	0	0	0	0	339	06/15/2045	1.A
3137BP-NT-2	FREDDIE MAC SERIES 4580 CLASS SH 1.637% 05/15/46	03/15/2025	Paydown		0	0	34,409	37,106	0	(37,106)	0	(37,106)	0	0	0	0	0	1,252	05/15/2046	1.A
3137BR-S8-9	FREDDIE MAC SERIES 4612 CLASS KZ 2.500% 09/15/46	03/15/2025	Paydown		83,080	83,080	74,193	75,334	0	7,746	0	7,746	0	83,080	0	0	0	324	09/15/2046	1.A
3137F7-HE-8	FREDDIE MAC SERIES 5052 CLASS IO 3.500% 12/25/50	03/01/2025	Paydown		0	0	57,103	54,659	0	(54,659)	0	(54,659)	0	0	0	0	0	1,954	12/25/2050	1.A
3137F9-3U-3	FREDDIE MAC SERIES 5077 CLASS DI 3.500% 02/25/51	01/01/2025	Paydown		0	0	74,014	71,314	0	(71,314)	0	(71,314)	0	0	0	0	0	1,214	02/25/2051	1.A
3137F9-3U-3	FREDDIE MAC SERIES 5077 CLASS DI 3.500% 02/25/51	01/29/2025	1350_100_WRETOALIC		9,656,084	0	9,139,978	8,806,474	0	(9,666)	0	(9,666)	0	8,796,808	0	859,276	859,276	284,855	02/25/2051	1.A
3137FD-B8-4	FREDDIE MAC SERIES 4751 CLASS SB 1.787% 01/15/39	03/15/2025	Paydown		0	0	32,126	38,489	0	(38,489)	0	(38,489)	0	0	0	0	0	1,800	01/15/2039	1.A
3137FF-RC-3	FREDDIE MAC SERIES 5083 CLASS LI 3.500% 08/25/49	03/01/2025	Paydown		0	0	228,018	224,696	0	(224,696)	0	(224,696)	0	0	0	0	0	7,212	08/25/2049	1.A
3137FK-AV-8	FREDDIE MAC SERIES 4851 CLASS MS 1.637% 08/15/57	03/15/2025	Paydown		0	0	44,235	51,266	0	(51,266)	0	(51,266)	0	0	0	0	0	1,036	08/15/2057	1.A
3137FK-T5-5	FREDDIE MAC SERIES 4853 CLASS SG 1.637% 04/15/38	03/15/2025	Paydown		0	0	19,388	23,027	0	(23,027)	0	(23,027)	0	0	0	0	0	912	04/15/2038	1.A
3137FU-4W-1	FREDDIE MAC SERIES 4993 CLASS AI 144A 4.000% 07/25/40	03/01/2025	Paydown		0	0	47,017	40,872	0	(40,872)	0	(40,872)	0	0	0	0	0	2,005	07/25/2040	1.A
3137GA-DJ-3	FREDDIE MAC SERIES 3721 CLASS SB 1.537% 09/15/40	03/15/2025	Paydown		0	0	15,378	18,256	0	(18,256)	0	(18,256)	0	0	0	0	0	626	09/15/2040	1.A
3137H0-JE-9	FREDDIE MAC SERIES 5116 CLASS BI 4.000% 01/25/50	03/01/2025	Paydown		0	0	98,778	97,955	0	(97,955)	0	(97,955)	0	0	0	0	0	3,099	01/25/2050	1.A
3137H1-AX-4	FREDDIE MAC SERIES 5122 CLASS IY 3.500% 07/25/51	03/01/2025	Paydown		0	0	77,213	72,517	0	(72,517)	0	(72,517)	0	0	0	0	0	2,789	07/25/2051	1.A
3137H1-FH-4	FREDDIE MAC SERIES 5127 CLASS MI 3.000% 07/25/51	03/01/2025	Paydown		0	0	58,320	58,680	0	(58,680)	0	(58,680)	0	0	0	0	0	1,762	07/25/2051	1.A
3137H4-MG-2	FREDDIE MAC SERIES 5174 CLASS NI 3.500% 12/25/51	03/01/2025	Paydown		0	0	126,586	127,899	0	(127,899)	0	(127,899)	0	0	0	0	0	3,608	12/25/2051	1.A
3137H6-SQ-9	FREDDIE MAC SERIES 5217 CLASS CI 6.000% 07/25/49	03/01/2025	Paydown		0	0	204,906	177,496	0	(177,496)	0	(177,496)	0	0	0	0	0	9,066	07/25/2049	1.A
3137HD-YA-2	FREDDIE MAC SERIES 5440 CLASS FH 5.440% 07/25/54	03/25/2025	Paydown		734,332	734,332	734,332	732,833	0	1,499	0	1,499	0	734,332	0	0	0	6,337	07/25/2054	1.A
3138AH-6L-5	FNMA POOL AI4474 5.000% 07/01/41	03/01/2025	Paydown		1,731	1,731	1,846	1,846	0	(116)	0	(116)	0	1,731	0	0	0	14	07/01/2041	1.A
3138AL-PG-6	FNMA POOL AI6722 4.500% 07/01/41	03/01/2025	Paydown		579	579	600	600	0	(21)	0	(21)	0	579	0	0	0	4	07/01/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138EN-S8-3	FNMA POOL AL5942 5.000% 07/01/44	03/01/2025	Paydown		162,307	162,307	173,668	173,668	0	(11,361)	0	(11,361)	0	162,307	0	0	0	1,343	07/01/2044	1.A
3138WF-CS-3	FNMA POOL AS5480 4.500% 07/01/45	03/01/2025	Paydown		40,277	40,277	44,651	44,651	0	(4,374)	0	(4,374)	0	40,277	0	0	0	306	07/01/2045	1.A
31392B-2K-1	FANNIE MAE SERIES 2002-7 CLASS SB 4.146% 02/25/28	03/25/2025	Paydown		0	0	132	111	0	(111)	0	(111)	0	0	0	0	0	23	02/25/2028	1.A
31392B-6S-0	FANNIE MAE SERIES 2002-10 CLASS QT 6.881% 10/25/31	03/25/2025	Paydown		2,580	2,580	1,689	1,870	0	710	0	710	0	2,580	0	0	0	29	10/25/2031	1.A
31392B-GW-0	FANNIE MAE SERIES 2001-72 CLASS NZ 6.000% 12/25/31	03/01/2025	Paydown		3,229	3,229	3,786	3,655	0	(425)	0	(425)	0	3,229	0	0	0	31	12/25/2031	1.A
31392B-MM-5	FANNIE MAE SERIES 2001-79 CLASS BA 7.000% 03/25/45	03/01/2025	Paydown		11,421	11,421	11,443	11,436	0	(15)	0	(15)	0	11,421	0	0	0	125	03/25/2045	1.A
31392C-AX-2	FANNIE MAE SERIES 2002-14 CLASS IO 0.301% 01/25/42	03/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	195	01/25/2042	1.A
31392C-P9-9	FANNIE MAE SERIES 2002-34 CLASS S 3.596% 05/25/32	03/25/2025	Paydown		0	0	83	43	0	(43)	0	(43)	0	0	0	0	0	15	05/25/2032	1.A
31392C-RB-2	FANNIE MAE SERIES 2002-21 CLASS SD 3.646% 04/25/32	03/25/2025	Paydown		0	0	300	208	0	(208)	0	(208)	0	0	0	0	0	45	04/25/2032	1.A
31392E-D3-1	FANNIE MAE SERIES 2002-63 CLASS SN 3.546% 10/25/32	03/25/2025	Paydown		0	0	279	316	0	(316)	0	(316)	0	0	0	0	0	32	10/25/2032	1.A
31392E-GM-6	FANNIE MAE SERIES 2002-52 CLASS S 3.646% 09/25/32	03/25/2025	Paydown		0	0	201	176	0	(176)	0	(176)	0	0	0	0	0	44	09/25/2032	1.A
31392E-NB-2	FANNIE MAE SERIES 2002-58 CLASS SW 3.646% 09/25/32	03/25/2025	Paydown		0	0	91	57	0	(57)	0	(57)	0	0	0	0	0	41	09/25/2032	1.A
31392E-SQ-4	FANNIE MAE WHOLE LOAN SERIES 2002-W9 CLASS IO 0.925% 08/25/42	03/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	256	08/25/2042	1.A
31392E-TZ-3	FANNIE MAE SERIES 2002-59 CLASS CS 3.546% 09/25/32	03/25/2025	Paydown		0	0	152	170	0	(170)	0	(170)	0	0	0	0	0	17	09/25/2032	1.A
31392E-VX-5	FANNIE MAE SERIES 2002-60 CLASS X1 0.502% 02/25/44	03/01/2025	Paydown		0	0	505	254	0	(254)	0	(254)	0	0	0	0	0	145	02/25/2044	1.A
31392G-EF-8	FANNIE MAE SERIES 2002-90 CLASS ST 1.000% 08/25/32	03/25/2025	Paydown		0	0	138	109	0	(109)	0	(109)	0	0	0	0	0	9	08/25/2032	1.A
31392M-GR-7	FREDDIE MAC STRUCT PASS THROUG SERIES T-43 CLASS IO 0.250% 08/25/32	02/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	13	08/25/2032	1.A
31392M-U4-2	FREDDIE MAC SERIES 2463 CLASS Z 6.000% 06/15/32	03/01/2025	Paydown		6,909	6,909	7,196	7,134	0	(225)	0	(225)	0	6,909	0	0	0	68	06/15/2032	1.A
31392P-5R-2	FREDDIE MAC SERIES 2458 CLASS SE 3.537% 01/15/32	03/15/2025	Paydown		0	0	47	52	0	(52)	0	(52)	0	0	0	0	0	5	01/15/2032	1.A
31393C-ZC-0	FANNIE MAE SERIES 2003-46 CLASS T 6.000% 06/25/33	03/01/2025	Paydown		1,784	1,784	2,128	2,043	0	(259)	0	(259)	0	1,784	0	0	0	18	06/25/2033	1.A
31393D-NX-5	FANNIE MAE SERIES 2003-67 CLASS WA 9.596% 01/25/32	03/25/2025	Paydown		2,755	2,755	3,605	3,473	0	(717)	0	(717)	0	2,755	0	0	0	46	01/25/2032	1.A
31393E-5D-7	FANNIE MAE SERIES 2003-87 CLASS SL 4.646% 07/25/33	03/25/2025	Paydown		5,483	5,483	5,983	5,911	0	(428)	0	(428)	0	5,483	0	0	0	44	07/25/2033	1.A
31393E-KS-7	FANNIE MAE SERIES 2003-71 CLASS DS 1.513% 08/25/33	03/01/2025	Paydown		23,338	23,338	21,212	22,219	0	1,118	0	1,118	0	23,338	0	0	0	52	08/25/2033	1.A
31393L-ED-1	FREDDIE MAC SERIES 2577 CLASS SN 0.550% 02/15/33	03/15/2025	Paydown		0	0	128	114	0	(114)	0	(114)	0	0	0	0	0	10	02/15/2033	1.A
31393T-4S-2	FANNIE MAE SERIES 2003-116 CLASS S 5.193% 11/25/33	03/25/2025	Paydown		3,411	3,411	2,743	3,027	0	384	0	384	0	3,411	0	0	0	31	11/25/2033	1.A
31393U-CF-8	FANNIE MAE SERIES 2003-126 CLASS IB 0.050% 12/25/33	03/25/2025	Paydown		0	0	203	164	0	(164)	0	(164)	0	0	0	0	0	12	12/25/2033	1.A
31393Y-D6-9	FANNIE MAE SERIES 2004-47 CLASS UI 5.500% 06/25/34	03/01/2025	Paydown		0	0	82	74	0	(74)	0	(74)	0	0	0	0	0	12	06/25/2034	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
31393Y-EY-7	FANNIE MAE SERIES 2004-28 CLASS QM 2.696% 01/25/34	03/25/2025	Paydown		0	0	832	832	0	(832)	0	(832)	0	0	0	0	0	288	01/25/2034	1.A
31393Y-Q4-0	FANNIE MAE SERIES 2004-46 CLASS ST 1.150% 05/25/34	03/25/2025	Paydown		0	0	3,543	2,674	0	(2,674)	0	(2,674)	0	0	0	0	0	245	05/25/2034	1.A
31393Y-TH-8	FANNIE MAE SERIES 2004-43 CLASS S 5.145% 06/25/34	03/25/2025	Paydown		3,097	3,097	1,786	1,942	0	1,155	0	1,155	0	3,097	0	0	0	25	06/25/2034	1.A
31394A-E4-4	FANNIE MAE SERIES 2004-69 CLASS IP 5.000% 12/25/33	03/01/2025	Paydown		0	0	166	137	0	(137)	0	(137)	0	0	0	0	0	12	12/25/2033	1.A
31394A-J7-2	FANNIE MAE SERIES 2004-66 CLASS XA 5.000% 09/25/34	03/01/2025	Paydown		0	0	1,100	841	0	(841)	0	(841)	0	0	0	0	0	66	09/25/2034	1.A
31394A-NQ-5	FANNIE MAE SERIES 2004-63 CLASS TI 5.000% 08/25/34	03/01/2025	Paydown		0	0	625	512	0	(512)	0	(512)	0	0	0	0	0	47	08/25/2034	1.A
31394A-NR-3	FANNIE MAE SERIES 2004-63 CLASS BI 5.000% 08/25/34	03/01/2025	Paydown		0	0	891	699	0	(699)	0	(699)	0	0	0	0	0	57	08/25/2034	1.A
31394A-ZQ-2	FANNIE MAE SERIES 2004-71 CLASS TI 5.000% 04/25/34	03/01/2025	Paydown		0	0	828	673	0	(673)	0	(673)	0	0	0	0	0	58	04/25/2034	1.A
31394A-ZS-8	FANNIE MAE SERIES 2004-71 CLASS UI 5.000% 02/25/34	03/01/2025	Paydown		0	0	1,193	960	0	(960)	0	(960)	0	0	0	0	0	82	02/25/2034	1.A
31394C-5T-5	FANNIE MAE SERIES 2005-30 CLASS SP 4.293% 11/25/33	03/25/2025	Paydown		10,706	10,706	6,632	7,784	0	2,922	0	2,922	0	10,706	0	0	0	63	11/25/2033	1.A
31394C-JG-8	FANNIE MAE SERIES 2005-19 CLASS SA 2.296% 03/25/35	03/25/2025	Paydown		0	0	2,070	2,070	0	(2,070)	0	(2,070)	0	0	0	0	0	118	03/25/2035	1.A
31394D-FH-8	FANNIE MAE SERIES 2005-29 CLASS SD 2.296% 04/25/35	03/25/2025	Paydown		0	0	468	468	0	(468)	0	(468)	0	0	0	0	0	33	04/25/2035	1.A
31394E-ST-6	FANNIE MAE SERIES 2005-59 CLASS UA 3.257% 07/25/35	03/25/2025	Paydown		13,214	13,214	11,946	13,011	0	203	0	203	0	13,214	0	0	0	66	07/25/2035	1.A
31394F-4L-6	FANNIE MAE SERIES 2005-93 CLASS SH 4.487% 10/25/35	03/25/2025	Paydown		2,578	2,578	981	1,310	0	1,268	0	1,268	0	2,578	0	0	0	21	10/25/2035	1.A
31394F-DT-9	FANNIE MAE SERIES 2005-74 CLASS DM 8.053% 07/25/35	03/25/2025	Paydown		33,555	33,555	33,725	34,296	0	(741)	0	(741)	0	33,555	0	0	0	423	07/25/2035	1.A
31394F-DV-4	FANNIE MAE SERIES 2005-74 CLASS DI 1.546% 07/25/35	03/25/2025	Paydown		0	0	328	328	0	(328)	0	(328)	0	0	0	0	0	22	07/25/2035	1.A
31394F-WB-7	FANNIE MAE SERIES 2005-90 CLASS AS 2.246% 10/25/35	03/25/2025	Paydown		0	0	2,012	2,012	0	(2,012)	0	(2,012)	0	0	0	0	0	83	10/25/2035	1.A
31394K-KV-5	FREDDIE MAC SERIES 2682 CLASS SB 5.734% 10/15/33	03/15/2025	Paydown		4,160	4,160	2,317	2,592	0	1,568	0	1,568	0	4,160	0	0	0	39	10/15/2033	1.A
31394U-HT-2	FANNIE MAE SERIES 2005-102 CLASS DS 7.552% 11/25/35	03/25/2025	Paydown		264	264	0	0	0	264	0	264	0	264	0	0	0	3	11/25/2035	1.A
31394U-QF-2	FANNIE MAE SERIES 2005-100 CLASS S 2.251% 11/25/35	03/25/2025	Paydown		0	0	4,545	5,116	0	(5,116)	0	(5,116)	0	0	0	0	0	287	11/25/2035	1.A
31394V-EU-0	FANNIE MAE SERIES 2005-122 CLASS SV 7.512% 11/25/35	03/25/2025	Paydown		26,719	26,719	26,374	26,957	0	(237)	0	(237)	0	26,719	0	0	0	317	11/25/2035	1.A
31394V-EV-8	FANNIE MAE SERIES 2005-122 CLASS SW 2.146% 11/25/35	03/25/2025	Paydown		0	0	331	285	0	(285)	0	(285)	0	0	0	0	0	99	11/25/2035	1.A
31394V-JJ-0	FANNIE MAE SERIES 2005-114 CLASS SP 7.332% 01/25/36	03/25/2025	Paydown		2,357	2,357	1,946	2,101	0	257	0	257	0	2,357	0	0	0	27	01/25/2036	1.A
31394V-KK-5	FANNIE MAE SERIES 2005-120 CLASS IL 2.026% 01/25/36	03/25/2025	Paydown		0	0	310	398	0	(398)	0	(398)	0	0	0	0	0	38	01/25/2036	1.A
31394V-V5-6	FANNIE MAE SERIES 2006-8 CLASS HK 0.000% 03/25/36	03/01/2025	Paydown		15,931	15,931	14,711	14,921	0	1,010	0	1,010	0	15,931	0	0	0	0	03/25/2036	1.A
31394V-Z6-0	FANNIE MAE SERIES 2006-8 CLASS NS 1.670% 03/25/36	03/25/2025	Paydown		0	0	420	1,220	0	(1,220)	0	(1,220)	0	0	0	0	0	48	03/25/2036	1.A

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31394X-DP-8	FREDDIE MAC SERIES 2781 CLASS SA 5.375% 04/15/34	03/15/2025	Paydown		22,621	22,621	20,644	21,349	0	1,271	0	1,271	0	22,621	0	0	0	239	04/15/2034	1.A
31394Y-QJ-6	FREDDIE MAC SERIES 2802 CLASS SL 5.341% 04/15/32	03/15/2025	Paydown		3,780	3,780	2,765	2,987	0	793	0	793	0	3,780	0	0	0	33	04/15/2032	1.A
31394Y-VB-7	FREDDIE MAC SERIES 2795 CLASS ST 1.750% 12/15/32	03/15/2025	Paydown		0	0	2,323	1,790	0	(1,790)	0	(1,790)	0	0	0	0	0	111	12/15/2032	1.A
31395A-JY-2	FANNIE MAE SERIES 2810 CLASS ME 5.500% 06/15/34	03/01/2025	Paydown		8,011	8,011	8,602	8,480	0	(469)	0	(469)	0	8,011	0	0	0	89	06/15/2034	1.A
31395B-TT-0	FANNIE MAE SERIES 2006-15 CLASS SP 2.251% 03/25/36	03/25/2025	Paydown		0	0	6,554	6,554	0	(6,554)	0	(6,554)	0	0	0	0	0	273	03/25/2036	1.A
31395B-VW-0	FANNIE MAE SERIES 2006-15 CLASS SB 7.552% 03/25/36	03/25/2025	Paydown		10,934	10,934	0	0	0	10,934	0	10,934	0	10,934	0	0	0	131	03/25/2036	1.A
31395C-SQ-5	FREDDIE MAC SERIES 2828 CLASS GF 8.500% 06/15/34	03/15/2025	Paydown		1,425	1,425	1,549	1,520	0	(94)	0	(94)	0	1,425	0	0	0	24	06/15/2034	1.A
31395C-Y5-4	FREDDIE MAC SERIES 2827 CLASS SH 6.748% 02/15/33	03/15/2025	Paydown		3,977	3,977	2,800	3,118	0	859	0	859	0	3,977	0	0	0	41	02/15/2033	1.A
31395D-AP-4	FANNIE MAE SERIES 2006-31 CLASS SX 2.251% 05/25/36	03/25/2025	Paydown		0	0	5,929	5,929	0	(5,929)	0	(5,929)	0	0	0	0	0	369	05/25/2036	1.A
31395D-PQ-6	FANNIE MAE SERIES 2006-36 CLASS SA 12.002% 05/25/36	03/25/2025	Paydown		139	139	0	0	0	139	0	139	0	139	0	0	0	3	05/25/2036	1.A
31395D-S4-2	FANNIE MAE SERIES 2006-512 CLASS SP 2.196% 03/25/36	03/25/2025	Paydown		0	0	1,139	1,139	0	(1,139)	0	(1,139)	0	0	0	0	0	154	03/25/2036	1.A
31395D-UE-7	FANNIE MAE SERIES 2006-50 CLASS IJ 2.146% 06/25/36	03/25/2025	Paydown		0	0	2,864	3,014	0	(3,014)	0	(3,014)	0	0	0	0	0	106	06/25/2036	1.A
31395D-UU-1	FANNIE MAE SERIES 2006-50 CLASS KS 7.870% 06/25/36	03/25/2025	Paydown		2,421	2,421	1,529	1,680	0	742	0	742	0	2,421	0	0	0	25	06/25/2036	1.A
31395K-V9-1	FREDDIE MAC SERIES 2906 CLASS SN 7.389% 12/15/34	03/15/2025	Paydown		9,920	9,920	6,116	6,494	0	3,427	0	3,427	0	9,920	0	0	0	114	12/15/2034	1.A
31395M-CV-9	FREDDIE MAC SERIES 2934 CLASS EJ 5.000% 09/15/34	03/01/2025	Paydown		10,355	10,355	11,364	11,195	0	(840)	0	(840)	0	10,355	0	0	0	83	09/15/2034	1.A
31395M-U3-1	FREDDIE MAC SERIES 2922 CLASS IA 6.000% 02/15/35	03/01/2025	Paydown		0	0	733	733	0	(733)	0	(733)	0	0	0	0	0	48	02/15/2035	1.A
31395N-6U-6	FANNIE MAE SERIES 2006-62 CLASS ST 7.000% 04/25/36	03/25/2025	Paydown		4,468	4,468	5,076	4,945	0	(477)	0	(477)	0	4,468	0	0	0	52	04/25/2036	1.A
31395N-AP-2	FANNIE MAE SERIES 2006-44 CLASS PO 0.000% 06/25/36	03/01/2025	Paydown		1,074	1,074	218	314	0	760	0	760	0	1,074	0	0	0	0	06/25/2036	1.A
31395N-BF-3	FANNIE MAE SERIES 2006-44 CLASS IS 2.146% 06/25/36	03/25/2025	Paydown		0	0	573	588	0	(588)	0	(588)	0	0	0	0	0	131	06/25/2036	1.A
31395N-XW-2	FANNIE MAE SERIES 2006-56 CLASS OG 0.000% 07/25/36	03/25/2025	Paydown		12,028	12,028	10,625	10,898	0	1,130	0	1,130	0	12,028	0	0	0	0	07/25/2036	1.A
31395N-XY-8	FANNIE MAE SERIES 2006-56 CLASS SG 2.121% 07/25/36	03/25/2025	Paydown		0	0	7,019	7,902	0	(7,902)	0	(7,902)	0	0	0	0	0	367	07/25/2036	1.A
31395Q-CP-3	FANNIE MAE STRIP SERIES 410 CLASS C 3.000% 04/25/27	03/01/2025	Paydown		0	0	12,164	4,547	0	(4,547)	0	(4,547)	0	0	0	0	0	1,288	04/25/2027	1.A
31395U-F6-3	FREDDIE MAC SERIES 2980 CLASS SL 2.237% 11/15/34	03/15/2025	Paydown		0	0	12,332	13,558	0	(13,558)	0	(13,558)	0	0	0	0	0	612	11/15/2034	1.A
31395U-NF-4	FREDDIE MAC SERIES 2979 CLASS SJ 7.526% 05/15/35	03/15/2025	Paydown		17,796	17,796	10,159	9,728	0	8,068	0	8,068	0	17,796	0	0	0	289	05/15/2035	1.A
31395W-A3-1	FREDDIE MAC SERIES 3001 CLASS HP 4.147% 05/15/35	03/15/2025	Paydown		16,643	16,643	16,771	17,984	0	(1,341)	0	(1,341)	0	16,643	0	0	0	107	05/15/2035	1.A
31395W-TB-3	FREDDIE MAC SERIES 3006 CLASS YS 6.831% 07/15/35	03/15/2025	Paydown		3,352	3,352	3,148	3,243	0	110	0	110	0	3,352	0	0	0	36	07/15/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
31396C-XS-4	FREDDIE MAC SERIES 3049 CLASS PS 5.465% 10/15/35	03/15/2025	Paydown		11,111	11,111	10,755	11,200	0	(90)	0	(90)	0	11,111	0	0	0	68	10/15/2035	1.A
31396F-NH-2	FREDDIE MAC SERIES 3074 CLASS OA 0.000% 11/15/35	03/01/2025	Paydown		15,865	15,865	12,163	12,989	0	2,875	0	2,875	0	15,865	0	0	0	0	11/15/2035	1.A
31396F-TX-1	FREDDIE MAC SERIES 3092 CLASS MS 7.390% 12/15/35	03/15/2025	Paydown		12,174	12,174	7,070	7,954	0	4,220	0	4,220	0	12,174	0	0	0	110	12/15/2035	1.A
31396G-CR-0	FREDDIE MAC SERIES 3084 CLASS BH 5.500% 12/15/35	03/01/2025	Paydown		16,102	16,102	18,090	17,967	0	(1,865)	0	(1,865)	0	16,102	0	0	0	126	12/15/2035	1.A
31396H-5C-9	FREDDIE MAC SERIES 3102 CLASS AS 7.611% 11/15/35	03/15/2025	Paydown		13,854	13,854	14,188	14,646	0	(791)	0	(791)	0	13,854	0	0	0	173	11/15/2035	1.A
31396H-H5-1	FREDDIE MAC SERIES 3114 CLASS IP 2.136% 02/15/36	03/15/2025	Paydown		0	0	146	162	0	(162)	0	(162)	0	0	0	0	0	27	02/15/2036	1.A
31396J-LJ-2	FREDDIE MAC SERIES 3122 CLASS PT 1.070% 03/15/36	03/15/2025	Paydown		0	0	1,030	878	0	(878)	0	(878)	0	0	0	0	0	76	03/15/2036	1.A
31396J-XL-4	FREDDIE MAC SERIES 3146 CLASS SA 2.187% 04/15/36	03/15/2025	Paydown		0	0	2,269	2,269	0	(2,269)	0	(2,269)	0	0	0	0	0	99	04/15/2036	1.A
31396K-4U-3	FANNIE MAE SERIES 2006-95 CLASS ST 2.151% 10/25/36	03/25/2025	Paydown		0	0	1,403	1,666	0	(1,666)	0	(1,666)	0	0	0	0	0	63	10/25/2036	1.A
31396K-JY-9	FANNIE MAE SERIES 2006-72 CLASS TN 2.746% 08/25/36	03/25/2025	Paydown		0	0	2,757	2,757	0	(2,757)	0	(2,757)	0	0	0	0	0	124	08/25/2036	1.A
31396K-N2-4	FANNIE MAE SERIES 2006-81 CLASS QS 2.190% 09/25/36	03/25/2025	Paydown		0	0	11,110	12,492	0	(12,492)	0	(12,492)	0	0	0	0	0	892	09/25/2036	1.A
31396L-3N-8	FANNIE MAE SERIES 2006-114 CLASS SE 1.420% 12/25/36	03/25/2025	Paydown		0	0	54	177	0	(177)	0	(177)	0	0	0	0	0	3	12/25/2036	1.A
31396L-AQ-3	FANNIE MAE SERIES 2006-99 CLASS AS 2.131% 10/25/36	03/25/2025	Paydown		0	0	6,860	7,702	0	(7,702)	0	(7,702)	0	0	0	0	0	247	10/25/2036	1.A
31396L-HY-9	FANNIE MAE SERIES 2006-101 CLASS SA 2.131% 10/25/36	03/25/2025	Paydown		0	0	4,503	5,037	0	(5,037)	0	(5,037)	0	0	0	0	0	203	10/25/2036	1.A
31396L-T3-4	FANNIE MAE SERIES 2006-115 CLASS IE 2.186% 12/25/36	03/25/2025	Paydown		0	0	1,417	1,530	0	(1,530)	0	(1,530)	0	0	0	0	0	84	12/25/2036	1.A
31396L-XH-8	FANNIE MAE SEREIS 2006-110 CLASS CX 2.216% 11/25/36	03/25/2025	Paydown		0	0	1,120	1,188	0	(1,188)	0	(1,188)	0	0	0	0	0	37	11/25/2036	1.A
31396N-7L-4	FREDDIE MAC SERIES 3138 CLASS SC 2.237% 04/15/36	03/15/2025	Paydown		0	0	1,147	1,225	0	(1,225)	0	(1,225)	0	0	0	0	0	175	04/15/2036	1.A
31396N-EP-7	FREDDIE MAC SERIES 3140 CLASS XO 0.000% 03/15/36	03/01/2025	Paydown		13,688	13,688	11,833	12,232	0	1,457	0	1,457	0	13,688	0	0	0	0	03/15/2036	1.A
31396P-2W-0	FANNIE MAE SERIES 2007-21 CLASS SA 1.946% 03/25/37	03/25/2025	Paydown		0	0	84	72	0	(72)	0	(72)	0	0	0	0	0	3	03/25/2037	1.A
31396P-3X-7	FANNIE MAE SERIES 2007-21 CLASS MO 0.000% 03/25/37	03/25/2025	Paydown		613	613	487	489	0	124	0	124	0	613	0	0	0	0	03/25/2037	1.A
31396P-5X-5	FANNIE MAE SERIES 2007-18 CLASS SB 2.296% 03/25/37	03/25/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	38	03/25/2037	1.A
31396Q-RH-4	FANNIE MAE SERIES 2009-59 CLASS HB 5.000% 08/25/39	03/01/2025	Paydown		4,214	4,214	4,633	4,542	0	(328)	0	(328)	0	4,214	0	0	0	37	08/25/2039	1.A
31396R-DF-1	FREDDIE MAC SERIES 3150 CLASS SA 2.187% 05/15/36	03/15/2025	Paydown		0	0	775	821	0	(821)	0	(821)	0	0	0	0	0	145	05/15/2036	1.A
31396R-J9-9	FREDDIE MAC SERIES 3149 CLASS SM 2.186% 05/15/36	03/15/2025	Paydown		0	0	6,390	7,477	0	(7,477)	0	(7,477)	0	0	0	0	0	240	05/15/2036	1.A
31396R-L2-1	FREDDIE MAC SERIES 3153 CLASS JS 10.778% 05/15/36	03/15/2025	Paydown		11,480	11,480	13,469	13,669	0	(2,189)	0	(2,189)	0	11,480	0	0	0	198	05/15/2036	1.A
31396U-WG-1	FREDDIE MAC SERIES 3184 CLASS CD 0.000% 11/15/35	03/01/2025	Paydown		5,547	5,547	4,034	4,475	0	1,072	0	1,072	0	5,547	0	0	0	0	11/15/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31396V-A5-7	FANNIE MAE WHOLE LOAN SERIES 2007-46 CLASS SD 1.996% 05/25/37	03/25/2025	Paydown		0	0	698	694	0	(694)	0	(694)	0	0	0	0	0	38	05/25/2037	1.A
31396V-GU-6	FANNIE MAE SERIES 2007-30 CLASS LI 1.986% 04/25/37	03/25/2025	Paydown		0	0	19,788	22,428	0	(22,428)	0	(22,428)	0	0	0	0	0	659	04/25/2037	1.A
31396V-LW-6	FANNIE MAE WHOLE LOAN SERIES 2007-28 CLASS FD 6.164% 01/25/36	03/25/2025	Paydown		55,753	55,753	56,681	55,970	0	(218)	0	(218)	0	55,753	0	0	0	600	01/25/2036	1.A
31396V-RN-0	FANNIE MAE SERIES 2007-36 CLASS SI 3.301% 12/25/32	03/25/2025	Paydown		0	0	5,933	6,228	0	(6,228)	0	(6,228)	0	0	0	0	0	523	12/25/2032	1.A
31396W-JS-6	FANNIE MAE SERIES 2007-57 CLASS MO 0.000% 06/25/36	03/01/2025	Paydown		36,347	36,347	32,040	32,835	0	3,511	0	3,511	0	36,347	0	0	0	0	06/25/2036	1.A
31396W-PG-5	FANNIE MAE SERIES 2007-67 CLASS SJ 0.180% 07/25/37	03/25/2025	Paydown		0	0	3	3	0	(3)	0	(3)	0	0	0	0	0	0	07/25/2037	1.A
31396W-ZA-7	FANNIE MAE SERIES 2007-66 CLASS SD 12.758% 07/25/37	03/25/2025	Paydown		1,623	1,623	1,549	0	0	1,623	0	1,623	0	1,623	0	0	0	44	07/25/2037	1.A
31396X-JM-7	FANNIE MAE SERIES 2007-84 CLASS S 10.981% 08/25/37	03/25/2025	Paydown		6,277	6,277	3,966	4,727	0	1,549	0	1,549	0	6,277	0	0	0	160	08/25/2037	1.A
31396X-NM-2	FANNIE MAE SERIES 2007-92 CLASS KS 2.046% 09/25/37	03/25/2025	Paydown		0	0	2,472	2,472	0	(2,472)	0	(2,472)	0	0	0	0	0	124	09/25/2037	1.A
31396Y-C4-2	FANNIE MAE SERIES 2008-15 CLASS SX 5.214% 03/25/38	03/25/2025	Paydown		11,547	11,547	10,855	11,445	0	102	0	102	0	11,547	0	0	0	94	03/25/2038	1.A
31396Y-FA-5	FANNIE MAE SERIES 2008-2 CLASS SA 1.821% 02/25/38	03/25/2025	Paydown		0	0	8,452	9,807	0	(9,807)	0	(9,807)	0	0	0	0	0	316	02/25/2038	1.A
31396Y-TY-8	FANNIE MAE SERIES 2008-20 CLASS SP 4.366% 03/25/38	03/25/2025	Paydown		2,828	2,828	1,599	1,586	0	1,242	0	1,242	0	2,828	0	0	0	19	03/25/2038	1.A
31396Y-UW-0	FANNIE MAE SERIES 2008-11 CLASS SA 1.846% 03/25/38	03/25/2025	Paydown		0	0	1,726	1,948	0	(1,948)	0	(1,948)	0	0	0	0	0	96	03/25/2038	1.A
31396Y-WV-0	FANNIE MAE SERIES 2008-18 CLASS SC 1.401% 03/25/38	03/25/2025	Paydown		0	0	867	1,028	0	(1,028)	0	(1,028)	0	0	0	0	0	36	03/25/2038	1.A
31397A-ZX-4	FREDDIE MAC SERIES 3213 CLASS LS 3.317% 09/15/36	03/15/2025	Paydown		0	0	450	505	0	(505)	0	(505)	0	0	0	0	0	29	09/15/2036	1.A
31397B-AA-9	FREDDIE MAC SERIES 3211 CLASS SO 0.000% 09/15/36	03/15/2025	Paydown		1,981	1,981	1,679	1,725	0	256	0	256	0	1,981	0	0	0	0	09/15/2036	1.A
31397B-GX-3	FREDDIE MAC SERIES 3219 CLASS SA 2.187% 09/15/36	03/15/2025	Paydown		0	0	3,522	3,850	0	(3,850)	0	(3,850)	0	0	0	0	0	160	09/15/2036	1.A
31397B-HF-1	FREDDIE MAC SERIES 3218 CLASS AS 2.116% 09/15/36	03/15/2025	Paydown		0	0	1,218	1,388	0	(1,388)	0	(1,388)	0	0	0	0	0	83	09/15/2036	1.A
31397B-K2-6	FREDDIE MAC SERIES 3218 CLASS SN 13.022% 01/15/32	03/15/2025	Paydown		17,958	17,958	18,771	19,236	0	(1,278)	0	(1,278)	0	17,958	0	0	0	363	01/15/2032	1.A
31397B-W7-2	FREDDIE MAC SERIES 3231 CLASS SE 8.620% 10/15/36	03/15/2025	Paydown		7,257	7,257	2,755	2,530	0	4,727	0	4,727	0	7,257	0	0	0	83	10/15/2036	1.A
31397C-3J-6	FREDDIE MAC SERIES 3228 CLASS OE 0.000% 05/15/36	03/15/2025	Paydown		14,037	14,037	9,182	9,987	0	4,051	0	4,051	0	14,037	0	0	0	0	05/15/2036	1.A
31397C-GH-6	FREDDIE MAC SERIES 3240 CLASS S 2.157% 11/15/36	03/15/2025	Paydown		0	0	10,247	11,590	0	(11,590)	0	(11,590)	0	0	0	0	0	500	11/15/2036	1.A
31397C-ME-6	FREDDIE MAC SERIES 3235 CLASS SA 1.487% 11/15/36	03/15/2025	Paydown		0	0	3,570	3,570	0	(3,570)	0	(3,570)	0	0	0	0	0	128	11/15/2036	1.A
31397E-AG-0	FREDDIE MAC SERIES 3255 CLASS SA 2.257% 12/15/36	03/15/2025	Paydown		0	0	13,079	14,286	0	(14,286)	0	(14,286)	0	0	0	0	0	621	12/15/2036	1.A
31397G-7A-2	FREDDIE MAC SERIES 3287 CLASS SE 2.237% 03/15/37	03/15/2025	Paydown		0	0	2,457	2,459	0	(2,459)	0	(2,459)	0	0	0	0	0	94	03/15/2037	1.A
31397H-DE-5	FREDDIE MAC SERIES 3318 CLASS ES 1.617% 05/15/37	03/15/2025	Paydown		0	0	22	41	0	(41)	0	(41)	0	0	0	0	0	1	05/15/2037	1.A

SCHEDULE D - PART 4

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

1 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
31397H-DT-2	FREDDIE MAC SERIES 3318 CLASS HS 2.277% 05/15/37	03/15/2025	Paydown		0	0	252	266	0	(266)	0	(266)	0	0	0	0	0	10	05/15/2037	1.A
31397J-VU-5	FREDDIE MAC SERIES 3349 CLASS MY 5.500% 07/15/37	03/01/2025	Paydown		4,788	4,788	5,219	5,133	0	(346)	0	(346)	0	4,788	0	0	0	43	07/15/2037	1.A
31397L-X3-8	FANNIE MAE SERIES 2008-62 CLASS FB 5.404% 07/25/38	03/25/2025	Paydown		931	931	970	948	0	(17)	0	(17)	0	931	0	0	0	9	07/25/2038	1.A
31397M-XL-6	FANNIE MAE SERIES 2008-88 CLASS FA 5.674% 10/25/38	03/25/2025	Paydown		517	517	543	531	0	(14)	0	(14)	0	517	0	0	0	6	10/25/2038	1.A
31397N-7G-4	FANNIE MAE SERIES 2009-56 CLASS AI 1.446% 07/25/49	03/25/2025	Paydown		0	0	23	33	0	(33)	0	(33)	0	0	0	0	0	1	07/25/2049	1.A
31397N-FK-6	FANNIE MAE SERIES 2009-17 CLASS YS 1.196% 03/25/39	03/25/2025	Paydown		0	0	160	195	0	(195)	0	(195)	0	0	0	0	0	6	03/25/2039	1.A
31397N-FS-9	FANNIE MAE SERIES 2009-17 CLASS QI 5.500% 03/25/39	03/01/2025	Paydown		0	0	5,047	4,310	0	(4,310)	0	(4,310)	0	0	0	0	0	337	03/25/2039	1.A
31397N-MG-7	FANNIE MAE SERIES 2009-11 CLASS PO 0.000% 08/25/38	03/01/2025	Paydown		6,893	6,893	4,000	4,359	0	2,534	0	2,534	0	6,893	0	0	0	0	08/25/2038	1.A
31397P-MB-3	FREDDIE MAC SERIES 3397 CLASS SQ 1.507% 12/15/37	03/15/2025	Paydown		0	0	2,870	3,388	0	(3,388)	0	(3,388)	0	0	0	0	0	123	12/15/2037	1.A
31397P-U7-3	FREDDIE MAC SERIES 3408 CLASS BI 1.797% 01/15/38	03/15/2025	Paydown		0	0	382	419	0	(419)	0	(419)	0	0	0	0	0	13	01/15/2038	1.A
31397Q-CE-6	FANNIE MAE SERIES 2010-150 CLASS MS 2.076% 01/25/41	03/25/2025	Paydown		0	0	13,233	14,970	0	(14,970)	0	(14,970)	0	0	0	0	0	499	01/25/2041	1.A
31397Q-WH-7	FANNIE MAE SERIES 2011-15 CLASS SA 2.606% 03/25/41	03/25/2025	Paydown		0	0	31,959	34,190	0	(34,190)	0	(34,190)	0	0	0	0	0	1,145	03/25/2041	1.A
31397R-5W-2	FREDDIE MAC SERIES 3419 CLASS SA 1.967% 02/15/38	03/15/2025	Paydown		0	0	2,138	2,438	0	(2,438)	0	(2,438)	0	0	0	0	0	100	02/15/2038	1.A
31397R-LC-8	FREDDIE MAC SERIES 3417 CLASS YS 5.129% 02/15/38	03/15/2025	Paydown		8,881	8,881	9,995	10,288	0	(1,407)	0	(1,407)	0	8,881	0	0	0	70	02/15/2038	1.A
31397T-7F-3	FREDDIE MAC SERIES 3443 CLASS SE 1.266% 03/15/37	03/15/2025	Paydown		0	0	7,806	9,760	0	(9,760)	0	(9,760)	0	0	0	0	0	292	03/15/2037	1.A
31397T-HJ-4	FREDDIE MAC SERIES 3449 CLASS MT 4.463% 07/15/34	03/15/2025	Paydown		2,268	2,268	2,202	2,149	0	119	0	119	0	2,268	0	0	0	17	07/15/2034	1.A
31397U-M7-1	FANNIE MAE SERIES 2011-57 CLASS SE 1.596% 07/25/41	03/25/2025	Paydown		0	0	2,174	2,857	0	(2,857)	0	(2,857)	0	0	0	0	0	139	07/25/2041	1.A
31397U-SN-0	FANNIE MAE SERIES 2011-63 CLASS DS 1.466% 07/25/41	03/25/2025	Paydown		0	0	655	701	0	(701)	0	(701)	0	0	0	0	0	25	07/25/2041	1.A
31397W-4B-8	FREDDIE MAC SERIES 3460 CLASS AY 5.000% 06/15/38	03/01/2025	Paydown		30,741	30,741	32,355	32,126	0	(1,385)	0	(1,385)	0	30,741	0	0	0	246	06/15/2038	1.A
31397W-ZL-2	FREDDIE MAC SERIES 3485 CLASS SQ 2.087% 07/15/36	03/15/2025	Paydown		0	0	4,862	5,428	0	(5,428)	0	(5,428)	0	0	0	0	0	211	07/15/2036	1.A
31397Y-6W-6	FREDDIE MAC SERIES 3480 CLASS BE 5.500% 08/15/38	03/01/2025	Paydown		6,414	6,414	6,955	6,867	0	(453)	0	(453)	0	6,414	0	0	0	46	08/15/2038	1.A
31397Y-SN-2	FREDDIE MAC SERIES 3501 CLASS SC 1.387% 01/15/39	03/15/2025	Paydown		0	0	231	323	0	(323)	0	(323)	0	0	0	0	0	10	01/15/2039	1.A
31398E-K2-9	FREDDIE MAC SERIES 3556 CLASS FA 5.373% 07/15/37	03/15/2025	Paydown		4,304	4,304	4,473	4,399	0	(96)	0	(96)	0	4,304	0	0	0	40	07/15/2037	1.A
31398F-LK-5	FANNIE MAE SERIES 2009-78 CLASS KI 6.000% 10/25/39	03/01/2025	Paydown		0	0	6,446	6,064	0	(6,064)	0	(6,064)	0	0	0	0	0	273	10/25/2039	1.A
31398F-R5-2	FANNIE MAE SERIES 2009-87 CLASS YS 1.696% 11/25/39	03/25/2025	Paydown		0	0	1,608	1,883	0	(1,883)	0	(1,883)	0	0	0	0	0	76	11/25/2039	1.A
31398F-V7-3	FANNIE MAE SERIES 2009-94 CLASS FX 5.024% 02/25/38	03/25/2025	Paydown		757	757	651	635	0	123	0	123	0	757	0	0	0	7	02/25/2038	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	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 (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31398G-G6-0	FANNIE MAE SERIES 2010-5 CLASS OA 0.000% 02/25/40	03/01/2025	Paydown		35,227	35,227	22,906	23,755	0	11,473	0	11,473	0	35,227	0	0	0	0	02/25/2040	1.A
31398J-VY-6	FREDDIE MAC SERIES 3578 CLASS CO 0.000% 05/15/38	03/01/2025	Paydown		3,405	3,405	3,184	3,148	0	258	0	258	0	3,405	0	0	0	0	05/15/2038	1.A
31398J-W3-3	FREDDIE MAC SERIES 3578 CLASS DO 0.000% 04/15/36	03/01/2025	Paydown		10,531	10,531	7,275	7,722	0	2,809	0	2,809	0	10,531	0	0	0	0	04/15/2036	1.A
31398J-W7-4	FREDDIE MAC SERIES 3578 CLASS GO 0.000% 07/15/38	03/01/2025	Paydown		5,200	5,200	4,208	4,339	0	861	0	861	0	5,200	0	0	0	0	07/15/2038	1.A
31398J-YB-3	FREDDIE MAC SERIES 3571 CLASS FE 5.413% 08/15/35	03/15/2025	Paydown		2,344	2,344	2,459	2,411	0	(66)	0	(66)	0	2,344	0	0	0	22	08/15/2035	1.A
31398L-GQ-5	FREDDIE MAC SERIES 3616 CLASS B 5.000% 12/15/39	03/01/2025	Paydown		2,449	2,449	2,566	2,578	0	(129)	0	(129)	0	2,449	0	0	0	18	12/15/2039	1.A
31398L-NY-0	FREDDIE MAC SERIES 3606 CLASS CS 1.887% 12/15/39	03/15/2025	Paydown		0	0	8,589	10,231	0	(10,231)	0	(10,231)	0	0	0	0	0	327	12/15/2039	1.A
31398M-DH-6	FANNIE MAE SERIES 2010-26 CLASS PO 0.000% 11/25/36	03/01/2025	Paydown		9,393	9,393	7,267	7,439	0	1,954	0	1,954	0	9,393	0	0	0	0	11/25/2036	1.A
31398N-EY-6	FANNIE MAE SERIES 2010-95 CLASS SB 2.146% 09/25/40	03/25/2025	Paydown		0	0	1,823	2,328	0	(2,328)	0	(2,328)	0	0	0	0	0	119	09/25/2040	1.A
31398N-JX-3	FANNIE MAE SERIES 2010-100 CLASS QS 2.196% 09/25/40	03/25/2025	Paydown		0	0	8,483	9,480	0	(9,480)	0	(9,480)	0	0	0	0	0	395	09/25/2040	1.A
31398N-KB-9	FANNIE MAE SERIES 2010-100 CLASS CS 2.196% 09/25/40	03/25/2025	Paydown		0	0	13,421	14,985	0	(14,985)	0	(14,985)	0	0	0	0	0	755	09/25/2040	1.A
31398N-L2-8	FANNIE MAE SERIES 2010-110 CLASS SB 1.546% 10/25/40	03/25/2025	Paydown		0	0	3,200	3,768	0	(3,768)	0	(3,768)	0	0	0	0	0	106	10/25/2040	1.A
31398P-UU-1	FANNIE MAE SERIES 2010-46 CLASS QP 5.500% 05/25/40	03/01/2025	Paydown		3,072	3,072	3,347	3,240	0	(169)	0	(169)	0	3,072	0	0	0	29	05/25/2040	1.A
31398R-HM-0	FANNIE MAE SERIES 2010-67 CLASS SC 1.346% 06/25/40	03/25/2025	Paydown		0	0	2,442	2,442	0	(2,442)	0	(2,442)	0	0	0	0	0	99	06/25/2040	1.A
31398R-J8-9	FANNIE MAE SERIES 2010-56 CLASS SA 1.966% 06/25/40	03/25/2025	Paydown		0	0	2,766	3,155	0	(3,155)	0	(3,155)	0	0	0	0	0	118	06/25/2040	1.A
31398R-LT-0	FANNIE MAE SERIES 2010-65 CLASS SC 0.139% 05/25/40	03/25/2025	Paydown		65,606	65,606	64,668	67,234	0	(1,628)	0	(1,628)	0	65,606	0	0	0	7	05/25/2040	1.A
31398R-MQ-5	FANNIE MAE SERIES 2010-59 CLASS SD 1.316% 06/25/40	03/25/2025	Paydown		0	0	10,148	12,867	0	(12,867)	0	(12,867)	0	0	0	0	0	359	06/25/2040	1.A
31398S-KW-2	FANNIE MAE SERIES 2010-142 CLASS SC 2.146% 12/25/40	03/25/2025	Paydown		0	0	2,257	2,647	0	(2,647)	0	(2,647)	0	0	0	0	0	78	12/25/2040	1.A
31398S-MC-4	FANNIE MAE SERIES 2010-134 CLASS SV 1.566% 12/25/40	03/25/2025	Paydown		0	0	7,703	9,039	0	(9,039)	0	(9,039)	0	0	0	0	0	286	12/25/2040	1.A
31398S-XB-4	FANNIE MAE SERIES 2010-139 CLASS SB 1.546% 12/25/40	03/25/2025	Paydown		0	0	8,890	10,465	0	(10,465)	0	(10,465)	0	0	0	0	0	362	12/25/2040	1.A
31398T-GX-3	FANNIE MAE SERIES 2010-68 CLASS SC 2.026% 07/25/40	03/25/2025	Paydown		0	0	2,397	2,717	0	(2,717)	0	(2,717)	0	0	0	0	0	110	07/25/2040	1.A
31398V-SY-3	FREDDIE MAC SERIES 3662 CLASS ZB 5.500% 08/15/36	03/01/2025	Paydown		6,163	6,163	6,256	6,242	0	(80)	0	(80)	0	6,163	0	0	0	52	08/15/2036	1.A
31404R-YS-0	FNMA POOL 776621 5.500% 04/01/34	03/01/2025	Paydown		261	261	257	258	0	3	0	3	0	261	0	0	0	2	04/01/2034	1.A
31406G-Y6-0	FNMA POOL 809933 4.710% 03/01/35	03/01/2025	Paydown		4,576	4,576	4,559	4,576	0	0	0	0	0	4,576	0	0	0	43	03/01/2035	1.A
31407C-K9-7	FNMA POOL 826620 7.110% 08/01/35	03/01/2025	Paydown		268	268	270	270	0	(2)	0	(2)	0	268	0	0	0	3	08/01/2035	1.A
31407K-T7-4	FNMA POOL 833174 6.967% 09/01/35	03/01/2025	Paydown		1,075	1,075	1,075	1,075	0	0	0	0	0	1,075	0	0	0	13	09/01/2035	1.A
3140MQ-B5-7	FNMA POOL BV9959 4.000% 06/01/52	03/01/2025	Paydown		259,310	259,310	258,499	258,510	0	800	0	800	0	259,310	0	0	0	1,872	06/01/2052	1.A
3140Q7-EW-3	FNMA POOL CA0148 4.500% 08/01/47	03/01/2025	Paydown		4,050	4,050	4,300	4,300	0	(249)	0	(249)	0	4,050	0	0	0	30	08/01/2047	1.A
3140XH-JK-4	FNMA POOL FS2065 4.000% 06/01/52	03/01/2025	Paydown		70,848	70,848	70,173	70,225	0	623	0	623	0	70,848	0	0	0	466	06/01/2052	1.A
3140XH-NB-9	FNMA POOL FS2185 4.000% 06/01/52	03/01/2025	Paydown		129,238	129,238	126,007	126,335	0	2,903	0	2,903	0	129,238	0	0	0	794	06/01/2052	1.A
31410K-CE-2	FNMA POOL 889369 6.000% 02/01/38	03/01/2025	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	02/01/2038	1.A
31410K-NG-5	FNMA POOL 889691 6.000% 07/01/38	03/01/2025	Paydown		157	157	159	157	0	0	0	0	0	157	0	0	0	2	07/01/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31413C-F5-3	FNMA POOL 941288 6.000% 07/01/37	03/01/2025	Paydown		23	23	24	24	0	0	0	0	0	23	0	0	0	0	07/01/2037	1.A
31414A-EQ-1	FNMA POOL 960143 6.000% 11/01/37	03/01/2025	Paydown		453	453	466	466	0	(13)	0	(13)	0	453	0	0	0	5	11/01/2037	1.A
31414B-NC-0	FNMA POOL 961287 6.000% 01/01/38	03/01/2025	Paydown		83	83	84	84	0	(1)	0	(1)	0	83	0	0	0	1	01/01/2038	1.A
31415B-D4-8	FNMA POOL 981723 5.500% 07/01/38	03/01/2025	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	0	07/01/2038	1.A
31418A-HY-7	FNMA POOL MA1146 4.000% 08/01/42	03/01/2025	Paydown		122,669	122,669	125,736	125,736	0	(3,067)	0	(3,067)	0	122,669	0	0	0	866	08/01/2042	1.A
31418A-XZ-6	FNMA POOL MA1595 4.000% 09/01/33	03/01/2025	Paydown		9,177	9,177	9,841	9,645	0	(468)	0	(468)	0	9,177	0	0	0	57	09/01/2033	1.A
31418E-E6-3	FNMA POOL MA4656 4.500% 07/01/52	03/01/2025	Paydown		187,138	187,138	184,173	184,377	0	2,761	0	2,761	0	187,138	0	0	0	1,412	07/01/2052	1.A
31418E-GK-0	FNMA POOL MA4701 4.500% 08/01/52	03/01/2025	Paydown		114,946	114,946	115,018	114,970	0	(23)	0	(23)	0	114,946	0	0	0	833	08/01/2052	1.A
31418E-JF-8	FNMA POOL MA4761 5.000% 09/01/52	03/01/2025	Paydown		138,463	138,463	139,458	139,315	0	(852)	0	(852)	0	138,463	0	0	0	1,067	09/01/2052	1.A
31418E-KU-3	FNMA POOL MA4806 5.000% 11/01/52	03/01/2025	Paydown		69,132	69,132	67,956	68,059	0	1,073	0	1,073	0	69,132	0	0	0	570	11/01/2052	1.A
31418S-4V-8	FNMA POOL AD5335 5.000% 07/01/40	03/01/2025	Paydown		1,208	1,208	1,287	1,277	0	(69)	0	(69)	0	1,208	0	0	0	10	07/01/2040	1.A
31418U-BS-2	FNMA POOL AD6348 5.500% 05/01/40	03/01/2025	Paydown		1,812	1,812	1,964	1,964	0	(152)	0	(152)	0	1,812	0	0	0	17	05/01/2040	1.A
31418V-3A-8	FNMA POOL AD7992 4.500% 07/01/40	03/01/2025	Paydown		7,427	7,427	7,745	7,745	0	(318)	0	(318)	0	7,427	0	0	0	34	07/01/2040	1.A
31418V-UM-2	FNMA POOL AD7787 5.500% 08/01/40	03/01/2025	Paydown		3,077	3,077	3,324	3,308	0	(231)	0	(231)	0	3,077	0	0	0	39	08/01/2040	1.A
31418X-EK-0	FNMA POOL AD9137 4.500% 08/01/40	03/01/2025	Paydown		10,748	10,748	11,202	11,202	0	(453)	0	(453)	0	10,748	0	0	0	84	08/01/2040	1.A
31419B-SY-2	FNMA POOL AE1434 4.500% 08/01/40	03/01/2025	Paydown		1,661	1,661	1,731	1,731	0	(70)	0	(70)	0	1,661	0	0	0	12	08/01/2040	1.A
31419C-R4-7	FNMA POOL AE2306 5.000% 08/01/40	03/01/2025	Paydown		2,669	2,669	2,841	2,841	0	(172)	0	(172)	0	2,669	0	0	0	22	08/01/2040	1.A
35563T-AL-5	FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA2 CLASS M2AT144 5.704% 12/25/30	03/25/2025	Paydown		195,327	195,327	195,350	195,530	0	(204)	0	(204)	0	195,327	0	0	0	1,870	12/25/2030	1.A
35563W-AH-7	FREDDIE MAC STACR SERIES 2018- SERIES 2018-DNA3 CLASS M2 144A 6.554% 09/25/48	03/25/2025	Paydown		64,472	64,472	57,898	58,048	0	6,424	0	6,424	0	64,472	0	0	0	702	09/25/2048	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					17,888,878	8,232,794	20,876,780	20,747,391	0	(3,717,779)	0	(3,717,779)	0	17,029,602	0	859,276	859,276	491,865	XXX	XXX
3137FA-QF-8	FREDDIE MAC MULTIFAMILY SERIES KW03 CLASS X1 0.772% 06/25/27	03/01/2025	Paydown		0	0	1,140	535	0	(535)	0	(535)	0	0	0	0	0	46	06/25/2027	1.A
3137FB-AK-2	FREDDIE MAC MULTIFAMILY SERIES KIR3 CLASS X 0.064% 08/25/27	03/01/2025	Paydown		0	0	6,968	3,175	0	(3,175)	0	(3,175)	0	0	0	0	0	138	08/25/2027	1.A
3137FR-UV-1	FREDDIE MAC MULTIFAMILY SERIES K106 CLASS X1 1.317% 01/25/30	03/01/2025	Paydown		0	0	3,478	2,310	0	(2,310)	0	(2,310)	0	0	0	0	0	101	01/25/2030	1.A
3137H0-H7-6	FREDDIE MAC MULTIFAMILY SERIES KLU3 CLASS XI 1.931% 01/25/31	03/01/2025	Paydown		0	0	11,503	7,509	0	(7,509)	0	(7,509)	0	0	0	0	0	298	01/25/2031	1.A
3138ET-PS-9	FNMA POOL AL8532 3.426% 06/01/45	03/01/2025	Paydown		9,528	9,528	9,468	9,463	0	65	0	65	0	9,528	0	0	0	57	06/01/2045	1.A
38379K-GN-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2015-58 CLASS B 2.900% 07/16/44	01/01/2025	Paydown		1,001,434	1,001,434	1,018,330	1,001,331	0	104	0	104	0	1,001,434	0	0	0	2,420	07/16/2044	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,010,962	1,010,962	1,050,887	1,024,323	0	(13,360)	0	(13,360)	0	1,010,962	0	0	0	3,060	XXX	XXX
02147F-AQ-9	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-18CB CLASS A6 10.862% 07/25/36	03/25/2025	Paydown		1,559	1,285	753	802	0	758	0	758	0	1,559	0	0	0	27	07/25/2036	1.A FM
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 06-23CB CLASS 1A6 6.000% 08/25/36	03/01/2025	Paydown		1,816	1,932	1,509	1,651	0	165	0	165	0	1,816	0	0	0	21	08/25/2036	1.A FM
02147R-AT-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-23CB CLASS 2A6 10.662% 08/25/36	01/25/2025	Paydown		2	2	1	1	0	1	0	1	0	2	0	0	0	0	08/25/2036	1.A FM
02151G-AB-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2007-24 CLASS A2 15.095% 10/25/37	03/25/2025	Paydown		0	(5)	(2)	(3)	0	3	0	3	0	0	0	0	0	0	10/25/2037	1.A FM
02660T-EL-3	AMERICAN HOME MORTGAGE INVESTM SERIES 2005 2 CLASS 1A2 5.133% 09/25/45	03/25/2025	Paydown		650	650	437	586	0	64	0	64	0	650	0	0	0	4	09/25/2045	5.B FM
042858-AC-4	ARROYO MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.800% 04/25/49	03/01/2025	Paydown		8,162	8,162	7,603	8,162	0	0	0	0	0	8,162	0	0	0	43	04/25/2049	1.A
059487-AA-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-6 CLASS CB1 5.084% 07/25/46	03/25/2025	Paydown		2,954	3,207	2,442	2,448	0	506	0	506	0	2,954	0	0	0	26	07/25/2046	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
059496-AC-3	BANC OF AMERICA ALTERNATIVE LO SERIES 2007-1 CLASS 2A1 5.211% 04/25/37	03/01/2025	Paydown		232	242	185	171	0	60	0	60	0	232	0	0	0	2	04/25/2037	1.A FM
05949Q-BG-9	BANK OF AMERICA FUNDING CORPOR SERIES 2006-2 CLASS 4A1 9.496% 03/25/36	03/25/2025	Paydown		3,352	4,598	2,363	3,220	0	132	0	132	0	3,352	0	0	0	75	03/25/2036	1.A FM
05951V-AV-1	BANC OF AMERICA FUNDING CORPOR SERIES 2006-1 CLASS6A1 4.814% 12/20/46	03/20/2025	Paydown		5,541	5,541	4,752	4,836	0	706	0	706	0	5,541	0	0	0	42	12/20/2046	1.A FM
059523-AX-8	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A1 4.837% 07/25/47	03/25/2025	Paydown		0	4,398	2,767	3,173	0	(3,173)	0	(3,173)	0	0	0	0	0	32	07/25/2047	3.C FM
059523-AY-6	BANC OF AMERICA FUNDING CORPO SERIES 2007-5 CLASS 7A2 13.168% 07/25/47	03/01/2025	Paydown		0	282	213	278	0	(278)	0	(278)	0	0	0	0	0	6	07/25/2047	4.C FM
06050A-AA-1	BANC OF AMERICA ALTERNATIVE LO SERIES 2006-8 CLASS 1A1 1.540% 11/25/36	03/25/2025	Paydown		0	0	621	753	0	(753)	0	(753)	0	0	0	0	0	121	11/25/2036	5.B GI
07378R-AB-5	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A2 11.779% 02/25/37	03/25/2025	Paydown		5,490	5,417	4,362	4,612	0	878	0	878	0	5,490	0	0	0	48	02/25/2037	1.A FM
07378R-AQ-2	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC4 CLASS A5 3.366% 02/25/37	03/25/2025	Paydown		0	0	1,842	2,112	0	(2,112)	0	(2,112)	0	0	0	0	0	101	02/25/2037	5.C FE
07384Y-NA-0	BEAR STEARNS ASSET BACKED SECU SERIES 2003-AC5 CLASS A5 5.250% 10/25/33	03/01/2025	Paydown		2,755	2,755	2,738	2,742	0	13	0	13	0	2,755	0	0	0	24	10/25/2033	1.A FM
07386H-GG-0	BEAR STEARNS ALT A TRUST SERIES 2004-3 CLASS A1 5.074% 04/25/34	03/25/2025	Paydown		2,713	2,713	2,713	2,692	0	21	0	21	0	2,713	0	0	0	24	04/25/2034	1.A FM
07387U-CE-9	BEAR STEARNS ASSET BACKED SECU SERIES 2006-AC1 CLASS 1A1 6.250% 02/25/36	03/01/2025	Paydown		1,120	1,120	575	349	0	771	0	771	0	1,120	0	0	0	5	02/25/2036	1.A FM
07388B-AF-9	BEAR STEARNS ASSET BACKED SEC SERIES 2007-AC5 CLASS A6 2.117% 07/25/37	02/25/2025	Paydown		0	0	193	0	0	(193)	0	(193)	0	0	0	0	0	3	07/25/2037	6. FE
07388W-AB-2	BEAR STEARNS ASSET BACKED SE SERIES 2006-AC4 CLASS A2 17.037% 07/25/36	03/25/2025	Paydown		3,802	3,264	3,293	3,696	0	107	0	107	0	3,802	0	0	0	178	07/25/2036	4.C FM
07401N-AP-4	BEAR STEARNS MORTGAGE FUNDING SERIES 2006-AR5 CLASS 2A1 4.815% 01/25/37	03/25/2025	Paydown		8,507	8,507	8,109	8,254	0	253	0	253	0	8,507	0	0	0	48	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		3,096	3,096	3,034	3,011	0	85	0	85	0	3,096	0	0	0	39	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		3,520	3,520	3,487	3,469	0	51	0	51	0	3,520	0	0	0	29	08/25/2048	1.A
12553X-AP-8	CIM TRUST SERIES 2018-INV1 CLASS A14 144 4.000% 08/25/48	03/01/2025	Paydown		15,019	15,019	15,119	15,172	0	(153)	0	(153)	0	15,019	0	0	0	125	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
12555D-AA-3	CIM TRUST SERIES 2019-INV1 CLASS A1 144A 4.000% 02/25/49	03/01/2025	Paydown		8,864	8,864	9,320	9,757	0	(893)	0	(893)	0	8,864	0	0	0	47	02/25/2049	1.A
12555D-AR-6	CIM TRUST SERIES 2019-INV1 CLASS B1 144A 4.500% 02/25/49	03/01/2025	Paydown		7,190	7,190	6,942	6,978	0	211	0	211	0	7,190	0	0	0	48	02/25/2049	1.A
12556M-AB-0	CIM TRUST SERIES 2019-J1 CLASS 1A2 144A 3.500% 08/25/49	03/01/2025	Paydown		13,558	13,558	14,215	14,172	0	(614)	0	(614)	0	13,558	0	0	0	77	08/25/2049	1.A
12557L-AC-9	CIM TRUST SERIES 2019-INV3 144A 3.500% 08/25/49	03/01/2025	Paydown		3,326	3,326	3,406	3,428	0	(102)	0	(102)	0	3,326	0	0	0	19	08/25/2049	1.A
12557L-AQ-8	CIM TRUST SERIES 2019-INV3 CLASS A15 144 3.500% 08/25/49	03/01/2025	Paydown		1,109	1,109	1,124	1,129	0	(20)	0	(20)	0	1,109	0	0	0	6	08/25/2049	1.A
12560A-AN-4	CIM TRUST SERIES 2020-INV1 CLASS A13 144 3.000% 04/25/50	03/01/2025	Paydown		16,976	16,976	17,904	17,939	0	(963)	0	(963)	0	16,976	0	0	0	82	04/25/2050	1.A
12566X-AL-2	CITIMORTGAGE ALTERNATIVE LOAN SERIES 2007-A7 CLASS 2A2 13.329% 07/25/37	03/25/2025	Paydown		4,880	3,923	2,950	3,487	0	1,392	0	1,392	0	4,880	0	0	0	100	07/25/2037	1.A FM
12594X-AM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2017-HL1 CLASS A12 144A 3.500% 06/25/47	03/01/2025	Paydown		3,618	3,618	3,625	3,625	0	(6)	0	(6)	0	3,618	0	0	0	21	06/25/2047	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
12646X-AY-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR3 CLASS B3 144A 3.399% 05/25/43	03/01/2025	Paydown		2,968	2,968	2,876	2,900	0	68	0	68	0	2,968	0	0	0	13	05/25/2043	1.A
12647V-AZ-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013-IVR5 CLASS B3 144A 3.619% 10/25/43	03/01/2025	Paydown		4,298	4,298	4,180	4,209	0	89	0	89	0	4,298	0	0	0	28	10/25/2043	1.A
12648A-BA-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR1 CLASS B3 144A 3.605% 11/25/43	03/01/2025	Paydown		1,132	1,132	1,109	1,110	0	23	0	23	0	1,132	0	0	0	7	11/25/2043	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
12648H-BD-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR2 CLASS B3 144A 3.817% 04/25/44	03/01/2025	Paydown		1,235	1,235	1,233	1,234	0	2	0	2	0	1,235	0	0	0	8	04/25/2044	1.A
12648T-AS-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-IVR3 CLASS B3 144A 3.998% 07/25/44	03/01/2025	Paydown		4,240	4,240	4,139	4,115	0	125	0	125	0	4,240	0	0	0	37	07/25/2044	1.A
12667F-WU-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2004-27CB CLASS A1 6.000% 12/25/34	03/01/2025	Paydown		4,656	4,656	4,122	4,044	0	612	0	612	0	4,656	0	0	0	54	12/25/2034	1.A FM
12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 4.935% 05/25/35	02/25/2025	Paydown		502	502	333	371	0	131	0	131	0	502	0	0	0	4	05/25/2035	4.B FM
12667G-CC-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-14 CLASS 2A2 4.935% 05/25/35	03/25/2025	Paydown		21,884	21,884	14,485	16,177	0	5,707	0	5,707	0	21,884	0	0	0	205	05/25/2035	4.C FM
12667G-GA-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-19CB CLASS A2 7.185% 06/25/35	03/25/2025	Paydown		1,969	1,969	1,487	1,510	0	458	0	458	0	1,969	0	0	0	25	06/25/2035	1.A FM
12667G-LD-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-23CB CLASS A3 7.605% 07/25/35	03/25/2025	Paydown		1,128	1,128	816	925	0	203	0	203	0	1,128	0	0	0	13	07/25/2035	1.A FM
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-26CB CLASS A1 4.934% 07/25/35	03/25/2025	Paydown		993	993	694	616	0	377	0	377	0	993	0	0	0	8	07/25/2035	1.A FM
12668B-KM-4	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006-J1 CLASS 2A1 7.000% 02/25/36	03/01/2025	Paydown		0	3,162	572	367	0	(367)	0	(367)	0	0	0	0	0	11	02/25/2036	1.A FM
12668B-XG-3	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2006-12CB CLASS A11 10.864% 05/25/36	03/25/2025	Paydown		0	(524)	(327)	(360)	0	360	0	360	0	0	0	0	0	7	05/25/2036	1.A FM
12669F-AU-7	COUNTRYWIDE HOME LOANS SERIES 2003-56 CLASS 3A7B 6.171% 12/25/33	03/01/2025	Paydown		15,592	15,592	15,823	16,165	0	(573)	0	(573)	0	15,592	0	0	0	160	12/25/2033	1.A FM
12669F-RB-1	COUNTRYWIDE HOME LOANS SERIES 2004-J2 CLASS A8 5.500% 03/25/34	03/01/2025	Paydown		112,836	112,836	102,124	105,776	0	7,060	0	7,060	0	112,836	0	0	0	1,032	03/25/2034	1.A FM
12669G-JB-8	COUNTRYWIDE HOME LOANS SERIES 2004-29 CLASS 2A1 5.095% 02/25/35	03/25/2025	Paydown		797	797	710	748	0	48	0	48	0	797	0	0	0	6	02/25/2035	3.A FM
12669G-UL-3	COUNTRYWIDE HOME LOANS SERIES 2005-11 CLASS 2A1 5.732% 04/25/35	01/01/2025	Paydown		204	204	185	227	0	(23)	0	(23)	0	204	0	0	0	1	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		25,545	23,229	21,036	25,799	0	(254)	0	(254)	0	25,545	0	0	0	191	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		1,409	2,317	2,098	2,573	0	(1,164)	0	(1,164)	0	1,409	0	0	0	28	04/25/2035	5.B FM
152314-EQ-9	CENTEX HOME EQUITY SERIES 2002-A CLASS AV 4.734% 01/25/32	03/25/2025	Paydown		3,460	3,460	3,460	3,437	0	23	0	23	0	3,460	0	0	0	27	01/25/2032	1.A FM
16158R-AC-0	CHASE MORTGAGE FINANCE CORPO SERIES 2019-ATR1 CLASS A3 144A 4.000% 04/25/49	03/01/2025	Paydown		1,108	1,108	1,150	1,185	0	(78)	0	(78)	0	1,108	0	0	0	8	04/25/2049	1.A
16159G-AC-3	CHASE MORTGAGE FINNACE CORPOR SERIES 2019-ATR2 CLASS A3 144A 3.500% 07/25/49	03/01/2025	Paydown		43,261	43,261	44,429	44,543	0	(1,282)	0	(1,282)	0	43,261	0	0	0	223	07/25/2049	1.A
16159W-AJ-3	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A5 144A 3.500% 03/25/50	03/01/2025	Paydown		13,441	13,441	13,622	13,629	0	(188)	0	(188)	0	13,441	0	0	0	92	03/25/2050	1.A
16159W-BH-6	CHASE MORTGAGE FINANCE CORPO SERIES 2019-1 CLASS A15 144A 3.500% 03/25/50	03/01/2025	Paydown		3,360	3,360	3,451	3,456	0	(95)	0	(95)	0	3,360	0	0	0	23	03/25/2050	1.A
16160D-AA-1	CHASE MORTGAGE FINANCE CORPO SERIES 2024-1 CLASS A2 144A 6.500% 01/25/55	03/01/2025	Paydown		38,871	38,871	39,223	39,223	0	(352)	0	(352)	0	38,871	0	0	0	447	01/25/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
16165M-AD-0	CHASEFLEX TRUST SERIES 2006-2 CLASS A2B 4.634% 09/25/36	03/25/2025	Paydown		2,486	2,377	1,967	1,962	0	524	0	524	0	2,486	0	0	0	22	09/25/2036	1.A FM
17307G-E8-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-8 CLASS 1A4A 4.340% 10/25/35	03/01/2025	Paydown		3,063	3,056	2,497	2,840	0	223	0	223	0	3,063	0	0	0	23	10/25/2035	1.A FM
17307G-L8-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-9 CLASS 22A2 6.000% 11/25/35	03/01/2025	Paydown		7,255	7,967	7,705	8,402	0	(1,147)	0	(1,147)	0	7,255	0	0	0	84	11/25/2035	1.A FM
17310C-AB-8	CITIGROUP MORTGAGE LOAN TRUST SERIES 2006-8 CLASS A2 144A 0.000% 10/25/35	01/29/2025	1350_100_WRETOALIC		360,028	0	0	0	0	0	0	0	0	0	0	360,028	360,028	3,032	10/25/2035	5.B GI
17323M-AD-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 2015-A CLASS B2 144A 4.500% 06/25/58	03/01/2025	Paydown		16,591	16,591	17,094	16,982	0	(391)	0	(391)	0	16,591	0	0	0	102	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		74,141	74,141	74,118	75,299	0	(1,157)	0	(1,157)	0	74,141	0	0	0	566	04/25/2067	1.A FE
22540A-7C-6	CREDIT SUISSE FIRST BOSTON MOR SERIES 2001-HE17 CLASS AIO 3.565% 01/25/32	03/25/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	5	01/25/2032	2.A FE
22540W-EE-6	FIRST NATIONWIDE TRUST SERIES 2001-4 CLASS 4A2 3.515% 09/25/31	03/25/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1	09/25/2031	5.B GI
225458-5U-8	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-9 CLASS 4A1 7.331% 10/25/35	03/25/2025	Paydown		1,593	1,593	1,130	1,274	0	319	0	319	0	1,593	0	0	0	27	10/25/2035	1.A FM
225458-PN-2	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-4 CLASS 2A1 4.834% 06/25/35	03/25/2025	Paydown		3,377	3,377	2,359	2,071	0	1,306	0	1,306	0	3,377	0	0	0	27	06/25/2035	1.A FM
225470-SE-4	CREDIT SUISSE FIRST BOSTON MOR SERIES 2005-12 CLASS DX2 6.000% 01/25/36	03/01/2025	Paydown		0	0	300	489	0	(489)	0	(489)	0	0	0	0	0	121	01/25/2036	5.B GI
225470-ZN-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-2 CLASS DX 6.000% 03/25/36	03/01/2025	Paydown		0	0	2,385	2,276	0	(2,276)	0	(2,276)	0	0	0	0	0	245	03/25/2036	5.B GI
22942J-AU-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2006-6 CLASS DX 6.500% 07/25/36	03/01/2025	Paydown		0	0	573	692	0	(692)	0	(692)	0	0	0	0	0	70	07/25/2036	5.B GI
25151K-AC-3	DEUTSCHE ALT A SECURITIES INC SERIES 2007-3 CLASS 2A1 5.185% 10/25/47	03/25/2025	Paydown		121,093	103,020	83,041	87,157	0	33,936	0	33,936	0	121,093	0	0	0	596	10/25/2047	1.A FM
268431-AA-1	ELLINGTON FINANCIAL MORTGAGE T SERIES 2024-RM2 CLASS A1A 144A 5.000% 07/25/54	03/25/2025	Paydown		55,290	55,290	50,822	50,857	0	4,433	0	4,433	0	55,290	0	0	0	477	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		2,065	2,065	1,938	1,938	0	127	0	127	0	2,065	0	0	0	11	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		13,054	13,054	12,999	13,229	0	(175)	0	(175)	0	13,054	0	0	0	94	04/25/2067	1.A
33616L-AN-0	FIRST REPUBLIC MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 2.882% 04/25/50	03/01/2025	Paydown		14,083	14,083	13,826	14,474	0	(392)	0	(392)	0	14,083	0	0	0	95	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		25,992	25,992	24,987	24,739	0	1,253	0	1,253	0	25,992	0	0	0	103	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		9,681	9,681	9,552	9,505	0	175	0	175	0	9,681	0	0	0	57	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		62,171	62,171	60,217	60,244	0	1,927	0	1,927	0	62,171	0	0	0	221	03/25/2048	1.A
33851F-BQ-9	FLAGSTAR MORTGAGE TRUST SERIES 2018-6RR CLASS B2 144A 4.906% 10/25/48	03/01/2025	Paydown		10,690	10,690	10,518	10,518	0	171	0	171	0	10,690	0	0	0	80	10/25/2048	1.A
33851G-AZ-8	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX4 144 0.500% 08/25/51	03/01/2025	Paydown		0	0	82,430	0	0	(82,430)	0	(82,430)	0	0	0	0	0	1,771	08/25/2051	1.A FE
33851G-BF-1	FLAGSTAR MORTGAGE TRUST SERIES 2021-6INV CLASS AX17 14 0.150% 08/25/51	03/01/2025	Paydown		0	0	2,445	2,495	0	(2,495)	0	(2,495)	0	0	0	0	0	123	08/25/2051	1.A FE
33851H-AC-7	FLAGSTAR MORTGAGE TRUST SERIES 2018-2 CLASS A3 144A 4.000% 04/25/48	03/01/2025	Paydown		1,687	1,687	1,699	1,694	0	(8)	0	(8)	0	1,687	0	0	0	13	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		36,034	36,034	35,297	35,418	0	616	0	616	0	36,034	0	0	0	228	04/25/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST SERIES 2020-1INV CLASS A3 144A 3.000% 03/25/50	03/01/2025	Paydown		17,768	17,768	18,169	18,212	0	(444)	0	(444)	0	17,768	0	0	0	74	03/25/2050	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019-1INV CLASS A15 144 3.500% 10/25/49	03/01/2025	Paydown		4,364	4,364	4,461	4,479	0	(115)	0	(115)	0	4,364	0	0	0	25	10/25/2049	1.A
33852B-AJ-4	FLAGSTAR MORTGAGE TRUST SERIES 2019-2 CLASS A9 144A 3.500% 12/25/49	03/01/2025	Paydown		3,536	3,536	3,601	3,620	0	(85)	0	(85)	0	3,536	0	0	0	21	12/25/2049	1.A
33852H-AQ-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-8INV CLASS AX1 144 0.511% 09/25/51	01/01/2025	Paydown		0	0	91,186	91,747	0	(91,747)	0	(91,747)	0	0	0	0	0	1,528	09/25/2051	1.A FE
33852H-AQ-5	FLAGSTAR MORTGAGE TRUST SERIES 2021-8INV CLASS AX1 144 0.511% 09/25/51	01/29/2025	1350_100_WRETOALIC		15,365,841	0	14,600,322	14,690,160	0	5,239	0	5,239	0	14,695,399	0	670,442	670,442	481,262	09/25/2051	1.A FE
36169K-AA-4	GCAT SERIES 2022-NQM2 CLASS A1 144A 4.210% 02/25/67	03/01/2025	Paydown		17,807	17,807	17,724	17,929	0	(123)	0	(123)	0	17,807	0	0	0	125	02/25/2067	1.A
36228F-XX-9	GSR MORTGAGE LOAN TRUST SERIES 2003-10 CLASS 1A1 6.489% 10/25/33	03/01/2025	Paydown		23,144	23,144	23,446	23,923	0	(779)	0	(779)	0	23,144	0	0	0	138	10/25/2033	1.A FM
36228F-YZ-3	GSR MORTGAGE LOAN TRUST SERIES 2003-13 CLASS 1A2 6.323% 10/25/33	03/01/2025	Paydown		440	440	436	441	0	(2)	0	(2)	0	440	0	0	0	5	10/25/2033	1.A FM
362341-XE-4	GSR MORTGAGE LOAN TRUST SERIES 2005-AR7 CLASS 5A1 4.757% 11/25/35	03/01/2025	Paydown		9,305	3,312	2,839	2,596	0	6,709	0	6,709	0	9,305	0	0	0	142	11/25/2035	1.A FM
36242D-7K-3	GSR MORTGAGE LOAN TRUST SERIES 2005-5F CLASS 8A1 4.934% 06/25/35	03/25/2025	Paydown		393	393	390	385	0	7	0	7	0	393	0	0	0	3	06/25/2035	1.A FM
36242D-T5-2	GSMPS MORTGAGE LOAN TRUST SERIES 2005-RP2 CLASS 1AF 144A 4.784% 03/25/35	03/25/2025	Paydown		28,671	28,671	26,528	27,352	0	1,319	0	1,319	0	28,671	0	0	0	245	03/25/2035	1.A FM
36257L-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 2019-PJ2 CLASS A1 144A 4.000% 11/25/49	03/01/2025	Paydown		1,388	1,388	1,442	1,472	0	(84)	0	(84)	0	1,388	0	0	0	9	11/25/2049	1.A
36257Q-AA-4	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS A1 144A 3.500% 03/25/50	03/01/2025	Paydown		1,076	1,076	1,115	1,171	0	(95)	0	(95)	0	1,076	0	0	0	7	03/25/2050	1.A
36257Q-AQ-9	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B1 144A 3.983% 03/25/50	03/01/2025	Paydown		3,821	3,821	3,998	3,967	0	(145)	0	(145)	0	3,821	0	0	0	26	03/25/2050	1.A
36257Q-AR-7	GS MORTGAGE BACKED SECURITIES SERIES 2019-PJ3 CLASS B2 144A 3.983% 03/25/50	03/01/2025	Paydown		7,795	7,795	8,118	8,061	0	(266)	0	(266)	0	7,795	0	0	0	53	03/25/2050	1.A
36258F-AA-7	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A1 144A 3.500% 05/25/50	03/01/2025	Paydown		1,310	1,310	1,384	1,396	0	(86)	0	(86)	0	1,310	0	0	0	8	05/25/2050	1.A
36258F-AH-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ1 CLASS A8 144A 3.500% 05/25/50	03/01/2025	Paydown		5,240	5,240	5,377	5,401	0	(160)	0	(160)	0	5,240	0	0	0	30	05/25/2050	1.A
36259V-AB-9	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ4 CLASS A2 144A 3.000% 01/25/51	03/01/2025	Paydown		15,397	15,397	16,283	16,417	0	(1,020)	0	(1,020)	0	15,397	0	0	0	99	01/25/2051	1.A
36260D-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ5 CLASS A4 3.000% 03/27/51	03/01/2025	Paydown		7,262	7,262	7,565	7,604	0	(342)	0	(342)	0	7,262	0	0	0	28	03/27/2051	1.A
36262D-AA-6	GS MORTGAGE BACKED SECURITIES SERIES 2020-PJ2 CLASS A1 144A 3.500% 07/25/50	03/01/2025	Paydown		5,125	5,125	5,433	5,493	0	(368)	0	(368)	0	5,125	0	0	0	30	07/25/2050	1.A
36262J-AU-9	GS MORTGAGE BACKED SECURITIES SERIES 2021-GR2 CLASS AX1 144A 0.554% 02/25/52	03/01/2025	Paydown		0	0	108,742	0	0	(108,742)	0	(108,742)	0	0	0	0	0	2,441	02/25/2052	1.A FE
36263C-AD-1	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS A4 144A 2.500% 02/26/52	03/01/2025	Paydown		13,784	13,784	11,514	11,564	0	2,221	0	2,221	0	13,784	0	0	0	53	02/26/2052	1.A
36263C-AY-5	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS AX1 144A 0.277% 02/26/52	01/01/2025	Paydown		0	0	39,852	40,466	0	(40,466)	0	(40,466)	0	0	0	0	0	655	02/26/2052	1.A FE
36263C-AY-5	GS MORTGAGE BACKED SECURITIES SERIES 2021-PJ9 CLASS AX1 144A 0.277% 02/26/52	01/29/2025	1350_100_WRETOALIC		10,533,780	0	9,234,765	9,377,082	0	(7,816)	0	(7,816)	0	9,369,266	0	1,164,514	1,164,514	288,490	02/26/2052	1.A FE
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
36268S-AC-3	GS MORTGAGE BACKED SECURITIES SERIES 2022-LTV2 CLASS A3 144A 4.000% 12/25/52	03/01/2025	Paydown		223,105	223,105	214,739	214,802	0	8,304	0	8,304	0	223,105	0	0	0	1,823	12/25/2052	1.B

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
36270X-AD-6	GS MORTGAGE BACKED SECURITIES SERIES 2023-PJ4 CLASS A3 144A 6.000% 01/25/54	03/01/2025	Paydown		42,498	42,498	41,668	41,485	0	1,013	0	1,013	0	42,498	0	0	0	353	01/25/2054	1.A
36271D-AA-5	GS MORTGAGE BACKED SECURITIES SERIES 2025-PJ1 CLASS A1 144A 6.000% 06/25/55	03/01/2025	Paydown		18,798	18,798	18,774	0	0	23	0	23	0	18,798	0	0	0	144	06/25/2055	1.A FE
362924-AE-2	GS MORTGAGE BACKED SECURITIES SERIES 2022-PJ3 CLASS A4 144A 2.500% 08/25/52	03/01/2025	Paydown		47,821	47,821	44,698	44,663	0	3,158	0	3,158	0	47,821	0	0	0	197	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		55,240	55,240	54,340	54,368	0	872	0	872	0	55,240	0	0	0	510	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		42,832	42,832	42,657	42,699	0	133	0	133	0	42,832	0	0	0	319	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		52,380	52,380	52,781	53,035	0	(655)	0	(655)	0	52,380	0	0	0	518	06/25/2059	1.A
36418W-AG-4	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A21 144A 4.500% 02/25/59	03/01/2025	Paydown		3,890	3,890	3,728	3,657	0	233	0	233	0	3,890	0	0	0	17	02/25/2059	1.A
36418W-AJ-8	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A22 144A 4.000% 02/25/59	03/01/2025	Paydown		3,890	3,890	3,668	3,571	0	319	0	319	0	3,890	0	0	0	15	02/25/2059	1.A
36418W-AQ-2	GMRF MORTGAGE ACQUISITION CO SERIES 2019-1 CLASS A32 144A 4.000% 02/25/59	03/01/2025	Paydown		3,384	3,384	3,091	2,966	0	418	0	418	0	3,384	0	0	0	13	02/25/2059	1.A
39539G-AB-8	GREENPOINT MORTGAGE FUNDING TR SERIES 2006-OH1 CLASS A2 4.895% 01/25/37	03/25/2025	Paydown		630	630	140	279	0	351	0	351	0	630	0	0	0	3	01/25/2037	1.A FM
41162N-AC-1	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-14 CLASS 2A1A 4.731% 01/25/47	03/19/2025	Paydown		52,483	52,483	45,945	47,216	0	5,267	0	5,267	0	52,483	0	0	0	(55)	01/25/2047	1.A FM
41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-2 CLASS 2A1A 4.756% 05/25/38	03/25/2025	Paydown		2,755	2,755	2,433	2,502	0	252	0	252	0	2,755	0	0	0	14	05/25/2038	3.A FM
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST SERIES 2007-5 CLASS A1A 4.810% 09/19/37	03/19/2025	Paydown		7,137	7,137	6,551	6,707	0	431	0	431	0	7,137	0	0	0	37	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		15,133	15,133	15,133	15,371	0	(238)	0	(238)	0	15,133	0	0	0	102	05/25/2067	1.A
46591D-AX-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B1 144A 4.933% 10/25/49	03/05/2025	WACHOVIA		838,099	860,519	838,938	840,493	0	3,704	0	3,704	0	844,197	0	(6,098)	(6,098)	11,203	10/25/2049	1.A
46591D-AX-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV1 CLASS B1 144A 4.933% 10/25/49	03/01/2025	Paydown		6,986	6,986	6,811	6,823	0	163	0	163	0	6,986	0	0	0	57	10/25/2049	1.A
46591F-AZ-7	JP MORGAN MORTGAGE TRUST SERIES 2019-5 CLASS B2 144A 4.459% 11/25/49	03/01/2025	Paydown		7,094	7,094	7,523	7,439	0	(345)	0	(345)	0	7,094	0	0	0	53	11/25/2049	1.A
46591H-AA-8	CHASE MORTGAGE FINANCE CORPO SERIES 2019-CL1 CLASS M1 5.785% 04/25/47	03/25/2025	Paydown		13,122	13,122	13,122	13,053	0	69	0	69	0	13,122	0	0	0	100	04/25/2047	1.C FE
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 2019-8 CLASS A3 144A 3.500% 03/25/50	03/01/2025	Paydown		11,664	11,664	12,335	12,634	0	(970)	0	(970)	0	11,664	0	0	0	68	03/25/2050	1.A
46591L-BQ-3	JP MORGAN MORTGAGE TRUST SERIES 2019-INV3 CLASS B1 144A 4.355% 05/25/50	03/01/2025	Paydown		8,895	8,895	8,346	8,427	0	468	0	468	0	8,895	0	0	0	56	05/25/2050	1.A
46591N-BH-9	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV1 CLASS A15 144 3.500% 06/25/50	03/01/2025	Paydown		1,558	1,558	1,657	1,885	0	(327)	0	(327)	0	1,558	0	0	0	13	06/25/2050	1.A
46592A-AE-4	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A3X 144A 0.500% 08/25/50	03/01/2025	Paydown		0	0	11,991	15,133	0	(15,133)	0	(15,133)	0	0	0	0	0	745	08/25/2050	1.A FE
46592A-BH-6	JP MORGAN MORTGAGE TRUST SERIES 2020-3 CLASS A15 144A 3.500% 08/25/50	03/01/2025	Paydown		6,435	6,435	6,904	6,991	0	(556)	0	(556)	0	6,435	0	0	0	35	08/25/2050	1.A
46592K-BS-0	JP MORGAN MORTGAGE TRUST SERIES 2021-3 CLASS AX4 144A 0.300% 07/25/51	03/01/2025	Paydown		0	0	8,697	9,120	0	(9,120)	0	(9,120)	0	0	0	0	0	346	07/25/2051	1.A FE
46592L-BL-3	JP MORGAN MORTGAGE TRUST SERIES 2021-5 CLASS AX1 144A 0.336% 08/25/51	03/01/2025	Paydown		0	0	19,323	19,948	0	(19,948)	0	(19,948)	0	0	0	0	0	565	08/25/2051	1.A FE
46592W-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A3 144A 2.500% 02/25/52	03/01/2025	Paydown		24,725	24,725	19,587	19,609	0	5,116	0	5,116	0	24,725	0	0	0	106	02/25/2052	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
46592W-BP-0	JP MORGAN MORTGAGE TRUST SERIES 2021-12 CLASS A15 144A 2.500% 02/25/52	03/01/2025	Paydown		12,362	12,362	10,338	10,301	0	2,061	0	2,061	0	12,362	0	0	0	53	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		11,505	11,505	9,637	9,599	0	1,906	0	1,906	0	11,505	0	0	0	48	04/25/2052	1.A
466247-LP-6	JP MORGAN MORTGAGE TRUST SERIES 2005-A1 CLASS 3A1 5.682% 02/25/35	03/01/2025	Paydown		4,833	4,833	5,062	5,208	0	(375)	0	(375)	0	4,833	0	0	0	26	02/25/2035	1.A FM
46627M-BY-2	JP MORGAN ALTERNATIVE LOAN TRU SERIES 2005-A2 CLASS 4A1 5.285% 01/25/36	03/01/2025	Paydown		16,661	16,661	11,208	12,525	0	4,136	0	4,136	0	16,661	0	0	0	107	01/25/2036	5.C FM
46643B-AW-1	JP MORGAN MORTGAGE TRUST SERIES 2014-IVR3 CLASS B1 144A 6.448% 09/25/44	01/01/2025	Paydown		34,054	34,054	33,563	34,745	0	(691)	0	(691)	0	34,054	0	0	0	183	09/25/2044	1.A
46647E-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2016-3 CLASS 1A5 144A 3.390% 10/25/46	03/01/2025	Paydown		11,636	11,636	11,707	11,707	0	(70)	0	(70)	0	11,636	0	0	0	51	10/25/2046	1.A
46647S-AN-0	JP MORGAN MORTGAGE TRUST SERIES 2017-3 CLASS 1A7 144A 3.500% 08/25/47	03/01/2025	Paydown		7,658	7,658	7,092	6,938	0	720	0	720	0	7,658	0	0	0	42	08/25/2047	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A8 144A 3.447% 01/25/47	03/01/2025	Paydown		6,336	6,336	6,320	6,314	0	22	0	22	0	6,336	0	0	0	34	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		16,841	16,841	16,707	16,651	0	191	0	191	0	16,841	0	0	0	107	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		11,450	11,450	11,410	11,411	0	39	0	39	0	11,450	0	0	0	74	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		6,904	6,904	6,843	6,811	0	93	0	93	0	6,904	0	0	0	36	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		1,750	1,750	1,746	1,743	0	7	0	7	0	1,750	0	0	0	10	11/25/2048	1.A
46648U-AQ-7	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS AX1 144A 0.371% 11/25/48	03/01/2025	Paydown		0	0	1,596	2,166	0	(2,166)	0	(2,166)	0	0	0	0	0	136	11/25/2048	1.A FE
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A7 144A 3.500% 09/25/48	03/01/2025	Paydown		36,077	36,077	34,842	34,105	0	1,972	0	1,972	0	36,077	0	0	0	185	09/25/2048	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2019-1 CLASS A3 144A 4.000% 05/25/49	03/01/2025	Paydown		1,611	1,611	1,617	1,621	0	(10)	0	(10)	0	1,611	0	0	0	8	05/25/2049	1.A
46650M-BG-1	JP MORGAN MORTGAGE TRUST SERIES 2018-8 CLASS B2 144A 4.033% 01/25/49	03/01/2025	Paydown		11,639	11,639	12,214	12,099	0	(460)	0	(460)	0	11,639	0	0	0	85	01/25/2049	1.A
46650T-AC-6	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS A3 144A 3.984% 08/25/49	03/01/2025	Paydown		4,873	4,873	5,168	5,362	0	(489)	0	(489)	0	4,873	0	0	0	46	08/25/2049	1.A
46650T-AX-0	JP MORGAN MORTGAGE TRUST SERIES 2019-2 CLASS B1 144A 4.432% 08/25/49	03/01/2025	Paydown		8,836	8,836	9,262	9,162	0	(325)	0	(325)	0	8,836	0	0	0	80	08/25/2049	1.A
46651A-BA-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV2 CLASS B1 144A 4.706% 12/25/49	03/01/2025	Paydown		374,535	374,535	403,248	398,961	0	(24,425)	0	(24,425)	0	374,535	0	0	0	2,339	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		93,634	93,634	99,752	98,842	0	(5,208)	0	(5,208)	0	93,634	0	0	0	585	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A3 144A 3.500% 12/25/49	03/01/2025	Paydown		1,746	1,746	1,880	2,027	0	(281)	0	(281)	0	1,746	0	0	0	12	12/25/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST SERIES 2019-6 CLASS A15 144A 3.500% 12/25/49	03/01/2025	Paydown		1,164	1,164	1,164	1,164	0	0	0	0	0	1,164	0	0	0	8	12/25/2049	1.A
46651D-AC-0	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A3 144A 3.500% 02/25/50	03/01/2025	Paydown		4,398	4,398	4,539	4,590	0	(191)	0	(191)	0	4,398	0	0	0	22	02/25/2050	1.A
46651D-AR-7	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS A15144A 3.500% 02/25/50	03/01/2025	Paydown		14,295	14,295	14,395	14,431	0	(137)	0	(137)	0	14,295	0	0	0	72	02/25/2050	1.A
46651D-AZ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-INV2 CLASS B1A 144 3.212% 02/25/50	03/01/2025	Paydown		25,257	25,257	23,457	23,764	0	1,493	0	1,493	0	25,257	0	0	0	125	02/25/2050	1.A
46651F-AS-0	JP MORGAN MORTGAGE TRUST SERIES 2019-HYB1 CLASS B2 144A 4.953% 10/25/49	03/01/2025	Paydown		48,533	48,533	45,383	47,710	0	823	0	823	0	48,533	0	0	0	453	10/25/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 2019-7 CLASS A3 144A 3.457% 02/25/50	03/01/2025	Paydown		12,192	12,192	12,720	12,843	0	(652)	0	(652)	0	12,192	0	0	0	57	02/25/2050	1.A
46651H-AC-1	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS A3 144A 3.500% 03/25/50	03/01/2025	Paydown		6,771	6,771	1,680	0	0	6,771	0	6,771	0	6,771	0	0	0	58	03/25/2050	1.A
46651H-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B1 144A 4.350% 03/25/50	03/01/2025	Paydown		27,105	27,105	29,122	29,057	0	(1,952)	0	(1,952)	0	27,105	0	0	0	236	03/25/2050	1.A
46651H-BT-3	JP MORGAN MORTGAGE TRUST SERIES 2019-LTV3 CLASS B2 144A 4.350% 03/25/50	03/01/2025	Paydown		18,070	18,070	19,188	19,178	0	(1,108)	0	(1,108)	0	18,070	0	0	0	157	03/25/2050	1.A
46651X-AJ-1	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS A5 144A 3.500% 06/25/50	03/01/2025	Paydown		24,513	24,513	25,636	25,897	0	(1,384)	0	(1,384)	0	24,513	0	0	0	143	06/25/2050	1.A
46651X-BQ-4	JP MORGAN MORTGAGE TRUST SERIES 2020-1 CLASS B1 144A 3.815% 06/25/50	03/01/2025	Paydown		8,500	8,500	8,590	8,563	0	(63)	0	(63)	0	8,500	0	0	0	54	06/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST SERIES 2019-9 CLASS A5 144A 3.500% 05/25/50	03/01/2025	Paydown		7,976	7,976	8,137	8,193	0	(217)	0	(217)	0	7,976	0	0	0	48	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		16,763	16,763	17,564	17,637	0	(874)	0	(874)	0	16,763	0	0	0	84	03/25/2051	1.A
46652T-BW-9	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS A15 144A 3.000% 03/25/51	03/01/2025	Paydown		6,286	6,286	6,505	6,533	0	(247)	0	(247)	0	6,286	0	0	0	31	03/25/2051	1.A
46652T-CC-2	JP MORGAN MORTGAGE TRUST SERIES 2020-8 CLASS AX4 144A 0.400% 03/25/51	03/01/2025	Paydown		0	0	2,046	2,468	0	(2,468)	0	(2,468)	0	0	0	0	0	115	03/25/2051	1.A FE
46653J-BM-2	JP MORGAN MORTGAGE TRUST SERIES 2020-5 CLASS A15 144A 3.000% 12/25/50	03/01/2025	Paydown		5,295	5,295	5,646	5,718	0	(423)	0	(423)	0	5,295	0	0	0	22	12/25/2050	1.A
46653L-BT-2	JP MORGAN MORTGAGE TRUST SERIES 2020-LTV2 CLASS A15 144 3.000% 11/25/50	03/01/2025	Paydown		4,838	4,838	5,180	5,588	0	(750)	0	(750)	0	4,838	0	0	0	15	11/25/2050	1.A
46653P-BQ-9	JP MORGAN MORTGAGE TRUST SERIES 2021-6 CLASS AX1 144A 0.133% 10/25/51	03/01/2025	Paydown		0	0	16,283	16,294	0	(16,294)	0	(16,294)	0	0	0	0	0	538	10/25/2051	1.A FE
46654T-BQ-0	JP MORGAN MORTGAGE TRUST SERIES 2021 15 CLASS A15 144A 2.500% 06/25/52	03/01/2025	Paydown		16,101	16,101	13,487	13,460	0	2,641	0	2,641	0	16,101	0	0	0	78	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		18,811	18,811	17,433	17,375	0	1,436	0	1,436	0	18,811	0	0	0	84	08/25/2052	1.A
46654V-AB-9	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS A2 144A 2.774% 05/25/52	03/01/2025	Paydown		26,936	26,936	26,934	26,947	0	(11)	0	(11)	0	26,936	0	0	0	136	05/25/2052	1.E
46654V-AD-5	JP MORGAN MORTGAGE TRUST SERIES 2021-LTV2 CLASS AX1 144 0.430% 05/25/52	03/01/2025	Paydown		0	0	79,924	0	0	(79,924)	0	(79,924)	0	0	0	0	0	1,770	05/25/2052	1.C FE
46655G-AB-1	JP MORGAN MORTGAGE TRUST SERIES 2022-4 CLASS A2 144A 3.500% 10/25/52	03/01/2025	Paydown		40,671	40,671	38,625	38,623	0	2,048	0	2,048	0	40,671	0	0	0	201	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		40,671	40,671	37,437	37,441	0	3,230	0	3,230	0	40,671	0	0	0	172	10/25/2052	1.A
46655K-AD-8	JP MORGAN MORTGAGE TRUST SERIES 2022-6 CLASS A3 144A 3.000% 11/25/52	03/01/2025	Paydown		67,700	67,700	62,347	62,287	0	5,413	0	5,413	0	67,700	0	0	0	216	11/25/2052	1.A
46656D-AF-8	JP MORGAN MORTGAGE TRUST SERIES 2023-2 CLASS A2 144A 5.500% 07/25/53	03/01/2025	Paydown		42,463	42,463	41,879	41,811	0	651	0	651	0	42,463	0	0	0	238	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		33,057	33,057	32,747	32,642	0	415	0	415	0	33,057	0	0	0	294	10/25/2053	1.A
46658L-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS A9A 144A 5.500% 03/25/55	03/01/2025	Paydown		41,731	41,731	41,333	41,157	0	574	0	574	0	41,731	0	0	0	408	03/25/2055	1.A
46658L-BL-4	JP MORGAN MORTGAGE TRUST SERIES 2024-10 CLASS B1 144A 6.998% 03/25/55	03/01/2025	Paydown		7,823	7,823	8,262	8,258	0	(435)	0	(435)	0	7,823	0	0	0	92	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		35,072	35,072	34,229	34,225	0	847	0	847	0	35,072	0	0	0	403	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		14,903	14,903	14,545	14,543	0	360	0	360	0	14,903	0	0	0	68	04/25/2055	1.B FE

SCHEDULE D - PART 4

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CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46658R-AC-2	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A3 144A 6.000% 11/25/54	03/01/2025	Paydown		20,690	20,690	20,599	20,508	0	181	0	181	0	20,690	0	0	0	197	11/25/2054	1.A
46658R-AD-0	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A4 144A 6.000% 11/25/54	03/01/2025	Paydown		55,172	55,172	54,886	54,659	0	513	0	513	0	55,172	0	0	0	526	11/25/2054	1.A
46658R-AP-3	JP MORGAN MORTGAGE TRUST SERIES 2024-5 CLASS A11 144A 5.590% 11/25/54	03/25/2025	Paydown		41,379	41,379	41,379	41,316	0	63	0	63	0	41,379	0	0	0	376	11/25/2054	1.A
52521F-AE-7	LEHMAN MORTGAGE TRUST SERIES 2007-1 CLASS 2A2 2.196% 02/25/37	03/25/2025	Paydown		0	0	97	255	0	(255)	0	(255)	0	0	0	0	0	22	02/25/2037	5.B GI
52521R-AR-2	LEHMAN MORTGAGE TRUST SERIES 2007-5 CLASS 2A2 2.235% 06/25/37	01/29/2025	1350_100_WRETOALIC		874,407	0	0	0	0	0	0	0	0	0	0	874,407	874,407	8,549	06/25/2037	6. FE
52524G-AA-0	LEHMAN XS TRUST SERIES 2007-7N CLASS 1A1A 4.874% 06/25/47	03/25/2025	Paydown		171,794	171,784	154,106	129,214	0	42,581	0	42,581	0	171,794	0	0	0	1,090	06/25/2047	1.A FM
55265K-3T-4	MASTR ASSET SECURITIZATION TRU SERIES 2003-12 CLASS 3A7 5.250% 12/25/33	03/01/2025	Paydown		1,693	1,693	1,754	1,733	0	(40)	0	(40)	0	1,693	0	0	0	15	12/25/2033	1.A FM
55285Q-AA-0	MFRA TRUST SERIES 2022-NQM2 CLASS A1 144A 4.000% 05/25/67	03/01/2025	Paydown		11,673	11,673	11,419	11,626	0	47	0	47	0	11,673	0	0	0	88	05/25/2067	1.A
576434-D8-4	MASTR ALTERNATIVE LOANS TRUST SERIES 2005-1 CLASS 2A1 6.000% 02/25/35	03/01/2025	Paydown		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	0	02/25/2035	1.A FM
585495-CA-0	MELLO MORTGAGE CAPITAL ACCEPTA SERIES 2021-MTG1 CLASS AX1 144 0.147% 04/25/51	03/01/2025	Paydown		0	0	16,862	17,671	0	(17,671)	0	(17,671)	0	0	0	0	0	604	04/25/2051	1.A FE
585499-AJ-5	MELLO MORTGAGE CAPITAL ACCEPT SERIES 2018-MTG2 CLASS A9 144 4.362% 10/25/48	03/01/2025	Paydown		4,491	4,491	4,529	4,515	0	(24)	0	(24)	0	4,491	0	0	0	32	10/25/2048	1.A
589929-6M-5	MLCC MORTGAGE INVESTORS INC SERIES 2003-H CLASS A1 5.073% 01/25/29	03/25/2025	Paydown		912	912	912	899	0	13	0	13	0	912	0	0	0	6	01/25/2029	5.B FM
59020U-DN-2	MLCC MORGAGE INVESTORS INC SERIES 2004-C CLASS A1 5.408% 07/25/29	03/25/2025	Paydown		299	299	286	256	0	43	0	43	0	299	0	0	0	3	07/25/2029	1.A FM
59980C-AF-0	MILL CITY MORTGAGE TRUST SERIES 2017-3 CLASS M2 144A 3.250% 01/25/61	03/12/2025	CITIGROUP GLOBAL MARKETS		1,194,841	1,261,015	1,239,951	1,249,433	0	747	0	747	0	1,250,180	0	(55,338)	(55,338)	11,612	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		882	882	867	874	0	8	0	8	0	882	0	0	0	4	01/25/2061	1.A
61777W-AA-0	MORGAN STANLEY RESIDENTIAL MO SERIES 2022-INV1 CLASS A1 144A 3.000% 03/25/52	03/01/2025	Paydown		50,245	50,245	45,613	45,469	0	4,776	0	4,776	0	50,245	0	0	0	265	03/25/2052	1.A
64830B-AZ-0	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2017-6A CLASS B2 144A 4.000% 08/27/57	03/01/2025	Paydown		10,475	10,475	10,084	10,218	0	257	0	257	0	10,475	0	0	0	71	08/27/2057	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	19,865	0	150	0	150	0	20,015	0	0	0	134	04/25/2062	1.A
67098A-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2019-INV1 CLASS A3 144A 4.500% 11/25/48	03/01/2025	Paydown		14,398	14,398	14,980	15,377	0	(979)	0	(979)	0	14,398	0	0	0	144	11/25/2048	1.A
67113A-AQ-3	ONSLOW BAY FINANCIAL LLC SERIES 2019- EXP3 CLASS IA9 14 3.500% 10/25/59	03/01/2025	Paydown		8,080	8,080	8,100	8,111	0	(30)	0	(30)	0	8,080	0	0	0	58	10/25/2059	1.A
67113A-BH-2	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP3 CLASS B1A 144 6.403% 10/25/59	03/01/2025	Paydown		21,761	21,761	20,221	21,102	0	659	0	659	0	21,761	0	0	0	227	10/25/2059	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC SERIES 2020-INV1 CLASS A5 144A 3.500% 12/25/49	03/01/2025	Paydown		9,420	9,420	9,913	10,039	0	(619)	0	(619)	0	9,420	0	0	0	58	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		65,992	65,992	67,416	67,997	0	(2,005)	0	(2,005)	0	65,992	0	0	0	493	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	9,933	0	1,095	0	1,095	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		61,295	61,295	58,881	59,017	0	2,278	0	2,278	0	61,295	0	0	0	478	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		50,104	50,104	42,573	42,723	0	7,381	0	7,381	0	50,104	0	0	0	201	02/25/2052	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
67448J-AA-5	ONSLOW BAY FINANCIAL LLC SERIES 2022-INV5 CLASS A1 144A 4.000% 10/25/52	03/01/2025	Paydown		60,374	60,374	54,337	54,546	0	5,829	0	5,829	0	60,374	0	0	0	331	10/25/2052	1.A
67448Q-AC-5	ONSLOW BAY FINANCIAL LLC SERIES 2019-EXP1 CLASS 1A3 144 4.000% 01/25/59	03/01/2025	Paydown		12,162	12,162	12,249	12,336	0	(174)	0	(174)	0	12,162	0	0	0	47	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		26,879	26,879	24,644	24,662	0	2,217	0	2,217	0	26,879	0	0	0	204	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		63,125	63,125	60,087	60,102	0	3,023	0	3,023	0	63,125	0	0	0	386	05/25/2052	1.A
69337H-AT-8	PHH ALTERNATIVE MORTGAGE TRUST SERIES 2007-2 CLASS 2PO 0.000% 05/25/37	03/01/2025	Paydown		167	167	37	70	0	97	0	97	0	167	0	0	0	0	05/25/2037	1.A FM
69348R-TC-0	PNC MORTGAGE SECURITIES CORP SERIES 1999-10 CLASS DB1 7.447% 11/25/29	03/03/2025	Paydown		180	3,781	3,649	3,657	0	(3,477)	0	(3,477)	0	180	0	0	0	7	11/25/2029	5.A FM
693675-AA-8	PSMC 2018 1 TRUST SERIES 2020-3 CLASS A1 144A 3.000% 11/25/50	03/01/2025	Paydown		4,070	4,070	4,218	4,240	0	(169)	0	(169)	0	4,070	0	0	0	15	11/25/2050	1.A
693684-AA-0	PSMC 2020 1 TRUST SERIES 2020-1 CLASS A1 144A 3.500% 01/25/50	03/01/2025	Paydown		12,418	12,418	12,922	13,228	0	(810)	0	(810)	0	12,418	0	0	0	86	01/25/2050	1.A
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019-2 CLASS A1 144A 3.500% 10/25/49	03/01/2025	Paydown		4,028	4,028	4,068	4,045	0	(17)	0	(17)	0	4,028	0	0	0	13	10/25/2049	1.A
69374X-BC-3	PSMC 2019 2 TRUST SERIES 2019-2 CLASS AX1 144A 0.184% 10/25/49	03/01/2025	Paydown		0	0	2,422	2,455	0	(2,455)	0	(2,455)	0	0	0	0	0	80	10/25/2049	1.A FE
69375B-AM-9	PSMC 2018 1 TRUST SERIES 2019-3 CLASS A12 144A 3.500% 11/25/49	03/01/2025	Paydown		2,628	2,628	2,644	2,633	0	(5)	0	(5)	0	2,628	0	0	0	15	11/25/2049	1.A
69377T-AA-4	PRKCM TRUST SERIES 2022-AFC2 CLASS A1 144A 5.335% 08/25/57	03/01/2025	Paydown		147,396	147,396	147,393	148,937	0	(1,541)	0	(1,541)	0	147,396	0	0	0	1,448	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		1,990	1,990	2,078	2,089	0	(99)	0	(99)	0	1,990	0	0	0	10	02/25/2050	1.A
74922G-AE-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2006-QS14 CLASS A5 17.650% 11/25/36	03/25/2025	Paydown		1,605	3,817	2,945	3,603	0	(1,999)	0	(1,999)	0	1,605	0	0	0	109	11/25/2036	3.B FM
749357-AA-7	RCKT MORTGAGE TRUST SERIES 2019-1 CLASS A1 144A 3.500% 09/25/49	03/01/2025	Paydown		4,218	4,218	4,413	4,491	0	(274)	0	(274)	0	4,218	0	0	0	25	09/25/2049	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		16,128	16,128	16,492	16,634	0	(506)	0	(506)	0	16,128	0	0	0	56	02/25/2050	1.A
74938X-CA-5	RCKT MORTGAGE TRUST SERIES 2022-3 CLASS A1 144A 3.000% 05/25/52	03/01/2025	Paydown		53,212	53,212	48,373	48,532	0	4,681	0	4,681	0	53,212	0	0	0	294	05/25/2052	1.A
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2007-QS6 CLASS A1 4.763% 04/25/37	03/25/2025	Paydown		916	1,655	1,258	1,258	0	(342)	0	(342)	0	916	0	0	0	14	04/25/2037	1.A FM
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-QS5 CLASS A1 4.834% 04/25/35	03/25/2025	Paydown		1,877	2,482	2,188	2,146	0	(269)	0	(269)	0	1,877	0	0	0	22	04/25/2035	1.A FM
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 2005-Q05 CLASS A1 5.635% 01/25/46	03/01/2025	Paydown		2,472	1,911	1,429	1,499	0	974	0	974	0	2,472	0	0	0	39	01/25/2046	1.A FM
78445X-AA-4	SLM STUDENT LOAN TRUST 2010-1 SERIES 2010-1 CLASS A 4.854% 12/31/32	01/27/2025	Paydown		43	43	43	43	0	0	0	0	0	43	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		230	216	217	216	0	14	0	14	0	230	0	0	0	3	12/31/2032	6. FE
81743A-AG-4	SEQUOIA MORTGAGE TRUST SERIES 2019-5 CLASS A7 144A 3.500% 12/25/49	03/01/2025	Paydown		20,442	20,442	20,748	20,734	0	(292)	0	(292)	0	20,442	0	0	0	142	12/25/2049	1.A
81743X-AA-7	SEQUOIA MORTGAGE TRUST SERIES 6 CLASS A 5.071% 04/19/27	03/19/2025	Paydown		4,229	4,229	4,229	4,188	0	41	0	41	0	4,229	0	0	0	35	04/19/2027	1.A FM
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLASS A1 144A 3.500% 07/25/43	03/01/2025	Paydown		9,672	9,672	10,017	9,990	0	(319)	0	(319)	0	9,672	0	0	0	56	07/25/2043	1.A
81745X-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A7 144A 3.500% 07/25/47	03/01/2025	Paydown		6,859	6,859	6,875	6,878	0	(19)	0	(19)	0	6,859	0	0	0	26	07/25/2047	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
81745X-AU-1	SEQUOIA MORTGAGE TRUST SERIES 2017-4 CLASS A19 144A 3.500% 07/25/47	03/01/2025	Paydown		476	476	471	470	0	7	0	7	0	476	0	0	0	2	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		213	213	227	260	0	(47)	0	(47)	0	213	0	0	0	1	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		678	678	694	729	0	(51)	0	(51)	0	678	0	0	0	5	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		1,063	1,063	1,079	1,089	0	(26)	0	(26)	0	1,063	0	0	0	7	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		17,850	17,850	16,905	16,798	0	1,052	0	1,052	0	17,850	0	0	0	102	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		16,403	16,403	16,364	16,371	0	33	0	33	0	16,403	0	0	0	113	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		6,760	6,760	6,812	6,920	0	(160)	0	(160)	0	6,760	0	0	0	51	08/25/2048	1.A
81747C-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH2 CLASS A1 144A 4.500% 08/25/49	03/01/2025	Paydown		11,226	11,226	11,670	13,745	0	(2,518)	0	(2,518)	0	11,226	0	0	0	125	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		2,704	2,704	2,717	2,730	0	(26)	0	(26)	0	2,704	0	0	0	13	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		59,760	59,760	59,570	59,492	0	268	0	268	0	59,760	0	0	0	409	06/25/2048	1.A
81748G-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A1 144A 4.000% 09/25/49	03/01/2025	Paydown		5,593	5,593	5,810	5,911	0	(318)	0	(318)	0	5,593	0	0	0	53	09/25/2049	1.A
81748G-BN-0	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS A19 144A 4.000% 09/25/49	03/01/2025	Paydown		1,864	1,864	1,819	1,799	0	65	0	65	0	1,864	0	0	0	18	09/25/2049	1.A
81748G-EJ-6	SEQUOIA MORTGAGE TRUST SERIES 2019-CH3 CLASS B1B 144A 4.509% 09/25/49	03/01/2025	Paydown		9,905	9,905	10,485	10,355	0	(450)	0	(450)	0	9,905	0	0	0	89	09/25/2049	1.A
81748J-AA-3	SEQUOIA MORTGAGE TRUST SERIES 2019-4 CLASS A1 144A 3.500% 11/25/49	03/01/2025	Paydown		7,125	7,125	7,425	7,446	0	(320)	0	(320)	0	7,125	0	0	0	54	11/25/2049	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A1 144A 3.500% 03/25/50	03/01/2025	Paydown		23,850	23,850	24,851	25,053	0	(1,203)	0	(1,203)	0	23,850	0	0	0	136	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		21,979	21,979	22,416	22,422	0	(443)	0	(443)	0	21,979	0	0	0	128	02/25/2050	1.A
81748R-AV-9	SEQUOIA MORTGAGE TRUST SERIES 2020-4 CLASS A20 144A 2.500% 11/25/50	03/01/2025	Paydown		6,766	6,766	6,944	6,949	0	(183)	0	(183)	0	6,766	0	0	0	25	11/25/2050	1.A
81748Y-BD-3	SEQUOIA MORTGAGE TRUST SERIES 2021-6 CLASS AI03 144A 0.500% 10/25/51	03/01/2025	Paydown		0	0	21,536	22,241	0	(22,241)	0	(22,241)	0	0	0	0	0	632	10/25/2051	1.A FE
81749B-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2023-1 CLASS A1 144A 5.000% 01/25/53	03/01/2025	Paydown		15,277	15,277	15,115	15,059	0	218	0	218	0	15,277	0	0	0	141	01/25/2053	1.A
81749H-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2024-2 CLASS A4 144A 6.000% 03/25/54	03/01/2025	Paydown		78,999	78,999	78,899	78,548	0	451	0	451	0	78,999	0	0	0	670	03/25/2054	1.A
81749Q-AV-0	SEQUOIA MORTGAGE TRUST SERIES 2024-10 CLASS A20 144A 5.500% 11/25/54	03/01/2025	Paydown		36,651	36,651	36,284	36,280	0	371	0	371	0	36,651	0	0	0	323	11/25/2054	1.A
85573R-AA-6	STARWOOD MORTGAGE RESIDENTIAL SERIES 2021-6 CLASS A1 144A 1.920% 11/25/66	03/01/2025	Paydown		25,103	25,103	21,714	21,712	0	3,391	0	3,391	0	25,103	0	0	0	87	11/25/2066	1.A FE
863572-UD-3	STRUCTURED ASSET SECURITIES CO SERIES 1998-6 CLASS B1 6.500% 07/25/28	03/01/2025	Paydown		1,513	1,513	1,484	1,498	0	14	0	14	0	1,513	0	0	0	11	07/25/2028	2.B FM
86358R-ND-5	AMORTIZING RESIDENTIAL COLLATE SERIES 2001-BC6W CLASS A 5.365% 10/25/31	03/25/2025	Paydown		231	231	231	229	0	2	0	2	0	231	0	0	0	2	10/25/2031	1.A FM
92538N-AA-5	VERUS SECURITIZATION TRUST SERIES 2022-4 CLASS A1 144A 4.474% 04/25/67	03/01/2025	Paydown		25,251	25,251	25,251	25,629	0	(378)	0	(378)	0	25,251	0	0	0	177	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		27,214	27,214	24,527	25,072	0	2,143	0	2,143	0	27,214	0	0	0	100	10/25/2066	1.A

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SERIES 2003-S5 CLASS 1A4 5.500% 06/25/33	03/01/2025	Paydown		1,019	1,019	1,069	1,073	0	(54)	0	(54)	0	1,019	0	0	0	9	06/25/2033	3.B FM
92922F-4G-0	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR14 CLASS 2A2 5.131% 12/25/35	03/01/2025	Paydown		6,399	(42,454)	0	0	0	6,399	0	6,399	0	6,399	0	0	0	17	12/25/2035	1.A FM
92922F-4V-7	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR13 CLASS A1C3 5.000% 10/25/45	03/25/2025	Paydown		11,261	11,261	11,369	11,463	0	(202)	0	(202)	0	11,261	0	0	0	85	10/25/2045	1.A FM
92922F-D2-1	WAMU MORTGAGE PASS THROUGH CER SERIES 05-AR2 CLASS 2A1A 5.054% 01/25/45	03/25/2025	Paydown		148	148	148	146	0	2	0	2	0	148	0	0	0	1	01/25/2045	1.A FM
92922F-J5-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR6 CLASS 2A1C 5.115% 04/25/45	03/25/2025	Paydown		867	867	836	863	0	4	0	4	0	867	0	0	0	7	04/25/2045	1.A FM
92922F-S2-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR8 CLASS 2AB3 5.154% 07/25/45	03/25/2025	Paydown		687	687	530	552	0	135	0	135	0	687	0	0	0	6	07/25/2045	1.A FM
92922F-U5-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 5.196% 07/25/45	03/25/2025	Paydown		207	207	207	207	0	0	0	0	0	207	0	0	0	2	07/25/2045	2.A FM
92922F-U5-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2005-AR9 CLASS A1B 5.196% 07/25/45	01/25/2025	Paydown		1,068	1,068	1,068	1,069	0	(1)	0	(1)	0	1,068	0	0	0	5	07/25/2045	2.B FM
92922F-WE-4	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR9 CLASS A1 6.008% 08/25/34	03/01/2025	Paydown		1,076	1,076	1,068	1,076	0	0	0	0	0	1,076	0	0	0	11	08/25/2034	1.A FM
92922F-XM-5	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-CB3 CLASS 2A 6.500% 10/25/34	03/01/2025	Paydown		408	408	419	420	0	(12)	0	(12)	0	408	0	0	0	4	10/25/2034	1.A FM
92922F-ZF-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2004-AR12 CLASS A2A 5.000% 10/25/44	03/25/2025	Paydown		1,163	1,163	1,163	1,156	0	7	0	7	0	1,163	0	0	0	10	10/25/2044	1.A FM
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER SERIES 2006-AR17 CLASS 1A 5.505% 12/25/46	03/01/2025	Paydown		1,648	1,808	1,413	1,490	0	157	0	157	0	1,648	0	0	0	14	12/25/2046	1.A FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SERIES 07-OA2 CLASS 1A 5.335% 03/25/47	03/01/2025	Paydown		3,753	3,274	2,708	2,723	0	1,030	0	1,030	0	3,753	0	0	0	28	03/25/2047	1.A FM
933638-AC-2	WAMU MORTGAGE PASS THROUGH SERIES 2006-AR19 CLASS 1A1B 5.000% 01/25/47	03/01/2025	Paydown		2,629	2,334	105	0	0	2,629	0	2,629	0	2,629	0	0	0	27	01/25/2047	1.A FM
93364B-AA-8	WAMU MORTGAGE PASS THROUGH CER SERIES 2007-OA5 CLASS 1A 5.000% 06/25/47	03/01/2025	Paydown		13,550	13,532	11,669	12,089	0	1,461	0	1,461	0	13,550	0	0	0	111	06/25/2047	1.A FM
939336-6D-0	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2005-4 CLASS CB9 6.000% 06/25/35	03/25/2025	Paydown		1,963	2,131	1,802	1,859	0	104	0	104	0	1,963	0	0	0	15	06/25/2035	1.A FM
939346-AB-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR9 CLASS 2A 5.475% 11/25/46	03/01/2025	Paydown		7,036	6,507	4,561	5,248	0	1,788	0	1,788	0	7,036	0	0	0	31	11/25/2046	1.A FM
93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 4.834% 07/25/35	03/25/2025	Paydown		635	737	613	624	0	11	0	11	0	635	0	0	0	6	07/25/2035	1.A FM
93934F-AA-0	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-5 CLASS CB1 4.834% 07/25/35	03/25/2025	Paydown		129	139	122	123	0	6	0	6	0	129	0	0	0	2	07/25/2035	1.B FM
93934F-BU-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-7 CLASS 4CB 7.000% 08/25/35	03/01/2025	Paydown		0	413	242	253	0	(253)	0	(253)	0	0	0	0	0	4	08/25/2035	1.A FM
93934F-CF-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-8 CLASS 1A2 5.500% 10/25/35	03/01/2025	Paydown		3,263	4,683	4,251	4,652	0	(1,389)	0	(1,389)	0	3,263	0	0	0	43	10/25/2035	5.B FM
93934F-GJ-5	WASHINGTON MUTUAL MORTGAGE PA SERIES 2005-10 CLASS 3CB1 6.000% 11/25/35	03/01/2025	Paydown		1,520	1,881	1,262	1,408	0	112	0	112	0	1,520	0	0	0	19	11/25/2035	1.A FM
93934F-KK-7	WASHINGTON MUTUAL MORTGAGE PA SERIES 2006-1 CLASS 2CB1 7.000% 02/25/36	03/01/2025	Paydown		119	9,656	4,062	4,267	0	(4,148)	0	(4,148)	0	119	0	0	0	87	02/25/2036	1.A FM
939355-BR-3	WASHINGTON MUTUAL MORTGAGE PAS SERIES 2007-OA3 CLASS 4A2 5.335% 04/25/47	03/01/2025	Paydown		7,296	6,908	6,135	6,172	0	1,124	0	1,124	0	7,296	0	0	0	44	04/25/2047	1.A FM
93935D-AA-4	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR7 CLASS A1A 5.555% 09/25/46	03/01/2025	Paydown		14,558	13,933	9,948	11,279	0	3,279	0	3,279	0	14,558	0	0	0	70	09/25/2046	1.A FM
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-8 CLASS A3A 4.108% 10/25/36	03/01/2025	Paydown		1,641	1,641	961	855	0	785	0	785	0	1,641	0	0	0	4	10/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SERIES 06-AR6 CLASS 2A 5.595% 08/25/46	03/01/2025	Paydown		1,402	2,474	1,541	1,465	0	(63)	0	(63)	0	1,402	0	0	0	17	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		3,583	1,484	925	879	0	2,704	0	2,704	0	3,583	0	0	0	11	08/25/2046	3.B FM
93935Y-AA-8	WASHINGTON MUTUAL MORTGAGE SERIES 2006-AR10 CLASS A1 4.635% 12/25/36	03/25/2025	Paydown		2,726	2,726	1,609	1,470	0	1,256	0	1,256	0	2,726	0	0	0	10	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		9,640	9,640	10,218	10,343	0	(703)	0	(703)	0	9,640	0	0	0	53	05/25/2050	1.A
949796-AS-5	WELLS FARGO MORTGAGE BACKED S SERIES 2020-RR1 CLASS A17 144A 3.000% 05/25/50	03/01/2025	Paydown		7,712	7,712	8,114	8,201	0	(489)	0	(489)	0	7,712	0	0	0	42	05/25/2050	1.A
94982P-AA-7	WELLS FARGO MORTGAGE BACKED SE SERIES 2005-AR7 CLASS 1A1 6.203% 05/25/35	03/01/2025	Paydown		5,988	5,988	5,864	6,039	0	(50)	0	(50)	0	5,988	0	0	0	37	05/25/2035	1.A FM
949831-AA-9	WELLS FARGO MORTGAGE BACKED S SERIES 2019-3 CLASS A1 144A 3.500% 07/25/49	03/01/2025	Paydown		2,970	2,970	3,089	3,143	0	(173)	0	(173)	0	2,970	0	0	0	15	07/25/2049	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		2,574	2,574	2,583	2,586	0	(13)	0	(13)	0	2,574	0	0	0	13	07/25/2049	1.A
94983J-AC-6	WELLS FARGO MORTGAGE BACKED SE SERIES 2006-AR1 CLASS 2A1 6.353% 03/25/36	03/01/2025	Paydown		6,870	7,586	6,345	7,047	0	(177)	0	(177)	0	6,870	0	0	0	98	03/25/2036	1.A FM
94985J-CD-0	WELLS FARGO MORTGAGE BACKED SE SERIES 2007-7 CLASS APO 0.000% 06/25/37	03/01/2025	Paydown		624	629	155	188	0	436	0	436	0	624	0	0	0	0	06/25/2037	1.A FM
94989U-AA-9	WELLS FARGO MORTGAGE BACKED SERIES 2018-1 CLASS A1 144A 3.500% 07/25/47	03/01/2025	Paydown		3,486	3,486	3,224	3,165	0	320	0	320	0	3,486	0	0	0	21	07/25/2047	1.A
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS A1 144A 3.921% 11/25/48	03/01/2025	Paydown		307	307	308	310	0	(3)	0	(3)	0	307	0	0	0	2	11/25/2048	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		11,495	11,495	11,778	11,822	0	(327)	0	(327)	0	11,495	0	0	0	76	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		4,930	4,930	5,138	5,164	0	(234)	0	(234)	0	4,930	0	0	0	20	06/25/2050	1.A
95003F-AV-5	WELLS FARGO MORTGAGE BACKED S SERIES 2021-INV2 CLASS AIO1 14 0.642% 09/25/51	03/01/2025	Paydown		0	0	130,624	0	0	(130,624)	0	(130,624)	0	0	0	0	0	2,837	09/25/2051	1.A FE
95003N-AB-2	WELL FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS A2 144A 3.000% 03/25/52	03/01/2025	Paydown		45,293	45,293	41,231	41,260	0	4,034	0	4,034	0	45,293	0	0	0	190	03/25/2052	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					33,873,125	6,777,131	31,087,051	30,929,661	0	(485,175)	0	(485,175)	0	30,865,171	0	3,007,955	3,007,955	852,159	XXX	XXX
03881J-AG-1	ARBOR REALTY COLLATERALIZED LO SERIES 2022-FL2 CLASS B 144A 7.219% 05/15/37	03/17/2025	Paydown		2,000,000	2,000,000	2,000,000	1,968,378	0	31,622	0	31,622	0	2,000,000	0	0	0	36,591	05/15/2037	1.D FE
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		500,000	500,000	500,000	490,981	0	9,019	0	9,019	0	500,000	0	0	0	10,980	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		500,000	500,000	500,000	490,063	0	9,937	0	9,937	0	500,000	0	0	0	11,802	05/15/2037	2.C FE
05526Q-AJ-5	BANC OF AMERICA MERRILL LYNCH SERIES 2015-200P CLASS D 144A 3.836% 04/14/33	02/01/2025	Paydown		7,780,000	7,780,000	7,641,966	7,765,591	0	14,409	0	14,409	0	7,780,000	0	0	0	48,180	04/14/2033	1.E
05591V-AA-3	BPR TRUST SERIES 2021-WILL CLASS A 144A 6.183% 06/15/38	03/15/2025	Paydown		54,289	54,289	54,289	53,756	0	533	0	533	0	54,289	0	0	0	598	06/15/2038	1.A FE
056083-AL-2	BXP TRUST SERIES 2017-GM CLASS D 144A 3.425% 06/13/39	03/12/2025	Various		4,714,063	5,000,000	4,828,465	4,918,405	0	6,909	0	6,909	0	4,925,315	0	(211,252)	(211,252)	48,518	06/13/2039	1.A
05608J-AG-8	BX TRUST SERIES 2021-IRON CLASS D 144A 6.334% 02/15/38	01/15/2025	Paydown		103,755	103,755	103,755	102,407	0	1,348	0	1,348	0	103,755	0	0	0	573	02/15/2038	1.A
05609X-AE-1	BX TRUST SERIES 2022-CL5 CLASS C 144A 6.790% 10/13/27	01/01/2025	Security Withdraw		1,001,959	1,000,000	997,466	1,001,959	0	0	0	0	0	1,001,959	0	0	0	5,658	10/13/2027	1.F

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
06054A-BD-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2015-UBS7 CLASS C 4.332% 09/15/48	01/23/2025	Various		0	0	0	222	0	(334)	0	(334)	0	(112)	0	112	112	112	09/15/2048	2.C
06650A-AF-4	BANK SERIES 2017-BNK8 CLASS XA 0.707% 11/15/50	03/01/2025	Paydown		0	0	1,943	1,084	0	(1,084)	0	(1,084)	0	0	0	0	0	82	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		1,065,352	1,000,000	1,001,464	1,001,244	0	112	0	112	0	1,001,356	0	63,995	63,995	13,263	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	3,690	1,846	0	(1,846)	0	(1,846)	0	0	0	0	0	144	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		2,700,000	2,700,000	2,623,981	2,692,228	0	7,772	0	7,772	0	2,700,000	0	0	0	15,059	02/10/2035	1.A
12625K-AP-0	COMM MORTGAGE TRUST SERIES 2013-CR8 CLASS D 144A 3.520% 06/10/46	03/01/2025	Paydown		2,500,000	2,500,000	2,495,247	2,526,040	0	(26,040)	0	(26,040)	0	2,500,000	0	0	0	21,997	06/10/2046	1.A
12630B-BF-4	COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS C 4.646% 11/10/46	03/01/2025	Paydown		23,297	23,297	23,707	23,478	0	(181)	0	(181)	0	23,297	0	0	0	291	11/10/2046	1.A
17290Y-AW-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-CI CLASS XA 1.821% 05/10/49	03/01/2025	Paydown		0	0	32,635	9,668	0	(9,668)	0	(9,668)	0	0	0	0	0	1,043	05/10/2049	1.A FE
17322Y-AH-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC25 CLASS C 4.267% 10/10/47	02/04/2025	Various		2,067,188	2,450,000	2,017,052	2,017,052	0	0	0	0	0	2,017,052	0	50,136	50,136	1,161	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		17,416	0	17,416	17,416	0	0	0	0	0	17,416	0	0	0	0	10/10/2047	1.A
17325H-BU-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P7 CLASS XA 1.075% 04/14/50	03/01/2025	Paydown		0	0	11,955	5,069	0	(5,069)	0	(5,069)	0	0	0	0	0	608	04/14/2050	1.A FE
17326C-BE-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA 0.723% 08/15/50	01/01/2025	Paydown		0	0	196	100	0	(100)	0	(100)	0	0	0	0	0	4	08/15/2050	1.A FE
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-P8 CLASS XA 0.861% 09/15/50	03/01/2025	Paydown		0	0	809	368	0	(368)	0	(368)	0	0	0	0	0	29	09/15/2050	1.B FE
17326F-AF-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-C4 CLASS XA 0.978% 10/12/50	03/01/2025	Paydown		0	0	920	488	0	(488)	0	(488)	0	0	0	0	0	36	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	1,971,622	2,006,927	0	(6,927)	0	(6,927)	0	2,000,000	0	0	0	13,289	02/10/2048	1.A
36251P-AF-1	GS MORTGAGE SECURITIES TRUST SERIES 2016-GS3 CLASS XA 1.183% 10/10/49	03/01/2025	Paydown		0	0	6,038	2,116	0	(2,116)	0	(2,116)	0	0	0	0	0	255	10/10/2049	1.A FE
36260T-AE-5	GSCG TRUST SERIES 2019-600C CLASS B 144A 3.158% 09/06/34	03/03/2025	BTIG LLC		105,938	750,000	112,500	112,500	0	22,491	0	22,491	0	134,991	0	(29,054)	(29,054)	197	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		260,345	260,345	239,145	260,344	0	3,863	0	3,863	0	264,206	0	(3,862)	(3,862)	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		739,655	739,655	679,425	739,653	0	3	0	3	0	739,655	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		4,000,000	4,000,000	3,645,481	3,999,750	0	250	0	250	0	4,000,000	0	0	0	0	09/27/2051	2.B FE
40442A-AA-7	HOSPITALITY INVESTORS TRUST SERIES 2022-HI32 CLASS A 144A 6.710% 07/15/27	02/15/2025	Paydown		61,627	61,627	61,318	66,322	0	(4,695)	0	(4,695)	0	61,627	0	0	0	716	07/15/2027	1.A
44217N-AN-6	HOUSTON GALLERIA MALL TRUST SERIES 2015-HGLR CLASS D 144A 3.982% 03/05/37	02/01/2025	Paydown		2,600,000	2,600,000	2,541,200	2,595,794	0	4,206	0	4,206	0	2,600,000	0	0	0	17,257	03/05/2037	1.A
46117N-AG-7	INTOWN 2022 STAY SERIES 2022-STAY CLASS D 144A 8.453% 08/15/39	03/15/2025	Paydown		1,480,000	1,480,000	1,448,550	1,434,744	0	45,256	0	45,256	0	1,480,000	0	0	0	31,359	08/15/2039	1.B
46117N-AJ-1	INTOWN 2022 STAY SERIES 2022-STAY CLASS E 144A 9.351% 08/15/39	01/01/2025	Security Withdraw		7,369,785	7,500,000	7,490,625	7,369,785	0	0	0	0	0	7,369,785	0	0	0	33,437	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		23,443	23,443	22,891	23,437	0	7	0	7	0	23,443	0	0	0	159	01/15/2046	1.A
49308V-AF-4	KEY COMMERCIAL MORTGAGE TRUST SERIES 2020-S3 CLASS X 144A 1.612% 09/16/52	03/01/2025	Paydown		0	0	294,973	191,332	0	(191,332)	0	(191,332)	0	0	0	0	0	8,483	09/16/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50202K-AC-0	LADDER CAPITAL COMMERCIAL MOR SERIES 2021-FL2 CLASS AS 144A 5.976% 12/13/38	02/16/2025	Paydown		2,500,000	2,500,000	2,500,000	2,500,296	0	(296)	0	(296)	0	2,500,000	0	0	0	25,903	12/13/2038	1.A FE
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		1,040,156	1,050,000	1,022,438	1,044,042	0	(398)	0	(398)	0	1,043,644	0	(3,487)	(3,487)	13,673	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		139,701	139,701	136,034	138,909	0	793	0	793	0	139,701	0	0	0	1,412	03/15/2038	1.A
61761A-AG-3	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS D 144A 4.568% 08/15/45	03/01/2025	Paydown		140,318	140,318	140,318	133,009	0	7,309	0	7,309	0	140,318	0	0	0	1,079	08/15/2045	1.A FM
61764R-BJ-6	MORGAN STANLEY BANK OF AMERICA SERIES 2015-C20 CLASS B 4.160% 02/15/48	01/01/2025	Paydown		1,100,000	1,100,000	1,101,053	1,099,819	0	181	0	181	0	1,100,000	0	0	0	3,813	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		1,750,618	2,000,000	1,639,342	1,750,618	0	0	0	0	0	1,750,618	0	0	0	4,046	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	247,450	0	2,550	0	2,550	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	244,820	0	5,180	0	5,180	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	243,429	0	6,571	0	6,571	0	250,000	0	0	0	5,364	01/25/2037	2.C FE
75575T-AE-3	READYCAP COMMERCIAL MORTGAG SERIES 2021-FL6 CLASS B 144A 6.034% 07/25/36	03/25/2025	Paydown		2,000,000	2,000,000	2,000,000	1,988,943	0	11,057	0	11,057	0	2,000,000	0	0	0	29,852	07/25/2036	1.B FE
90269P-AJ-0	UBS BAMLL TRUST SERIES 2012-WRM CLASS C 144A 4.379% 06/10/30	01/01/2025	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	9,123	06/10/2030	1.A FM
91835R-AC-4	VMC FINANCE LLC SERIES 2021-FL4 CLASS AS 144A 5.880% 06/16/36	03/18/2025	Paydown		4,499,670	4,499,670	4,499,670	4,492,181	0	7,489	0	7,489	0	4,499,670	0	0	0	66,327	06/16/2036	1.A FE
92939F-AE-9	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C21 CLASS D 144A 3.497% 08/15/47	01/10/2025	BTIG LLC		1,046,500	1,300,000	1,043,833	1,043,833	0	0	0	0	0	1,043,833	0	2,667	2,667	5,304	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	(153)	10/15/2057	1.A
00103C-AC-3	ACRES PLC SERIES 2021-FL1 CLASS AS 144A 6.033% 06/15/36	03/17/2025	Paydown		7,000,000	7,000,000	7,000,000	6,989,770	0	10,230	0	10,230	0	7,000,000	0	0	0	105,813	06/15/2036	1.A FE
69357X-AG-6	PFP III SERIES 2021-8 CLASS C 144A 6.228% 08/09/37	02/14/2025	Paydown		5,000,000	5,000,000	5,000,000	4,965,367	0	34,633	0	34,633	0	5,000,000	0	0	0	52,226	08/09/2037	1.E FE
69357X-AJ-0	PFP III SERIES 2021-8 CLASS D 144A 6.585% 08/09/37	02/14/2025	Paydown		4,000,000	4,000,000	4,000,000	3,957,267	0	42,733	0	42,733	0	4,000,000	0	0	0	44,114	08/09/2037	1.F FE
69357X-AL-5	PFP III SERIES 2021-8 CLASS E 144A 6.928% 08/09/37	02/14/2025	Paydown		1,000,000	1,000,000	976,250	977,087	0	22,913	0	22,913	0	1,000,000	0	0	0	11,612	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		893,827	893,827	867,249	890,453	0	3,375	0	3,375	0	893,827	0	0	0	7,262	12/25/2050	2.B FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					79,528,902	81,399,927	79,046,911	79,589,613	0	70,036	0	70,036	0	79,659,645	0	(130,745)	(130,745)	728,111	XXX	XXX
06744N-BJ-5	BARDOT CLO LTD SERIES 2019-2A CLASS BR 144A 6.152% 10/22/32	02/04/2025	Paydown		3,000,000	3,000,000	3,000,000	2,944,495	0	55,505	0	55,505	0	3,000,000	0	0	0	56,449	10/22/2032	1.C FE
06762L-AN-8	BABSON CLO LTD SERIES 2020-1A CLASS BR 144A 6.214% 10/15/36	01/15/2025	Paydown		2,000,000	2,000,000	2,000,000	1,970,015	0	29,985	0	29,985	0	2,000,000	0	0	0	33,569	10/15/2036	1.C FE
06762L-AP-3	BABSON CLO LTD SERIES 2020-1A CLASS CR 144A 6.564% 10/15/36	01/15/2025	Paydown		1,250,000	1,250,000	1,250,000	1,232,037	0	17,963	0	17,963	0	1,250,000	0	0	0	22,098	10/15/2036	1.F FE
00141Y-AE-5	AIG CLO LTD SERIES 2021-1 CLASS C 144A 6.302% 04/22/34	02/14/2025	Paydown		1,000,000	1,000,000	1,000,000	982,530	0	17,470	0	17,470	0	1,000,000	0	0	0	21,003	04/22/2034	1.F FE
05682N-AG-8	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2021-7A CLASS C 144A 6.652% 01/22/35	02/12/2025	Paydown		1,000,000	1,000,000	1,000,000	981,219	0	18,781	0	18,781	0	1,000,000	0	0	0	21,753	01/22/2035	1.F FE
05876Q-AE-2	BALLYROCK LTD SERIES 2023-25A CLASS A2 144A 6.750% 01/25/36	02/07/2025	Paydown		1,000,000	1,000,000	1,000,000	988,070	0	11,930	0	11,930	0	1,000,000	0	0	0	20,538	01/25/2036	1.C FE

SCHEDULE D - PART 4

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
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		2,000,000	2,000,000	2,000,000	1,951,816	0	48,184	0	48,184	0	2,000,000	0	0	0	49,196	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		1,000,000	1,000,000	1,000,000	980,629	0	19,371	0	19,371	0	1,000,000	0	0	0	23,026	10/15/2034	2.C FE
14317X-AW-6	CARLYLE US CLO 2020 1 LTD SERIES 2020-1A CLASS BR 144A 6.555% 07/20/34	02/07/2025	Paydown		1,000,000	1,000,000	1,000,000	981,272	0	18,728	0	18,728	0	1,000,000	0	0	0	20,675	07/20/2034	1.F FE
26249K-BB-6	DRYDEN SENIOR LOAN FUND SERIES 2014-36A CLASS BR3 144A 6.014% 04/15/29	01/15/2025	Paydown		1,500,000	1,500,000	1,448,250	1,436,276	0	63,724	0	63,724	0	1,500,000	0	0	0	24,409	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		500,000	500,000	500,000	491,474	0	8,526	0	8,526	0	500,000	0	0	0	11,646	07/25/2034	2.C FE
64133V-AE-7	NEUBERGER BERMAN CLO LTD SERIES 2021-44A CLASS C 144A 6.470% 10/16/34	01/29/2025	Paydown		2,000,000	2,000,000	2,000,000	1,960,327	0	39,673	0	39,673	0	2,000,000	0	0	0	39,476	10/16/2034	1.F FE
64133V-AG-2	NEUBERGER BERMAN CLO LTD SERIES 2021-4A CLASS D 144A 7.420% 10/16/34	01/29/2025	Paydown		500,000	500,000	500,000	490,144	0	9,856	0	9,856	0	500,000	0	0	0	11,254	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		750,000	750,000	750,000	736,959	0	13,041	0	13,041	0	750,000	0	0	0	16,361	01/20/2036	2.C FE
67402F-AL-3	OAKTREE CLO LTD SERIES 2020-1A CLASS BR 144A 6.214% 07/15/34	02/14/2025	Paydown		1,500,000	1,500,000	1,500,000	1,472,673	0	27,327	0	27,327	0	1,500,000	0	0	0	32,942	07/15/2034	1.C FE
67402F-AN-9	OAKTREE CLO LTD SERIES 2020-1A CLASS CR 144A 6.514% 07/15/34	02/14/2025	Paydown		1,500,000	1,500,000	1,500,000	1,472,726	0	27,274	0	27,274	0	1,500,000	0	0	0	34,467	07/15/2034	1.F FE
67707G-AJ-8	OAK HILL CREDIT PARTNERS SERIES 2021-8A CLASS C 144A 6.455% 01/18/34	01/09/2025	Paydown		1,750,000	1,750,000	1,750,000	1,717,264	0	32,736	0	32,736	0	1,750,000	0	0	0	27,413	01/18/2034	1.F FE
69688A-AS-0	PALMER SQUARE CLO LTD SERIES 2013-2A CLASS BR3 144A 6.435% 10/17/31	01/19/2025	Paydown		2,500,000	2,500,000	2,500,000	2,483,193	0	16,807	0	16,807	0	2,500,000	0	0	0	43,183	10/17/2031	1.F FE
69689A-BN-9	PALMER SQARE CLO LTD SERIES 2015-1A CLASS BR4 144A 6.442% 05/21/34	01/08/2025	Paydown		5,000,000	5,000,000	5,000,000	4,911,732	0	88,268	0	88,268	0	5,000,000	0	0	0	44,214	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		1,000,000	1,000,000	1,000,000	983,242	0	16,758	0	16,758	0	1,000,000	0	0	0	18,444	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		185,315	185,315	184,251	185,314	0	1	0	1	0	185,315	0	0	0	618	08/24/2049	1.G FE
87231B-AG-8	TCI FLATIRON CLO LTD SERIES 2017-1A CLASS C 144A 6.435% 11/18/30	01/15/2025	DIRECT		1,000,059	1,000,000	920,474	942,869	0	560	0	560	0	943,428	0	56,631	56,631	10,629	11/18/2030	1.A FE
12549Q-BG-9	CIFC FUNDING LTD SERIES 2014-3A CLASS CR2 144A 6.902% 10/22/31	03/26/2025	Paydown		1,750,000	1,750,000	1,750,000	1,720,026	0	29,974	0	29,974	0	1,750,000	0	0	0	53,533	10/22/2031	1.F FE
50189G-AH-5	LCM LTD PARTNERSHIP SERIES 22A CLASS BR 144A 6.555% 10/20/28	01/21/2025	Paydown		119,008	119,008	119,008	117,132	0	1,876	0	1,876	0	119,008	0	0	0	2,091	10/20/2028	1.C FE
64132T-AL-7	NEUBERGER BERMAN CLO LTD SERIES 2019-33A CLASS BR 144A 6.170% 10/16/33	03/28/2025	Paydown		2,500,000	2,500,000	2,500,000	2,454,844	0	45,156	0	45,156	0	2,500,000	0	0	0	72,007	10/16/2033	1.C FE
64132T-AN-3	NEUBERGER BERMAN CLO LTD SERIES 2019-33A CLASS CR 144A 6.470% 10/16/33	03/28/2025	Paydown		1,500,000	1,500,000	1,500,000	1,472,955	0	27,045	0	27,045	0	1,500,000	0	0	0	45,241	10/16/2033	1.F FE
67590B-AY-6	OCTAGON INVESTMENT PARTNERS XV SERIES 2013-1A CLASS DR 144A 7.565% 07/17/30	02/13/2025	DIRECT		1,001,877	1,000,000	1,000,000	983,830	0	445	0	445	0	984,276	0	17,601	17,601	25,886	07/17/2030	2.C FE
87190T-AE-3	SYMPHONY STATIC CLO 1 LTD SERIES 2021-1 CLASS C 6.412% 10/25/29	02/25/2025	Paydown		1,000,000	1,000,000	1,000,000	979,389	0	20,611	0	20,611	0	1,000,000	0	0	0	22,759	10/25/2029	1.F FE
00851W-AC-3	AGL CLO 1 LTD SERIES 2021-14A CLASS B1 144A 6.205% 12/02/34	03/21/2025	Paydown		2,500,000	2,500,000	2,500,000	2,452,986	0	47,014	0	47,014	0	2,500,000	0	0	0	67,140	12/02/2034	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		5,000,000	5,000,000	5,000,000	4,898,527	0	101,473	0	101,473	0	5,000,000	0	0	0	142,660	12/02/2034	1.F FE
00889B-AC-5	AIMCO SERIES 2021-15A CLASS C 144A 6.514% 10/17/34	03/31/2025	Paydown		1,500,000	1,500,000	1,500,000	1,470,552	0	29,448	0	29,448	0	1,500,000	0	0	0	46,108	10/17/2034	1.F FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03332P-AG-2	ANCHORAGE CAPITAL CLO LTD SERIES 2021-17A CLASS C 144A 6.814% 07/15/34	02/27/2025	Paydown		2,000,000	2,000,000	2,000,000	1,962,438	0	37,562	0	37,562	0	2,000,000	0	0	0	52,911	07/15/2034	1.F FE
05682L-AW-7	BAIN CAPITAL CREDIT CLO LIMITE SERIES 2019-2A CLASS CR2 144A 6.403% 10/17/32	03/18/2025	Paydown		3,150,000	3,150,000	3,150,000	3,134,783	0	15,217	0	15,217	0	3,150,000	0	0	0	87,932	10/17/2032	1.F FE
05875Y-AE-6	BALLYROCK LTD SERIES 2021-18A CLASS B 144A 6.601% 01/15/35	03/21/2025	Paydown		1,500,000	1,500,000	1,500,000	1,469,349	0	30,651	0	30,651	0	1,500,000	0	0	0	44,630	01/15/2035	1.F FE
05876K-AE-5	BALLYROCK LTD SERIES 2021-16A CLASS B 144A 6.405% 07/20/34	03/13/2025	Paydown		2,500,000	2,500,000	2,500,000	2,450,796	0	49,204	0	49,204	0	2,500,000	0	0	0	65,675	07/20/2034	1.F FE
06760P-AQ-4	BABSON CLO LTD SERIES 2018-3A CLASS B2R 144A 2.268% 07/20/29	03/06/2025	Paydown		2,893,546	2,893,546	2,893,546	2,893,477	0	69	0	69	0	2,893,546	0	0	0	21,294	07/20/2029	1.A FE
12552F-AU-7	CIFC FUNDING LTD SERIES 2014-4RA CLASS BR 144A 6.865% 01/17/35	03/06/2025	Paydown		2,000,000	2,000,000	2,000,000	1,923,955	0	76,045	0	76,045	0	2,000,000	0	0	0	55,155	01/17/2035	1.F FE
14316W-AE-9	CARLYLE GLOBAL MARKET STRATEGI SERIES 2021-7A CLASS B 144A 6.664% 10/15/35	03/26/2025	Paydown		4,000,000	4,000,000	4,000,000	3,921,432	0	78,568	0	78,568	0	4,000,000	0	0	0	123,562	10/15/2035	1.F FE
26245E-AQ-2	DRYDEN SENIOR LOAN FUND SERIES 2017-47A CLASS CR 144A 6.614% 04/15/28	03/27/2025	Paydown		2,000,000	2,000,000	2,000,000	1,969,384	0	30,616	0	30,616	0	2,000,000	0	0	0	61,699	04/15/2028	1.A FE
30258U-AN-9	FDF LIMITED SERIES 2018-4A CLASS DR 144A 5.729% 07/25/36	02/21/2025	Paydown		2,000,000	2,000,000	2,000,000	1,999,912	0	88	0	88	0	2,000,000	0	0	0	65,565	07/25/2036	1.C FE
64130T-BE-4	NEUBERGER BERMAN CLO LTD SERIES 15-20A CLASS CRR 6.464% 07/15/34	02/19/2025	Paydown		2,500,000	2,500,000	2,500,000	2,458,835	0	41,165	0	41,165	0	2,500,000	0	0	0	59,266	07/15/2034	1.F FE
67116H-AE-2	OCP CLO LTD SERIES 2023-26A CLASS C 144A 7.653% 04/17/36	03/17/2025	Paydown		1,000,000	1,000,000	1,000,000	961,167	0	38,833	0	38,833	0	1,000,000	0	0	0	32,980	04/17/2036	1.F FE
69701X-AE-4	PALMER SQUARE CLO LTD SERIES 2021-2A CLASS C 144A 6.364% 07/15/34	03/28/2025	Paydown		3,000,000	3,000,000	3,000,000	2,942,077	0	57,923	0	57,923	0	3,000,000	0	0	0	89,682	07/15/2034	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		1,500,000	1,500,000	1,500,000	1,472,970	0	27,030	0	27,030	0	1,500,000	0	0	0	43,754	10/29/2034	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					80,349,805	80,347,869	80,215,529	78,899,995	0	1,375,578	0	1,375,578	0	80,275,573	0	74,232	74,232	1,875,673	XXX	XXX
92918H-AK-6	VOYA CLO LTD SERIES 2020-2A CLASS DR 144A 7.655% 07/19/34	01/09/2025	Paydown		1,500,000	1,500,000	1,500,000	1,472,942	0	27,058	0	27,058	0	1,500,000	0	0	0	26,598	07/19/2034	2.C FE
92918Q-AG-5	VOYA CLO LTD SERIES 2021-1A CLASS C 144A 6.614% 07/15/34	02/06/2025	Paydown		3,000,000	3,000,000	3,000,000	2,942,000	0	58,000	0	58,000	0	3,000,000	0	0	0	65,543	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		6,000,000	6,000,000	6,000,000	5,903,399	0	96,601	0	96,601	0	6,000,000	0	0	0	171,919	07/19/2028	1.A FE
92911U-AQ-1	VOYA CLO LTD SERIES 2016-2A CLASS CR 144A 8.555% 07/19/28	03/14/2025	Paydown		208,000	208,000	208,000	204,574	0	3,426	0	3,426	0	208,000	0	0	0	7,240	07/19/2028	2.A FE
92914N-AN-1	VOYA CLO LTD SERIES 2015-1A CLASS BR 144A 6.255% 01/18/29	01/20/2025	Paydown		1,154,899	1,154,899	1,133,808	1,121,897	0	33,001	0	33,001	0	1,154,899	0	0	0	19,886	01/18/2029	1.A FE
92915D-AG-7	VOYA CLO LTD SERIES 2016-2A CLASS DR 144A 11.665% 07/19/28	03/13/2025	Paydown		172,200	172,200	171,611	169,509	0	2,691	0	2,691	0	172,200	0	0	0	8,120	07/19/2028	4.A FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					12,035,099	12,035,099	12,013,419	11,814,321	0	220,777	0	220,777	0	12,035,099	0	0	0	299,306	XXX	XXX
00075W-AP-4	ASSET BACKED FUNDING CERTIFIC SERIES 2006-HE1 CLASS A2B 4.655% 01/25/37	03/25/2025	Paydown		10,917	10,917	6,640	6,231	0	4,686	0	4,686	0	10,917	0	0	0	40	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		151,836	151,836	127,238	141,032	0	10,804	0	10,804	0	151,836	0	0	0	857	12/25/2035	1.A FM
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2003 11 CLASS AV2 5.174% 11/25/33	03/25/2025	Paydown		5,131	5,131	5,131	5,166	0	(35)	0	(35)	0	5,131	0	0	0	49	11/25/2033	1.A FM
03072S-VR-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2004 R10 CLASS M1 5.484% 11/25/34	03/25/2025	Paydown		42,834	42,834	41,026	42,191	0	643	0	643	0	42,834	0	0	0	330	11/25/2034	1.A FM
03789X-AE-8	APPLEBEES IHOP FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.723% 06/05/49	03/06/2025	BANK OF AMERICA SECURITIES LLC		1,945,350	1,980,000	1,980,000	2,046,078	0	(8,550)	0	(8,550)	0	2,037,528	0	(92,178)	(92,178)	23,898	06/05/2049	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
12489W-JR-6	CREDIT-BASED ASSET SERVICING SERIES 2004-CB4 CLASS M1 6.274% 05/25/35	02/01/2025	Paydown		3,624	3,624	0	0	0	3,624	0	3,624	0	3,624	0	0	0	16	05/25/2035	1.A FM
126670-GR-3	COUNTRYWIDE ASSET-BACKED CERT SERIES 2005-13 CLASS AF4 5.805% 04/25/36	03/25/2025	Paydown		143,598	143,598	119,086	118,578	0	25,020	0	25,020	0	143,598	0	0	0	764	04/25/2036	1.A FM
161546-EF-9	CHASE FUNDING MORTGAGE LOAN SERIES 2003-1 CLASS 2A2 5.094% 11/25/32	03/25/2025	Paydown		7,813	7,813	7,813	7,762	0	51	0	51	0	7,813	0	0	0	66	11/25/2032	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		42,585	42,585	42,556	42,568	0	17	0	17	0	42,585	0	0	0	272	09/25/2045	1.B FE
20269D-AC-9	COMMONBOND STUDENT LOAN T SERIES 2018-AGS CLASS B 144A 3.580% 02/25/44	03/25/2025	Paydown		21,086	21,086	21,069	21,076	0	10	0	10	0	21,086	0	0	0	134	02/25/2044	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		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	26	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		2,500	2,500	2,500	2,498	0	2	0	2	0	2,500	0	0	0	46	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		2,898	2,898	2,057	2,024	0	874	0	874	0	2,898	0	0	0	14	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		2,500	2,500	2,500	2,506	0	(6)	0	(6)	0	2,500	0	0	0	47	01/26/2054	2.C FE
362244-AA-3	GSAA HOME EQUITY TRUST SERIES 2006-19 CLASS A1 4.615% 12/25/36	03/25/2025	Paydown		93,193	93,193	32,828	27,790	0	65,403	0	65,403	0	93,193	0	0	0	273	12/25/2036	1.A FM
3622EB-AB-4	GSAA HOME EQUITY TRUST SERIES 2007-4 CLASS A2 4.835% 03/25/37	03/25/2025	Paydown		13,745	13,745	4,687	4,014	0	9,731	0	9,731	0	13,745	0	0	0	27	03/25/2037	1.A FM
362341-Z3-6	GSAA HOME EQUITY TRUST SERIES 2006-1 CLASS A2 4.874% 01/25/36	03/25/2025	Paydown		81,656	81,656	30,907	23,778	0	57,879	0	57,879	0	81,656	0	0	0	166	01/25/2036	1.A FM
362351-AB-4	GSAA HOME EQUITY TRUST SERIES 06-20 CLASS 1A2 4.795% 12/25/46	03/25/2025	Paydown		2,358	2,358	909	746	0	1,613	0	1,613	0	2,358	0	0	0	6	12/25/2046	1.A FM
380241-AA-7	GODDARD FUNDING LLC SERIES 2022-1 CLASS A2 144A 6.864% 10/30/52	01/30/2025	Paydown		7,500	7,500	7,500	7,499	0	1	0	1	0	7,500	0	0	0	129	10/30/2052	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		16,697	16,697	16,690	16,691	0	6	0	6	0	16,697	0	0	0	54	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		981,105	990,000	990,000	989,925	0	(2)	0	(2)	0	989,923	0	(8,817)	(8,817)	13,532	02/15/2050	2.B FE
476681-AA-9	JERSY MIKE S FUNDING LLC SERIES 2019-1A CLASS A2 144A 4.433% 02/15/50	02/15/2025	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	28	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		22,937	22,937	22,937	22,936	0	0	0	0	0	22,937	0	0	0	195	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		20,554	20,554	20,535	20,537	0	18	0	18	0	20,554	0	0	0	98	07/20/2047	1.D FE
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43	03/20/2025	Paydown		27,946	27,946	27,916	27,920	0	26	0	26	0	27,946	0	0	0	165	07/20/2043	1.D FE
61745M-PM-9	MORGAN STANLEY DEAN WITTER CAP SERIES 2003-NC3 CLASS M1 5.783% 03/25/33	03/25/2025	Paydown		21,172	21,172	21,329	22,038	0	(866)	0	(866)	0	21,172	0	0	0	216	03/25/2033	1.A FM
61945L-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS A 144A 2.880% 09/20/40	03/20/2025	Paydown		9,445	9,445	9,448	9,447	0	(2)	0	(2)	0	9,445	0	0	0	46	09/20/2040	1.A FE
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43	03/20/2025	Paydown		28,376	28,376	28,396	28,392	0	(16)	0	(16)	0	28,376	0	0	0	205	12/21/2043	1.E FE
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43	03/20/2025	Paydown		11,731	11,731	11,716	11,718	0	13	0	13	0	11,731	0	0	0	77	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		49,723	49,723	44,323	45,162	0	4,561	0	4,561	0	49,723	0	0	0	352	02/22/2044	1.G FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46	03/20/2025	Paydown		17,322	17,322	17,157	17,168	0	154	0	154	0	17,322	0	0	0	89	04/20/2046	1.E 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
61946R-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS B 144A 2.090% 04/22/47	03/20/2025	Paydown		145,357	145,357	121,237	123,572	0	21,785	0	21,785	0	145,357	0	0	0	510	04/22/2047	1.E FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC SERIES 2021-1A CLASS B 144A 2.050% 12/20/46	03/20/2025	Paydown		8,672	8,672	8,615	8,619	0	53	0	53	0	8,672	0	0	0	29	12/20/2046	1.E FE
73316P-DS-6	POPULAR ABS MORTGAGE PASS T SERIES 2005-3 CLASS M1 3.460% 07/25/35	03/01/2025	Paydown		84,003	84,003	82,865	83,574	0	429	0	429	0	84,003	0	0	0	547	07/25/2035	1.A FM
74166Y-AA-8	PRIMOSE SCHOOLS SERIES 2019-1A CLASS A2 144A 4.475% 07/30/49	01/30/2025	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	28	07/30/2049	2.B FE
75970N-BE-6	RENAISSANCE HOME EQUITY LOAN SERIES 2005-3 CLASS AF4 5.140% 11/25/35	03/01/2025	Paydown		88,331	88,331	88,193	88,578	0	(247)	0	(247)	0	88,331	0	0	0	609	11/25/2035	1.A FM
817743-AJ-6	SERVPRO MASTER ISSUER LLC SERIES 2024-1A CLASS A2 144A 6.174% 01/25/54	01/25/2025	Paydown		1,875	1,875	1,875	1,880	0	(5)	0	(5)	0	1,875	0	0	0	29	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		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	16	01/20/2050	2.B FE
86359D-MZ-7	LEHMAN XS TRUST SERIES 2005-2 CLASS 2A4 5.670% 08/25/35	03/01/2025	Paydown		5,163	(1,857)	(1,735)	(2,784)	0	7,947	0	7,947	0	5,163	0	0	0	24	08/25/2035	1.A FM
86361Y-AA-5	STRUCTURED RECEIVABLES FINANCE SERIES 2006-B CLASS A 144A 5.189% 03/15/38	03/15/2025	Paydown		17,948	17,948	17,948	17,943	0	5	0	5	0	17,948	0	0	0	151	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		8,916	8,916	8,900	9,192	0	(276)	0	(276)	0	8,916	0	0	0	30	07/20/2048	1.G FE
86744V-AA-9	HELIOS ISSUER LLC SERIES 2022-B CLASS A 144A 5.000% 08/20/49	03/20/2025	Paydown		5,275	5,275	5,238	5,343	0	(68)	0	(68)	0	5,275	0	0	0	47	08/20/2049	1.G FE
86745A-AB-2	SUNNOVA HLS VIII SERIES 2022-A CLASS B 144A 3.130% 02/22/49	03/20/2025	Paydown		7,035	7,035	6,878	7,112	0	(77)	0	(77)	0	7,035	0	0	0	39	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		10,643	10,643	10,627	10,630	0	12	0	12	0	10,643	0	0	0	69	04/28/2056	1.D FE
86773C-AA-5	SUNRUN NEPTUNE ISSUER 2024 1 SERIES 2024-1 CLASS A 144A 6.270% 02/01/55	01/30/2025	Paydown		10,957	10,957	10,952	10,952	0	5	0	5	0	10,957	0	0	0	172	02/01/2055	1.F FE
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71	03/15/2025	Paydown		4,598	4,598	4,710	4,667	0	(69)	0	(69)	0	4,598	0	0	0	25	01/15/2071	1.A FE
91528A-AA-7	UNLOCK HEA TRUST SERIES 2024-2 CLASS A 144A 6.500% 10/25/39	03/01/2025	Paydown		34,815	34,815	34,660	34,664	0	152	0	152	0	34,815	0	0	0	326	10/25/2039	2.B FE
92909@-AA-5	VOYA EMMC REVOLV PROM NOTES CL 9.264% 11/30/34	01/01/2025	Redemption 100.0000		1,271,474	1,271,474	1,271,474	1,271,474	0	0	0	0	0	1,271,474	0	0	0	0	11/30/2034	2.C PL
92918W-AA-5	VOYA REIDF CLASS A SENIOR NOTE 7.571% 10/01/30	03/01/2025	Redemption 100.0000		602,878	602,878	602,878	602,878	0	0	0	0	0	602,878	0	0	0	12,073	10/01/2030	2.B PL
93363X-AD-5	WAMU ASSET BACKED CERTIFICATES SERIES 07-HE4 CLASS 2A3 4.605% 07/25/47	03/25/2025	Paydown		10,586	10,586	6,853	6,602	0	3,984	0	3,984	0	10,586	0	0	0	39	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		1,145,748	1,179,046	1,179,046	1,179,057	0	2	0	2	0	1,179,059	0	(33,311)	(33,311)	10,304	03/15/2048	2.B FE
95058X-AE-8	WENDYS FUNDING LLC SERIES 2018-1A CLASS A2II 144A 3.884% 03/15/48	03/15/2025	Paydown		4,813	4,813	4,801	4,807	0	6	0	6	0	4,813	0	0	0	47	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		2,501	2,501	2,501	2,501	0	0	0	0	0	2,501	0	0	0	17	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		3,005	3,005	3,005	3,004	0	2	0	2	0	3,005	0	0	0	34	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		2,500	2,500	2,500	2,501	0	(1)	0	(1)	0	2,500	0	0	0	20	07/30/2051	2.B FE
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43	03/20/2025	Paydown		11,872	11,872	11,922	11,913	0	(41)	0	(41)	0	11,872	0	0	0	85	03/20/2043	1.D FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					7,288,347	7,358,170	7,142,087	7,213,400	0	209,257	0	209,257	0	7,422,654	0	(134,306)	(134,306)	67,487	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
85572R-AA-7	START LTD SERIES 2018-1 CLASS A 144A 4.089% 05/15/43	03/15/2025	Paydown		66,423	66,423	65,934	67,398	0	(975)	0	(975)	0	66,423	0	0	0	311	05/15/2043	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					66,423	66,423	65,934	67,398	0	(975)	0	(975)	0	66,423	0	0	0	311	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		18,049	18,049	18,175	18,164	0	(116)	0	(116)	0	18,049	0	0	0	110	09/15/2072	1.A FE
46650X-AA-1	J G WENTWORTH XLIII LLC SERIES 2019-1A CLASS A 144A 3.820% 08/17/71	03/17/2025	Paydown		15,953	15,953	16,079	16,074	0	(121)	0	(121)	0	15,953	0	0	0	99	08/17/2071	1.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018-1A CLASS A 144A 3.740% 10/17/72	03/17/2025	Paydown		56,325	56,325	58,189	58,003	0	(1,679)	0	(1,679)	0	56,325	0	0	0	294	10/17/2072	1.A FE
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A 144A 4.870% 07/20/48	01/20/2025	Paydown		36,438	36,438	35,775	35,912	0	526	0	526	0	36,438	0	0	0	887	07/20/2048	1.F FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					126,765	126,765	128,218	128,153	0	(1,390)	0	(1,390)	0	126,765	0	0	0	1,390	XXX	XXX
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019-1A CLASS A23 144A 4.352% 05/20/49	02/13/2025	DIRECT		1,869,284	1,895,000	1,895,000	1,894,925	0	15	0	15	0	1,894,939	0	(25,656)	(25,656)	19,014	05/20/2049	2.B FE
31745#-AA-9	FCI 2019-1 NOTE 2019-1 5.750% 10/24/29	03/01/2025	Paydown		48,591	48,591	48,594	49,589	0	(998)	0	(998)	0	48,591	0	0	0	417	10/24/2029	1.E PL
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49	03/05/2025	Paydown		2,500	2,500	2,500	2,510	0	(10)	0	(10)	0	2,500	0	0	0	24	12/05/2049	2.B FE
86745N-AA-6	SUNNOVA SOL ISSUER LLC SERIES 2020-1A CLASS A 144A 3.350% 02/01/55	01/30/2025	Paydown		7,281	7,281	7,247	7,257	0	24	0	24	0	7,281	0	0	0	61	02/01/2055	1.D FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 02/01/55	01/30/2025	Paydown		24,995	24,995	24,589	24,778	0	217	0	217	0	24,995	0	0	0	226	02/01/2055	1.F FE
86772R-AA-3	SUNRUN JUPITER ISSUER 2022 SERIES 2022-1A CLASS A 144A 4.750% 07/30/57	01/30/2025	Paydown		17,970	17,970	17,824	17,863	0	107	0	107	0	17,970	0	0	0	213	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
92855H-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2020-1A CLASS A 144A 2.210% 07/31/51	01/30/2025	Paydown		86,272	86,272	85,913	86,055	0	218	0	218	0	86,272	0	0	0	953	07/31/2051	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)					2,063,987	2,089,703	2,088,625	2,089,949	0	(305)	0	(305)	0	2,089,642	0	(25,656)	(25,656)	21,010	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					245,142,825	210,329,809	245,382,783	244,472,880	0	(3,444,581)	0	(3,444,581)	0	241,449,952	0	3,692,872	3,692,872	4,368,468	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					12,035,099	12,035,099	12,013,419	11,814,321	0	220,777	0	220,777	0	12,035,099	0	0	0	299,306	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					257,177,924	222,364,908	257,396,202	256,287,201	0	(3,223,804)	0	(3,223,804)	0	253,485,051	0	3,692,872	3,692,872	4,667,774	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					257,177,924	222,364,908	257,396,202	256,287,201	0	(3,223,804)	0	(3,223,804)	0	253,485,051	0	3,692,872	3,692,872	4,667,774	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					471,427,001	469,676,827	474,956,462	443,590,545	0	(3,195,209)	0	(3,195,209)	(5,119)	470,182,492	29,811	1,214,996	1,244,807	8,013,161	XXX	XXX
89147L-3#-5	TORTOISE ENERGY PFD HYBRID	01/14/2025	Various	0.000	(8,613)	0	0	0	0	0	0	0	0	0	0	(8,613)	(8,613)	120		
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					(8,613)	XXX	0	0	0	0	0	0	0	0	0	(8,613)	(8,613)	120	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					(8,613)	XXX	0	0	0	0	0	0	0	0	0	(8,613)	(8,613)	120	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					(8,613)	XXX	0	0	0	0	0	0	0	0	0	(8,613)	(8,613)	120	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					(8,613)	XXX	0	0	0	0	0	0	0	0	0	(8,613)	(8,613)	120	XXX	XXX
6009999999 - Totals					471,418,388	XXX	474,956,462	443,590,545	0	(3,195,209)	0	(3,195,209)	(5,119)	470,182,492	29,811	1,206,383	1,236,194	8,013,281	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, APR25 SPX C @ 5061.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/15/2024	04/15/2025	183	925,208	APR25 SPX C @ 5061.82	84,934	0	0	103,637		103,637	(40,951)	0	(20,943)	0	0		0001
OTC OPTION CALL BOUGHT, APR25 SPX C @ 5035.69	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/30/2024	04/30/2025	139	698,172	APR25 SPX C @ 5035.69	61,209	0	0	83,945		83,945	(31,848)	0	(15,093)	0	0		0001
OTC OPTION CALL BOUGHT, MAY25 SPX C @ 5297.1	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2024	05/15/2025	173	915,626	MAY25 SPX C @ 5297.1	75,416	0	0	67,661		67,661	(38,237)	0	(18,647)	0	0		0001
OTC OPTION CALL BOUGHT, JUN25 SPX C @ 5277.51	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2024	06/02/2025	109	572,823	JUN25 SPX C @ 5277.51	48,707	0	0	47,066		47,066	(23,085)	0	(11,944)	0	0		0001
OTC OPTION CALL BOUGHT, JUN25 SPX C @ 5473.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2024	06/16/2025	202	1,106,470	JUN25 SPX C @ 5473.23	92,129	0	0	60,701		60,701	(38,478)	0	(22,779)	0	0		0001
OTC OPTION CALL BOUGHT, JUN25 SPX C @ 5475.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/01/2024	06/30/2025	91	500,887	JUN25 SPX C @ 5475.09	42,075	0	0	28,988		28,988	(17,005)	0	(10,403)	0	0		0001
OTC OPTION CALL BOUGHT, JUL25 SPX C @ 5631.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	163	915,510	JUL25 SPX C @ 5631.22	75,029	0	0	37,614		37,614	(26,353)	0	(18,500)	0	0		0001
OTC OPTION CALL BOUGHT, JUL25 SPX C @ 5522.3	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/31/2024	07/31/2025	85	467,188	JUL25 SPX C @ 5522.3	39,571	0	0	27,383		27,383	(14,464)	0	(9,757)	0	0		0001
OTC OPTION CALL BOUGHT, AUG25 SPX C @ 5543.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/15/2025	77	426,031	AUG25 SPX C @ 5543.22	35,017	0	0	25,146		25,146	(12,987)	0	(8,634)	0	0		0001
OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5648.4	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/30/2024	09/02/2025	90	507,209	SEP25 SPX C @ 5648.4	41,946	0	0	25,050		25,050	(13,645)	0	(10,259)	0	0		0001
OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5633.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/15/2025	128	722,041	SEP25 SPX C @ 5633.09	59,904	0	0	38,830		38,830	(19,407)	0	(14,811)	0	0		0001
OTC OPTION CALL BOUGHT, SEP25 SPX C @ 5762.48	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2024	09/30/2025	86	493,235	SEP25 SPX C @ 5762.48	40,661	0	0	20,581		20,581	(11,223)	0	(10,026)	0	0		0001
OTC OPTION CALL BOUGHT, OCT25 SPX C @ 5815.26	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/15/2024	10/15/2025	161	938,177	OCT25 SPX C @ 5815.26	79,635	0	0	36,368		36,368	(19,139)	0	(19,636)	0	0		0001
OTC OPTION CALL BOUGHT, OCT25 SPX C @ 5705.45	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/31/2024	10/31/2025	171	976,265	OCT25 SPX C @ 5705.45	86,595	0	0	52,019		52,019	(22,476)	0	(21,352)	0	0		0001
OTC OPTION CALL BOUGHT, NOV25 SPX C @ 5870.62	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/15/2024	11/17/2025	122	714,349	NOV25 SPX C @ 5870.62	62,506	0	0	27,492		27,492	(13,076)	0	(15,328)	0	0		0001
OTC OPTION CALL BOUGHT, DEC25 SPX C @ 6047.15	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Citibank, N.A. 570DZWZ7FF32TWEFA76	12/02/2024	12/01/2025	112	678,213	DEC25 SPX C @ 6047.15	56,020	0	0	17,329		17,329	(8,972)	0	(13,851)	0	0		0001
OTC OPTION CALL BOUGHT, DEC25 SPX C @ 6074.08	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/16/2024	12/15/2025	137	834,531	DEC25 SPX C @ 6074.08	70,852	0	0	21,478		21,478	(7,284)	0	(17,518)	0	0		0001
OTC OPTION CALL BOUGHT, DEC25 SPX C @ 5881.63	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/31/2024	12/31/2025	146	856,841	DEC25 SPX C @ 5881.63	72,550	0	0	37,624		37,624	(16,372)	0	(17,889)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, JAN26 SPX C @ 5949.91	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/15/2025	01/15/2026	96	572,030	JAN26 SPX C @ 5949.91	0	48,451	0	22,623		22,623	(15,873)	0	(9,956)	0	0		0001
OTC OPTION CALL BOUGHT, FEB26 SPX C @ 6040.53	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/31/2025	02/02/2026	109	660,197	FEB26 SPX C @ 6040.53	0	54,466	0	22,487		22,487	(23,224)	0	(8,756)	0	0		0001
OTC OPTION CALL BOUGHT, FEB26 SPX C @ 6129.58	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/18/2025	02/17/2026	137	836,903	FEB26 SPX C @ 6129.58	0	69,301	0	24,189		24,189	(37,307)	0	(7,806)	0	0		0001
OTC OPTION CALL BOUGHT, MAR26 SPX C @ 5778.15	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/04/2025	03/02/2026	77	444,027	MAR26 SPX C @ 5778.15	0	39,874	0	28,137		28,137	(8,771)	0	(2,966)	0	0		0001
OTC OPTION CALL BOUGHT, MAR26 SPX C @ 5675.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2025	03/16/2026	148	839,210	MAR26 SPX C @ 5675.12	0	74,270	0	64,994		64,994	(6,420)	0	(2,857)	0	0		0001
OTC OPTION CALL BOUGHT, MAR26 SPX C @ 5611.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/31/2025	03/31/2026	148	829,720	MAR26 SPX C @ 5611.85	0	74,094	0	72,627		72,627	(1,467)	0	0	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,124,756	360,456	0	993,969	XXX	993,969	(468,064)	0	(309,711)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,124,756	360,456	0	993,969	XXX	993,969	(468,064)	0	(309,711)	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										1,124,756	360,456	0	993,969	XXX	993,969	(468,064)	0	(309,711)	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										1,124,756	360,456	0	993,969	XXX	993,969	(468,064)	0	(309,711)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, APR25 SPX C @ 5315.92	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/15/2024	04/15/2025	183	925,208	APR25 SPX C @ 5315.92	(56,530)	0	0	(59,619)		(59,619)	49,224	0	13,939	0	0		0001
OTC OPTION CALL WRITTEN, APR25 SPX C @ 5291	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/30/2024	04/30/2025	139	698,172	APR25 SPX C @ 5291	(39,496)	0	0	(51,492)		(51,492)	37,257	0	9,739	0	0		0001
OTC OPTION CALL WRITTEN, MAY25 SPX C @ 5560.9	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2024	05/15/2025	173	915,626	MAY25 SPX C @ 5560.9	(47,764)	0	0	(32,866)		(32,866)	40,899	0	11,810	0	0		0001
OTC OPTION CALL WRITTEN, JUN25 SPX C @ 5542.97	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/31/2024	06/02/2025	109	572,823	JUN25 SPX C @ 5542.97	(30,720)	0	0	(25,089)		(25,089)	24,958	0	7,533	0	0		0001
OTC OPTION CALL WRITTEN, JUN25 SPX C @ 5751.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2024	06/16/2025	202	1,106,470	JUN25 SPX C @ 5751.82	(57,165)	0	0	(25,311)		(25,311)	38,003	0	14,134	0	0		0001
OTC OPTION CALL WRITTEN, JUN25 SPX C @ 5761.98	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/01/2024	06/30/2025	91	500,887	JUN25 SPX C @ 5761.98	(25,746)	0	0	(12,469)		(12,469)	16,995	0	6,366	0	0		0001
OTC OPTION CALL WRITTEN, JUL25 SPX C @ 5917.85	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/15/2024	07/15/2025	163	915,510	JUL25 SPX C @ 5917.85	(46,740)	0	0	(13,561)		(13,561)	23,644	0	11,525	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL WRITTEN, JUL25 SPX C @ 5810.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	07/31/2024	07/31/2025	85	467,188	JUL25 SPX C @ 5810.01	(24,481)	0	0	(12,551)		(12,551)	14,475	0	6,036	0	0		0001
OTC OPTION CALL WRITTEN, AUG25 SPX C @ 5833.68	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/15/2025	77	426,031	AUG25 SPX C @ 5833.68	(21,384)	0	0	(11,747)		(11,747)	12,960	0	5,273	0	0		0001
OTC OPTION CALL WRITTEN, SEP25 SPX C @ 5946.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/30/2024	09/02/2025	90	507,209	SEP25 SPX C @ 5946.07	(25,005)	0	0	(10,804)		(10,804)	13,022	0	6,115	0	0		0001
OTC OPTION CALL WRITTEN, SEP25 SPX C @ 5923.76	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2024	09/15/2025	128	722,041	SEP25 SPX C @ 5923.76	(36,431)	0	0	(18,226)		(18,226)	19,090	0	9,008	0	0		0001
OTC OPTION CALL WRITTEN, SEP25 SPX C @ 6060.98	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2024	09/30/2025	86	493,235	SEP25 SPX C @ 6060.98	(24,528)	0	0	(8,647)		(8,647)	10,153	0	6,048	0	0		0001
OTC OPTION CALL WRITTEN, OCT25 SPX C @ 6133.94	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/15/2024	10/15/2025	161	938,177	OCT25 SPX C @ 6133.94	(47,268)	0	0	(14,036)		(14,036)	16,576	0	11,655	0	0		0001
OTC OPTION CALL WRITTEN, OCT25 SPX C @ 6018.11	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/31/2024	10/31/2025	171	976,265	OCT25 SPX C @ 6018.11	(52,133)	0	0	(24,307)		(24,307)	22,103	0	12,855	0	0		0001
OTC OPTION CALL WRITTEN, NOV25 SPX C @ 6199.96	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/15/2024	11/17/2025	122	714,349	NOV25 SPX C @ 6199.96	(36,860)	0	0	(10,805)		(10,805)	11,358	0	9,039	0	0		0001
OTC OPTION CALL WRITTEN, DEC25 SPX C @ 6386.4	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Citibank, N.A. 570DZWZ7FF32TWEFA76	12/02/2024	12/01/2025	112	678,213	DEC25 SPX C @ 6386.4	(32,215)	0	0	(5,830)		(5,830)	6,356	0	7,965	0	0		0001
OTC OPTION CALL WRITTEN, DEC25 SPX C @ 6390.54	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/16/2024	12/15/2025	137	834,531	DEC25 SPX C @ 6390.54	(42,645)	0	0	(7,898)		(7,898)	7,545	0	10,544	0	0		0001
OTC OPTION CALL WRITTEN, DEC25 SPX C @ 6191.59	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/31/2024	12/31/2025	146	856,841	DEC25 SPX C @ 6191.59	(43,562)	0	0	(17,534)		(17,534)	15,563	0	10,741	0	0		0001
OTC OPTION CALL WRITTEN, JAN26 SPX C @ 6271.21	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/15/2025	01/15/2026	96	572,030	JAN26 SPX C @ 6271.21	0	(28,830)	0	(10,051)		(10,051)	12,856	0	5,924	0	0		0001
OTC OPTION CALL WRITTEN, FEB26 SPX C @ 6368.53	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/31/2025	02/02/2026	109	660,197	FEB26 SPX C @ 6368.53	0	(31,623)	0	(9,519)		(9,519)	17,020	0	5,084	0	0		0001
OTC OPTION CALL WRITTEN, FEB26 SPX C @ 6445.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/18/2025	02/17/2026	137	836,903	FEB26 SPX C @ 6445.25	0	(41,492)	0	(10,261)		(10,261)	26,558	0	4,674	0	0		0001
OTC OPTION CALL WRITTEN, MAR26 SPX C @ 6083.81	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/04/2025	03/02/2026	77	444,027	MAR26 SPX C @ 6083.81	0	(25,088)	0	(15,875)		(15,875)	7,346	0	1,866	0	0		0001
OTC OPTION CALL WRITTEN, MAR26 SPX C @ 5967.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2025	03/16/2026	148	839,210	MAR26 SPX C @ 5967.39	0	(48,766)	0	(40,409)		(40,409)	6,482	0	1,876	0	0		0001
OTC OPTION CALL WRITTEN, MAR26 SPX C @ 5898.62	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/31/2025	03/31/2026	148	829,720	MAR26 SPX C @ 5898.62	0	(48,290)	0	(47,468)		(47,468)	821	0	0	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(690,673)	(224,089)	0	(496,375)	XXX	(496,375)	451,264	0	189,749	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(690,673)	(224,089)	0	(496,375)	XXX	(496,375)	451,264	0	189,749	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										(690,673)	(224,089)	0	(496,375)	XXX	(496,375)	451,264	0	189,749	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2025 OF THE RELIASTAR LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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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										(690,673)	(224,089)	0	(496,375)	XXX	(496,375)	451,264	0	189,749	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2027	1	1,500,000	FSWP: OIS 3.190000 13-APR-2027	0	0	(8,344)	0		(53,219)	0	0	0	0	10,701		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/27/2023	09/25/2033	1	15,000,000	SWP: OIS 4.166650 25-SEP-2033 SOF	0	0	9,121	0		(522,333)	0	0	0	0	218,573		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	07/25/2028	1	260,000,000	SWP: OIS 4.295800 25-JUL-2028 SOF	0	0	63,884	0		(5,645,139)	0	0	0	0	2,368,908		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	10/25/2041	1	15,000,000	SWP: OIS 4.155200 25-OCT-2041 SOF	0	0	9,633	0		(569,913)	0	0	0	0	305,397		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2023	06/25/2033	1	25,000,000	SWP: OIS 4.184400 25-JUN-2033 SOF	0	0	14,382	0		(890,926)	0	0	0	0	358,841		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	07/25/2030	1	113,000,000	SWP: OIS 4.217200 25-JUL-2030 SOF	0	0	53,330	0		(3,289,785)	0	0	0	0	1,303,248		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/29/2023	03/25/2030	1	40,000,000	SWP: OIS 4.226600 25-MAR-2030 SOF	0	0	17,803	0		(1,127,075)	0	0	0	0	446,601		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2023	09/25/2033	1	20,000,000	SWP: OIS 4.182000 25-SEP-2033 SOF	0	0	11,638	0		(719,084)	0	0	0	0	291,430		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/30/2024	01/25/2034	1	7,000,000	SWP: OIS 3.637840 25-JAN-2034 SOF	0	0	10,491	0		34,264	0	0	0	0	103,988		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/27/2024	03/15/2031	1	25,000,000	FSWP: OIS 3.812500 15-MAR-2031 SOF	0	0	31,371	0		(239,105)	0	0	0	0	305,136		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/31/2024	08/15/2029	1	60,000,000	SWP: OIS 3.641070 15-AUG-2029 SOF	0	0	97,561	0		(83,818)	0	0	0	0	627,716		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	12/25/2027	1	22,789,000	SWP: OIS 4.042940 25-DEC-2027 SOF	0	0	17,719	0		(249,466)	0	0	0	0	188,509		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	12/15/2027	1	17,211,000	SWP: OIS 4.047100 15-DEC-2027 SOF	0	0	13,201	0		(187,592)	0	0	0	0	141,654		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	12/15/2025	1	35,010,706	SWP: OIS 4.158880 15-DEC-2025 SOF	(685)	0	15,718	(491)		(28,048)	0	0	171	0	147,460		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/19/2024	07/25/2025	1	40,009,000	SWP: OIS 4.227511 25-JUL-2025 SOF	255	0	10,985	136		1,971	0	0	(105)	0	112,774		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	01/25/2026	1	30,009,596	SWP: OIS 4.145959 25-JAN-2026 SOF	(1,152)	0	14,525	(860)		(37,793)	0	0	258	0	136,033		(100/100)

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/20/2024	06/25/2026	1	95,500,000	SWP: OIS 4.087600 25-JUN-2026 SOF	(3,356)	0	60,686	(2,742)		(288,646)	0	0	546	0	530,781		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/20/2024	07/25/2026	1	50,000,000	SWP: OIS 4.080000 25-JUL-2026 SOF	22	0	32,825	18		(173,708)	0	0	(3)	0	286,990		(100/100)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	02/12/2025	02/25/2028	1	40,000,000	SWP: OIS 4.126000 25-FEB-2028 SOF	0	2,773	12,990	2,655		(564,162)	0	0	(118)	0	340,990		(100/100)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										(4,916)	2,773	489,519	(1,284)	XXX	(14,633,577)	0	0	749	0	8,225,730	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/13/2023	09/01/2025	1	899,609	CSWAP: EUR/USD 01-SEP-2025	0	0	(1,304)	(42)		(4,372)	0	(37,250)	0	0	2,922		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/13/2023	09/01/2025	1	224,902	CSWAP: EUR/USD 01-SEP-2025	0	0	(326)	(10)		(1,093)	0	(9,312)	0	0	730		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	05/02/2024	09/01/2025	1	899,610	CSWAP: EUR/USD 01-SEP-2025	0	0	1,495	(9,458)		(5,381)	0	(37,250)	0	0	2,922		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 01-SEP-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	05/02/2024	09/01/2025	1	224,902	CSWAP: EUR/USD 01-SEP-2025	0	0	374	(2,365)		(1,345)	0	(9,312)	0	0	730		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 31-AUG-2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2024	08/31/2025	1	1,384,185	CSWAP: EUR/USD 31-AUG-2025	10,796	0	6,317	2,730		9,805	0	(56,780)	0	0	4,481		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	674,400	CSWAP: EUR/USD 9/23/2026	1,230	0	3,278	26,280		26,943	0	(26,820)	0	0	4,105		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	546	4,380		4,491	0	(4,470)	0	0	684		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	546	4,380		4,491	0	(4,470)	0	0	684		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	337,200	CSWAP: EUR/USD 9/23/2026	615	0	1,639	13,140		13,471	0	(13,410)	0	0	2,053		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	224,800	CSWAP: EUR/USD 9/23/2028	410	0	1,054	8,760		10,932	0	(8,940)	0	0	2,098		(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: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	449,600	CSWAP: EUR/USD 9/23/2028	820	0	2,109	17,520		21,864	0	(17,880)	0	0	4,197		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	246	(4,875)		(2,310)	0	(3,835)	0	0	812		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	372,600	CSWAP: GBP/USD 12/15/2026	435	0	738	(14,625)		(6,931)	0	(11,505)	0	0	2,436		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	745,200	CSWAP: GBP/USD 12/15/2026	870	0	1,477	(29,253)		(13,863)	0	(23,010)	0	0	4,872		(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 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	336	(13,850)		(4,476)	0	(7,670)	0	0	2,334		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	610,750	CSWAP: GBP/USD 11/23/2028	(9,200)	0	841	(34,625)		(11,190)	0	(19,175)	0	0	5,836		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	3,053,750	CSWAP: GBP/USD 11/23/2028	(46,000)	0	4,205	(173,125)		(55,950)	0	(95,875)	0	0	29,179		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	1,465,800	CSWAP: GBP/USD 11/23/2028	(22,080)	0	2,019	(83,100)		(26,856)	0	(46,020)	0	0	14,006		(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 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	738,720	CSWAP: GBP/USD 11/10/2026	(10,290)	0	1,110	(35,730)		(22,834)	0	(23,010)	0	0	4,692		(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: 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	1,477,440	CSWAP: GBP/USD 11/10/2026	(20,580)	0	2,220	(71,460)		(45,668)	0	(46,020)	0	0	9,384		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	426	(16,938)		(10,932)	0	(9,588)	0	0	2,103		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	426	(16,938)		(10,932)	0	(9,588)	0	0	2,103		(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: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	317,400	CSWAP: EUR/USD 12/8/2028	(945)	0	1,644	(6,660)		(232)	0	(13,410)	0	0	3,050		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	529,000	CSWAP: EUR/USD 12/8/2028	(1,575)	0	2,740	(11,100)		(386)	0	(22,350)	0	0	5,083		(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 R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	351	(1,895)		4,901	0	(3,835)	0	0	1,258		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	1,754	(9,475)		24,505	0	(19,175)	0	0	6,291		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	1,754	(9,475)		24,505	0	(19,175)	0	0	6,291		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	254,360	CSWAP: GBP/USD 2/27/2029	4,990	0	701	(3,790)		9,802	0	(7,670)	0	0	2,516		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	2,162,060	CSWAP: GBP/USD 2/27/2029	42,415	0	5,962	(32,215)		83,316	0	(65,195)	0	0	21,390		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,683,300	CSWAP: EUR/USD 9/13/2027	(104,175)	0	8,430	63,000		76,497	0	(67,050)	0	0	13,187		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	2,356,620	CSWAP: EUR/USD 9/13/2027	(145,843)	0	11,801	88,200		107,095	0	(93,870)	0	0	18,462		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,009,980	CSWAP: EUR/USD 9/13/2027	(62,505)	0	5,058	37,800		45,898	0	(40,230)	0	0	7,912		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	2,567,680	CSWAP: AUD/USD 7/26/2027	(126,990)	0	(519)	448,970		409,074	0	(13,600)	0	0	19,557		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	75,520	CSWAP: AUD/USD 7/26/2027	(3,735)	0	(15)	13,205		12,032	0	(400)	0	0	575		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	830,720	CSWAP: AUD/USD 7/26/2027	(41,085)	0	(168)	145,255		132,347	0	(4,400)	0	0	6,327		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	679,680	CSWAP: AUD/USD 7/26/2027	(33,615)	0	(137)	118,845		108,284	0	(3,600)	0	0	5,177		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	918,750	CSWAP: GBP/USD 8/17/2027	16,590	0	3,035	15,225		47,786	0	(26,845)	0	0	7,088		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	1,181,250	CSWAP: GBP/USD 8/17/2027	21,330	0	3,902	19,575		61,439	0	(34,515)	0	0	9,113		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	131,250	CSWAP: GBP/USD 8/17/2027	2,370	0	434	2,175		6,827	0	(3,835)	0	0	1,013		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	3,806,250	CSWAP: GBP/USD 8/17/2027	68,730	0	12,572	63,075		197,970	0	(111,215)	0	0	29,365		(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 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	3,187,200	CSWAP: GBP/USD 10/31/2027	120	0	9,248	89,400		197,113	0	(92,040)	0	0	25,628		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	385	3,725		8,213	0	(3,835)	0	0	1,068		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	929,600	CSWAP: GBP/USD 10/31/2027	35	0	2,697	26,075		57,491	0	(26,845)	0	0	7,475		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	3,187,200	CSWAP: GBP/USD 10/31/2029	120	0	9,389	89,400		275,248	0	(92,040)	0	0	34,138		(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	11,379		(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	929,600	CSWAP: GBP/USD 10/31/2029	35	0	2,738	26,075		80,281	0	(26,845)	0	0	9,957		(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 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	132,800	CSWAP: GBP/USD 10/31/2029	5	0	391	3,725		11,469	0	(3,835)	0	0	1,422		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	(4,380)	0	(26)	37,021		34,305	0	(1,046)	0	0	1,720		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	400,000	CSWAP: AUD/USD 15-MAR-2028	(8,761)	0	(53)	74,043		68,609	0	(2,092)	0	0	3,440		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	(4,380)	0	(26)	37,021		34,305	0	(1,046)	0	0	1,720		(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: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	1,100,000	CSWAP: AUD/USD 15-MAR-2028	(24,092)	0	(145)	203,617		188,675	0	(5,754)	0	0	9,461		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	1,431,000	CSWAP: GBP/USD 14-MAR-2030	36,450	0	5,701	140,250		243,879	0	(38,350)	0	0	15,929		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	2,575,800	CSWAP: GBP/USD 14-MAR-2030	65,610	0	10,262	252,450		438,982	0	(69,030)	0	0	28,672		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	286,200	CSWAP: GBP/USD 14-MAR-2030	7,290	0	1,140	28,050		48,776	0	(7,670)	0	0	3,186		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	572,400	CSWAP: GBP/USD 14-MAR-2030	14,580	0	2,280	56,100		97,552	0	(15,340)	0	0	6,372		(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	428,760	CSWAP: GBP/USD 14-MAR-2027	10,395	0	1,670	41,535		53,951	0	(11,505)	0	0	2,996		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	857,520	CSWAP: GBP/USD 14-MAR-2027	20,790	0	3,341	83,070		107,902	0	(23,010)	0	0	5,993		(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	1,168,600	CSWAP: EUR/USD 29-JUN-2030	10,800	0	8,016	88,400		150,268	0	(44,700)	0	0	13,387		(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	350,580	CSWAP: EUR/USD 29-JUN-2030	3,240	0	2,405	26,520		45,080	0	(13,410)	0	0	4,016		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	701,160	CSWAP: EUR/USD 29-JUN-2030	6,480	0	4,810	53,040		90,161	0	(26,820)	0	0	8,032		(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	467,440	CSWAP: EUR/USD 29-JUN-2030	4,320	0	3,207	35,360		60,107	0	(17,880)	0	0	5,355		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	2,358,720	CSWAP: EUR/USD 27-MAR-2028	(4,200)	0	15,779	90,300		160,130	0	(93,870)	0	0	20,399		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	112,320	CSWAP: EUR/USD 27-MAR-2028	(200)	0	751	4,300		7,625	0	(4,470)	0	0	971		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 27-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	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 02RNE8IBXP4R0TD8PU41	03/11/2019	03/27/2028	1	1,010,880	CSWAP: EUR/USD 27-MAR-2028	(1,800)	0	6,762	38,700		68,627	0	(40,230)	0	0	8,742		(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	1,615,770	CSWAP: GBP/USD 17-SEP-2031	(7,085)	0	3,616	(62,205)		75,032	0	(49,855)	0	0	20,547		(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	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: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	1,276,740	CSWAP: AUD/USD 02-DEC-2030	(51,930)	0	758	155,070		156,110	0	(7,200)	0	0	15,210		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	283,720	CSWAP: AUD/USD 02-DEC-2030	(11,540)	0	168	34,460		34,691	0	(1,600)	0	0	3,380		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 02-DEC-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/23/2020	12/02/2030	1	4,359,370	CSWAP: AUD/USD 02-DEC-2030	(177,312)	0	2,588	529,480		533,031	0	(24,584)	0	0	51,933		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 22-MAR-2032	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/08/2022	03/22/2032	1	3,265,800	CSWAP: EUR/USD 22-MAR-2032	(49,050)	0	11,326	16,950		37,494	0	(134,100)	0	0	43,143		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 30-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/13/2022	10/30/2027	1	488,100	CSWAP: EUR/USD 30-OCT-2027	(14,325)	0	892	(52,000)		(59,964)	0	(22,350)	0	0	3,923		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 30-OCT-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/13/2022	10/30/2027	1	976,200	CSWAP: EUR/USD 30-OCT-2027	(28,650)	0	1,784	(104,000)		(119,928)	0	(44,700)	0	0	7,845		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031	1	3,211,800	CSWAP: EUR/USD 05-JUN-2031	(52,189)	0	15,167	(28,800)		47,742	0	(134,100)	0	0	39,934		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031	1	7,494,200	CSWAP: EUR/USD 05-JUN-2031	(121,775)	0	35,391	(67,200)		111,398	0	(312,900)	0	0	93,178		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2024	06/05/2031	1	2,151,600	CSWAP: EUR/USD 05-JUN-2031	(24,393)	0	9,645	(8,800)		30,175	0	(89,400)	0	0	26,752		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 05-JUN-2031	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2024	06/05/2031	1	4,841,100	CSWAP: EUR/USD 05-JUN-2031	(54,884)	0	21,701	(19,800)		67,893	0	(201,150)	0	0	60,191		(100/100)
CURRENCY SWAP, CSWAP: CAD/USD 10-JUL-2034	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/06/2024	07/10/2034	1	2,922,695	CSWAP: CAD/USD 10-JUL-2034	(10,179)	0	6,899	143,469		65,480	0	2,029	0	0	44,522		(100/100)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(922,133)	0	304,590	2,639,733	XXX	5,010,560	0	(2,899,996)	0	0	943,725	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)
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(927,049)	2,773	794,109	2,638,449	XXX	(9,623,017)	0	(2,899,996)	749	0	9,169,455	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/09/2032	1	250,000,000	FSWP: OIS 2.670000 09-JUN-2032	0	0	(175,616)	13,938,816		13,938,816	(2,806,891)	0	0	0	3,353,464		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/09/2033	1	275,000,000	FSWP: OIS 3.147500 09-MAR-2033	0	0	(134,523)	10,216,191		10,216,191	(2,598,199)	0	0	0	3,875,746		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	09/30/2029	1	14,159,000	SWP: OIS 1.441500 30-SEP-2029	0	0	91,553	1,419,864		1,419,864	(279,739)	0	0	0	150,247		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2030	1	30,000,000	SWP: OIS 0.692500 22-MAY-2030	0	0	(242,636)	(4,551,328)		(4,551,328)	671,830	0	0	0	340,246		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2050	1	20,000,000	SWP: OIS 0.961500 22-MAY-2050	0	0	(72,170)	(10,232,786)		(10,232,786)	250,447	0	0	0	501,587		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2030	1	37,000,000	SWP: OIS 0.610000 22-MAY-2030	0	0	(290,276)	(5,490,152)		(5,490,152)	819,878	0	0	0	419,636		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	05/22/2030	1	22,000,000	SWP: OIS 0.608700 22-MAY-2030	0	0	(172,653)	(3,265,751)		(3,265,751)	487,541	0	0	0	249,513		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	7,727,273	SWP: OIS 1.625300 01-MAR-2028	0	0	52,261	494,577		494,577	(121,706)	0	0	0	66,028		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	5,909,091	SWP: OIS 1.618800 01-MAR-2028	0	0	40,048	379,256		379,256	(93,148)	0	0	0	50,492		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	6,545,454	SWP: OIS 1.612200 01-MAR-2028	0	0	44,454	421,281		421,281	(103,267)	0	0	0	55,930		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.611300 01-MAR-2028	0	0	30,880	292,668		292,668	(71,722)	0	0	0	38,840		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	7,090,909	SWP: OIS 1.611500 01-MAR-2028	0	0	48,169	456,524		456,524	(111,883)	0	0	0	60,590		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.602860 01-MAR-2028	0	0	30,963	293,718		293,718	(71,800)	0	0	0	38,840		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,454	SWP: OIS 1.603400 01-MAR-2028	0	0	30,958	293,651		293,651	(71,795)	0	0	0	38,840		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,455	SWP: OIS 1.604350 01-MAR-2028	0	0	30,948	293,532		293,532	(71,786)	0	0	0	38,840		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	03/01/2028	1	4,545,454	SWP: OIS 1.614180 01-MAR-2028	0	0	30,851	292,310		292,310	(71,695)	0	0	0	38,840		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	7,918,782	SWP: OIS 1.509300 23-JUN-2032	0	0	46,520	1,246,408		1,246,408	(183,239)	0	0	0	106,504		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	8,314,721	SWP: OIS 1.510800 23-JUN-2032	0	0	48,823	1,307,945		1,307,945	(192,387)	0	0	0	111,829		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	6,928,934	SWP: OIS 1.510700 23-JUN-2032	0	0	40,687	1,089,997		1,089,997	(160,324)	0	0	0	93,191		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	8,116,751	SWP: OIS 1.520200 23-JUN-2032	0	0	47,523	1,272,009		1,272,009	(187,724)	0	0	0	109,167		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	06/23/2032	1	7,720,812	SWP: OIS 1.526300 23-JUN-2032	0	0	45,119	1,207,001		1,207,001	(178,516)	0	0	0	103,841		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/22/2023	11/05/2031	1	67,819,000	SWP: OIS 1.637500 05-NOV-2031	0	0	(401,050)	(9,288,170)		(9,288,170)	1,536,942	0	0	0	871,332		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/12/2023	04/14/2028	1	21,000,000	SWP: OIS 3.291900 14-APR-2028	0	0	56,418	229,720		229,720	(261,336)	0	0	0	183,107		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	04/12/2023	04/14/2028	1	21,000,000	SWP: OIS 3.297500 14-APR-2028	0	0	56,172	226,361		226,361	(261,109)	0	0	0	183,107		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/04/2023	05/08/2028	1	16,015,000	SWP: OIS 3.129390 08-MAY-2028	0	0	48,041	254,490		254,490	(207,514)	0	0	0	141,142		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2025	1	65,000,000	SWP: OIS 4.983130 11-OCT-2025 SOF	0	0	90,647	247,289		247,289	(118,275)	0	0	0	236,940		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2033	1	15,000,000	SWP: OIS 4.501300 11-OCT-2033 SOF	0	0	1,857	(806,361)		(806,361)	(324,360)	0	0	0	219,136		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2033	1	15,000,000	SWP: OIS 4.496700 11-OCT-2033 SOF	0	0	1,973	(801,343)		(801,343)	(324,407)	0	0	0	219,136		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/06/2023	10/11/2053	1	7,417,647	SWP: OIS 4.274990 11-OCT-2053 SOF	0	0	6,403	(545,647)		(545,647)	(147,589)	0	0	0	198,173		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/08/2024	04/10/2031	1	48,000,000	SWP: OIS 4.095000 10-APR-2031 SOF	0	0	49,757	(1,020,970)		(1,020,970)	(900,906)	0	0	0	589,352		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/08/2024	04/10/2031	1	28,500,000	SWP: OIS 4.093500 10-APR-2031 SOF	0	0	29,621	(603,902)		(603,902)	(534,966)	0	0	0	349,928		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	04/30/2024	05/02/2034	1	15,000,000	SWP: OIS 4.219100 02-MAY-2034 SOF	0	0	7,888	(598,387)		(598,387)	(329,058)	0	0	0	226,161		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/13/2024	03/09/2033	1	275,000,000	FSWP: OIS 4.160000 09-MAR-2033 SOF	0	0	16,005	928,645		928,645	2,924,053	0	0	0	3,875,746		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/13/2024	06/09/2032	1	250,000,000	FSWP: OIS 4.148000 09-JUN-2032 SOF	0	0	13,513	1,361,738		1,361,738	3,220,448	0	0	0	3,353,464		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/19/2024	09/23/2034	1	30,000,000	SWP: OIS 3.237500 23-SEP-2034 SOF	0	0	(63,875)	(1,165,835)		(1,165,835)	684,050	0	0	0	462,031		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/29/2024	10/31/2034	1	30,000,000	SWP: OIS 3.768460 31-OCT-2034 SOF	0	0	43,559	(104,099)		(104,099)	(683,273)	0	0	0	464,559		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/21/2024	11/25/2029	1	6,000,000	SWP: OIS 3.954340 25-NOV-2029 SOF	0	0	6,178	(77,126)		(77,126)	(93,804)	0	0	0	64,744		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/19/2024	05/22/2025	1	60,339,099	SWP: OIS 4.288070 22-MAY-2025 SOF	(462)	0	(10,467)	(6,219)		(6,219)	(5,477)	0	270	0	113,874		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	11/26/2029	1	18,306,914	SWP: OIS 4.062819 26-NOV-2029 SOF	(29,582)	0	(14,244)	303,420		303,420	282,686	0	1,477	0	197,602		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	12/15/2033	1	9,550,531	SWP: OIS 4.051715 15-DEC-2033 SOF	28,075	0	(7,671)	253,447		253,447	208,099	0	(770)	0	140,972		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/19/2024	08/15/2033	1	53,624,000	SWP: OIS 4.065457 15-AUG-2033 SOF	(90,416)	0	(41,393)	1,191,444		1,191,444	1,160,175	0	2,574	0	776,198		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/19/2024	12/08/2032	1	18,480,658	SWP: OIS 4.226225 08-DEC-2032 SOF	(199,961)	0	9,169	(595,386)		(595,386)	(389,892)	0	6,182	0	256,340		0002
CL INTEREST RATE SWAP, REC SOFRRATE.USD, PAY SOFRRATE.USD	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	02/12/2025	02/14/2030	1	25,000,000	SWP: OIS 4.136890 14-FEB-2030 SOF	0	0	8,695	(591,149)		(591,149)	(591,149)	0	0	0	276,119		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(292,346)	0	(520,921)	167,691	XXX	167,691	(302,787)	0	9,733	0	23,241,374	XXX	XXX
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	1,277,000	CSWAP: GBP/USD 29-NOV-2028	(750)	0	5,298	76,244		76,244	89,994	(38,350)	0	0	12,229		0004
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	1,277,000	CSWAP: GBP/USD 29-NOV-2028	(750)	0	5,298	76,244		76,244	89,994	(38,350)	0	0	12,229		0004
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	3,320,200	CSWAP: GBP/USD 29-NOV-2028	(1,950)	0	13,775	198,233		198,233	233,983	(99,710)	0	0	31,796		0004
CURRENCY SWAP, CSWAP: GBP/USD 07-AUG-2029	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	03/27/2024	08/07/2029	1	4,500,617	CSWAP: GBP/USD 07-AUG-2029	0	0	(10,083)	(77,862)		(77,862)	(15,480)	(135,353)	0	0	46,967		0004
CURRENCY SWAP, CSWAP: GBP/USD 08-AUG-2029	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/06/2025	08/08/2029	1	645,000	CSWAP: GBP/USD 08-AUG-2029	0	(999)	(188)	(894)		(894)	(695)	800	0	0	6,733		0004
CURRENCY SWAP, CSWAP: GBP/USD 31-MAR-2027	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/31/2025	03/31/2027	1	4,497,393	CSWAP: GBP/USD 31-MAR-2027	0	(20,232)	(3)	(20,182)		(20,182)	50	0	0	0	31,801		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(3,450)	(21,231)	14,097	251,783	XXX	251,783	397,846	(310,963)	0	0	141,755	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(295,796)	(21,231)	(506,824)	419,474	XXX	419,474	95,059	(310,963)	9,733	0	23,383,129	XXX	XXX
CDS SELL, CDS: (CMBX.NA.8.AA),	CDS: (CMBX.NA.8.AA),	DB-C	CREDIT RISK	CITIGROUP GLOBAL MARKETS INC. MBNUM2BPBDO7JBLYG310	02/17/2021	10/17/2057	1	4,540,125	CDS: (CMBX.NA.8.AA)	(25,000)	0	15,344	0		(32,424)	0	0	0	0	4,540,125	1	0003
CDS SELL, CDS: (CMBX.NA.15.AAA),	CDS: (CMBX.NA.15.AAA),	DB-C	CREDIT RISK	JP MORGAN SECURITIES LLC	01/25/2022	11/18/2064	1	5,000,000	CDS: (CMBX.NA.15.AAA)	(42,406)	0	6,250	(27,736)		(51,961)	0	0	1,137	0	5,000,000	1	0003
CDS SELL, CDS: (CMBX.NA.15.AAA),	CDS: (CMBX.NA.15.AAA),	DB-C	CREDIT RISK	JP MORGAN SECURITIES LLC	01/25/2022	11/18/2064	1	5,000,000	CDS: (CMBX.NA.15.AAA)	(42,406)	0	6,250	(27,736)		(51,961)	0	0	1,137	0	5,000,000	1	0003
1189999999. Subtotal - Swaps - Replication - Credit Default										(109,812)	0	27,844	(55,472)	XXX	(136,346)	0	0	2,274	0	14,540,125	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(109,812)	0	27,844	(55,472)	XXX	(136,346)	0	0	2,274	0	14,540,125	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										(297,262)	2,773	(31,402)	166,407	XXX	(14,465,886)	(302,787)	0	10,482	0	31,467,104	XXX	XXX
1369999999. Total Swaps - Credit Default										(109,812)	0	27,844	(55,472)	XXX	(136,346)	0	0	2,274	0	14,540,125	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(925,583)	(21,231)	318,687	2,891,516	XXX	5,262,343	397,846	(3,210,959)	0	0	1,085,480	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

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)
1409999999. Total Swaps										(1,332,657)	(18,458)	315,129	3,002,451	XXX	(9,339,889)	95,059	(3,210,959)	12,756	0	47,092,709	XXX	XXX
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/24/2025	04/25/2025	1	4,637,457	EUR/USD	0	0	0	(132,223)		(132,223)	(4,501)	(127,722)	0	0	6,068		0004
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/28/2025	04/04/2025	1	567,188	GBP/USD	0	0	0	(13,582)		(13,582)	67	(13,649)	0	0	297		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	CURRENCY	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2025	04/01/2025	1	15,673	EUR/USD	0	0	0	32		32	0	32	0	0	4		0004
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	J.P. Morgan Securities Inc.	03/07/2025	04/14/2025	1	40,000,000	UMBS 30YR TBA(REG A)	0	0	0	(47)		(47)	(47)	0	0	0	39,169		0002
FWD COMMIT, UMBS 30YR TBA(REG A)	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2025	04/14/2025	1	86,000,000	UMBS 30YR TBA(REG A)	0	0	0	590,105		590,105	590,105	0	0	0	84,214		0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	444,285	XXX	444,285	585,624	(141,339)	0	0	129,752	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	444,285	XXX	444,285	585,624	(141,339)	0	0	129,752	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(927,049)	2,773	794,109	2,638,449	XXX	(9,623,017)	0	(2,899,996)	749	0	9,169,455	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										138,287	115,136	(506,824)	1,361,353	XXX	1,361,353	663,883	(452,302)	(110,229)	0	23,512,881	XXX	XXX
1719999999. Subtotal - Replication										(109,812)	0	27,844	(55,472)	XXX	(136,346)	0	0	2,274	0	14,540,125	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										(898,574)	117,909	315,129	3,944,330	XXX	(8,398,010)	663,883	(3,352,298)	(107,206)	0	47,222,461	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
SFRH5	257	257,000,000	THREE-MONTH SOFR FUTURE MAR 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/17/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.2766	95.6875	1,606	0	0	0	0	1,020,997	1,020,997	80,583	0003	2,500
SFRM5	257	257,000,000	THREE-MONTH SOFR FUTURE JUN 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/16/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.3066	95.9200	9,638	0	0	0	0	890,891	890,891	80,583	0003	2,500
SFRU5	73	73,000,000	THREE-MONTH SOFR FUTURE SEP 25	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/15/2025	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/18/2022	97.3266	96.1900	912	0	0	0	0	207,429	207,429	22,889	0003	2,500
1609999999. Subtotal - Short Futures - Hedging Other												12,156	0	0	0	0	2,119,317	2,119,317	184,055	XXX	XXX
1649999999. Subtotal - Short Futures												12,156	0	0	0	0	2,119,317	2,119,317	184,055	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												12,156	0	0	0	0	2,119,317	2,119,317	184,055	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												12,156	0	0	0	0	2,119,317	2,119,317	184,055	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	12,156	0	12,156	184,055	184,055
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	457,617	0	100,050	(77,862)	0	314,022	(77,862)	0	93,546	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	370,000	0	113,206	(270,609)	0	518,658	(63,514)	85,144	273,452	0
Citibank, N.A.	570DZWZ7FF32TWEFA76	Y	Y	3,116,805	0	2,467,431	(182,590)	0	3,208,148	(123,612)	0	323,745	0
CITIGROUP GLOBAL MARKETS INC.	MBNUM2BPBDO7JBLYG310	Y	Y	0	0	0	0	0	0	(32,424)	0	4,540,126	4,540,125
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	150,000	0	0	(95,700)	0	115,433	0	0	31,611	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	0	0	2,730	0	2,730	9,805	0	9,805	4,481	4,481
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	1,100,000	0	1,420,549	(562,594)	0	1,420,549	(330,253)	0	203,158	0
JP MORGAN SECURITIES LLC	OK3MKCDYPD4NN6QDGK18	Y	Y	0	0	0	(55,472)	0	0	(103,921)	0	10,000,000	9,944,529
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	0	0	0	(13,629)	0	0	(13,629)	0	39,466	25,837
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	494,378	0	735,960	(176,182)	65,400	761,326	(200,075)	66,873	157,235	157,235
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	410,000	0	146,200	0	0	259,258	0	0	33,027	0
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	620,000	0	580,919	(354,483)	0	760,440	(354,482)	0	55,515	0
0299999999. Total NAIC 1 Designation				6,718,800	0	5,567,045	(1,789,121)	68,130	7,367,639	(1,299,772)	161,822	15,755,362	14,672,207
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	39,915,110	(39,748,704)	166,406	39,948,536	(54,414,413)	0	31,467,099	31,467,099
0999999999 - Gross Totals				6,718,800	0	45,482,155	(41,537,825)	234,536	47,328,331	(55,714,185)	173,978	47,406,516	46,323,361
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						45,482,155	(41,537,825)						

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)
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	TREASURY BOND	912810-RK-6	Treasury Bond Coupon Rate: 2.5	2,523,418	3,500,000	2,958,832	02/15/2045	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-SJ-8	Treasury Bond Coupon Rate: 2.25	3,028,601	4,694,936	2,992,060	08/15/2049	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-SJ-8	Treasury Bond Coupon Rate: 2.25	14,388,509	22,305,064	14,214,908	08/15/2049	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	367,318	434,716	431,490	05/15/2042	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-TH-1	Treasury Bond Coupon Rate: 3.25	1,745,084	2,065,284	2,049,955	05/15/2042	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	TREASURY BOND	912810-TQ-1	Treasury Bond Coupon Rate: 3.875	1,114,028	1,217,206	1,231,761	02/15/2043	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	TREASURY BOND	912810-TQ-1	Treasury Bond Coupon Rate: 3.875	5,292,612	5,782,794	5,851,943	02/15/2043	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	CASH		CASH	9,347,228	9,347,228	9,347,228		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash		CASH	44,407,528	44,407,528	44,407,528		V
0199999999 - Total					82,214,326	93,754,756	83,485,705	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)
Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	TREASURY BOND	912810-RS-9	Treasury Bond Coupon Rate: 2.5	457,617	664,000	XXX	05/15/2046	IV
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash	000000-00-0	CASH	370,000	370,000	XXX		IV
Citibank, N.A.	570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	3,116,805	3,116,805	XXX		IV
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	710,000	710,000	XXX		IV
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash	000000-00-0	CASH	410,000	410,000	XXX		IV
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	620,000	620,000	XXX		IV
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Cash	000000-00-0	CASH	150,000	150,000	XXX		IV
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	390,000	390,000	XXX		IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Cash	000000-00-0	CASH	494,378	494,378	XXX		IV
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	2,079,627	2,079,627	XXX		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS7OXFZUOY219	Cash	000000-00-0	CASH	39,141,395	39,141,395	XXX		V
0299999999 - Total					47,939,822	48,146,205	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Unaffiliated)				0	0	XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Affiliated)				0	0	XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type)				0	0	XXX
34535K-AC-2	FORD CREDIT AUTO OWNER TRUST FO - USD		1.A FE	1,500,148	1,500,000	11/15/2026
44935C-AC-5	HART_25-A - USD		1.A FE	858,509	859,000	09/15/2026
92868M-AC-3	VALET_25-1 - USD		1.A FE	1,029,098	1,029,000	10/20/2026
1049999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)				3,387,755	3,388,000	XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Unaffiliated)				3,387,755	3,388,000	XXX
1899999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Affiliated)				0	0	XXX
1909999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type)				3,387,755	3,388,000	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities				3,387,755	3,388,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	FORDL_24-B - USD		1.A FE	749,287	749,569	01/15/2026
000000-00-0	GMALT_24-1 - USD		1.A FE	243,941	243,868	08/20/2025
000000-00-0	GMCAR_24-2 - USD		1.A FE	273,112	273,113	11/17/2025
000000-00-0	GMCAR_24-3 - USD		1.A FE	593,763	593,765	02/17/2026
000000-00-0	HALST_24-B - USD		1.A FE	346,361	346,244	12/15/2025
000000-00-0	HART_24-B - USD		1.A FE	624,888	624,889	03/16/2026
000000-00-0	PILOT_24-1 - USD		1.A FE	396,289	396,000	02/20/2026
000000-00-0	BANK OF MONTREAL - USD		1.C FE	1,051,977	1,050,000	03/03/2026
000000-00-0	BOFA SECURITIES INC - USD		1.E FE	1,451,639	1,450,000	07/18/2025
000000-00-0	CHEVRON CORP - USD		1.G FE	1,396,534	1,396,539	04/21/2025
000000-00-0	CISCO SYSTEMS INC - USD		1.G FE	1,046,166	1,046,106	05/01/2025
000000-00-0	COCA-COLA CO - USD		1.G FE	1,389,184	1,389,131	06/05/2025
000000-00-0	FAIRWAY FINANCE CO LLC - USD		1.G FE	942,990	942,621	06/02/2025
000000-00-0	LLOYDS BANK PLC - USD		1.G FE	1,085,186	1,084,917	07/24/2025
000000-00-0	LMA AMERICAS LLC - USD		1.G FE	1,088,065	1,087,631	07/02/2025
000000-00-0	LVMH MOET HENNESSY VUITT - USD		1.G FE	2,297,558	2,297,700	04/09/2025
000000-00-0	MANHATTAN ASSET FUNDING COMPANY - USD		1.G FE	1,000,648	999,999	08/19/2025
000000-00-0	ROYAL BANK OF CANADA - USD		1.E FE	850,837	849,997	07/11/2025
000000-00-0	SIEMENS CAPITAL CO LLC - USD		1.G FE	1,143,789	1,143,819	05/16/2025
000000-00-0	SOCIETE GENERALE SA - USD		1.E FE	1,501,810	1,500,000	07/17/2025
000000-00-0	SOCIETE GENERALE SA - USD		1.G FE	1,137,796	1,137,321	06/30/2025
000000-00-0	SWEDBANK AB - USD		1.D FE	1,152,151	1,150,000	03/04/2026
000000-00-0	UBS AG (LONDON BRANCH) - USD		1.C FE	1,101,023	1,100,000	12/05/2025
000000-00-0	WESTPAC BANKING CORP - USD		1.C FE	1,202,452	1,200,000	01/16/2026
000000-00-0	TOYOTA MOTOR CREDIT CORP - USD		1.E FE	1,350,121	1,350,000	09/17/2025
000000-00-0	BOFA SECURITIES INC. SLRPIG 4.6 - USD		2.B FE	11,100,000	11,100,000	07/04/2025
000000-00-0	CITIGROUP GLOBAL MARKETS INC. S - USD		2.B FE	4,300,000	4,300,000	07/04/2025
000000-00-0	CANADIAN IMPERIAL BANK OF COMME - USD		1.F FE	1,152,349	1,150,000	04/06/2026
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				41,969,917	41,953,229	XXX
06050F-QM-7	BANK OF AMERICA NA - USD		1.B FE	1,201,843	1,200,000	10/23/2025
06745G-CH-2	BARCLAYS BANK PLC (NEW YORK BRA - USD		1.E FE	1,102,807	1,100,000	12/31/2025
05593D-D2-6	BNP PARIBAS (NEW YORK BRANCH) - USD		1.E FE	651,407	650,267	11/13/2025
05593D-F8-1	BNP PARIBAS (NEW YORK BRANCH) - USD		1.E FE	1,102,273	1,100,000	03/04/2026
22532X-YU-6	CREDIT AGRICOLE CORPORATE AND I - USD		1.E FE	1,301,584	1,300,000	08/14/2025
22536W-KJ-4	CREDIT INDUSTRIEL ET COMMERCIAL - USD		1.E FE	902,413	900,000	02/06/2026
22536W-KS-4	CREDIT INDUSTRIEL ET COMMERCIAL - USD		1.E FE	1,102,530	1,100,000	03/03/2026
40435R-UE-9	HSBC BANK USA NA - USD		1.D FE	1,501,055	1,500,012	06/06/2025
40435R-VV-0	HSBC BANK USA NA - USD		1.D FE	551,203	550,000	10/21/2025
51501Y-ZN-5	LANDESBANK BADEN WUERTTEMBERG (- USD		1.C FE	1,253,150	1,250,000	01/16/2026
60683D-N6-2	MITSUBISHI UFJ TRUST AND BANKIN - USD		1.E FE	701,925	700,000	01/07/2026
60683D-YL-7	MITSUBISHI UFJ TRUST AND BANKIN - USD		1.E FE	750,808	750,000	07/01/2025
60710T-E9-8	MIZUHO BANK LTD (NEW YORK BRANC - USD		1.E FE	1,152,873	1,150,099	02/25/2026
60710T-YU-9	MIZUHO BANK LTD (NEW YORK BRANC - USD		1.E FE	1,202,093	1,200,000	10/15/2025
55380U-4X-2	MUFG BANK LTD (NEW YORK BRANCH) - USD		1.G FE	1,000,202	1,000,000	04/23/2025
86565G-JU-5	SUMITOMO MITSUI BANKING CORP (N - USD		1.E FE	1,253,182	1,250,000	01/22/2026
86564P-2P-5	SUMITOMO MITSUI TRUST BANK LTD - USD		1.E FE	1,203,238	1,200,000	01/20/2026
86564P-2X-8	SUMITOMO MITSUI TRUST BANK LTD - USD		1.E FE	1,300,781	1,300,000	07/28/2025
86959T-FP-6	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	750,795	750,000	07/15/2025
86959T-KQ-8	SVENSKA HANDELSBANKEN AB (NEW Y - USD		1.C FE	1,202,693	1,200,000	01/21/2026
89115D-DS-2	TORONTO-DOMINION BANK (NEW YORK - USD		1.F FE	1,300,230	1,300,000	04/17/2025
90275D-TK-6	UBS AG (STAMFORD BRANCH) - USD		1.C FE	500,545	500,000	07/11/2025
24422C-R7-0	JOHN DEERE FINANCIAL INC - USD		1.G FE	1,149,050	1,149,172	04/07/2025
64952W-ES-8	NEW YORK LIFE GLOBAL FUNDING - USD		1.A FE	1,400,420	1,400,330	04/21/2025
89236T-MG-7	TOYOTA MOTOR CREDIT CORP - USD		1.E FE	800,087	800,000	06/10/2025
BYM3VZ-3R-1	CITIGROUP GLOBAL MARKETS INC. S - USD		2.B FE	7,300,000	7,300,000	05/05/2025
BYM5M4-75-9	HSBC SECURITIES (USA) INC. SLRP - USD		1.A FE	26,801,144	26,801,144	04/01/2025
BYM4R8-RE-7	TD SECURITIES (USA) LLC SLRPIG - USD		2.B FE	11,600,000	11,600,000	05/05/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				72,040,330	72,001,024	XXX
9999999999 - Totals				117,398,002	117,342,253	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 572,571 Book/Adjusted Carrying Value $ 556,407
2. Average balance for the year Fair Value $ 115,498,739 Book/Adjusted Carrying Value $ 115,446,140
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 83,042,253 NAIC 2 $ 34,300,000 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N. A. Charlotte, NC		0.000	0	0	(39,945,306)	(37,365,767)	(42,667,530)	XXX
JPMorgan Chase Bank, N.A. Columbus, OH		3.570	250,758	0	38,129,319	33,526,876	27,723,463	XXX
The Bank of New York Mellon New York, NY		1.050	259,548	0	29,814,871	34,242,854	45,525,822	XXX
Wells Fargo Bank, N.A. Sioux Falls, SD		0.000	0	0	451,224	1,863,392	1,779,183	XXX
Royal Bank of Canada Toronto, Ontario		0.000	0	0	8,298,476	8,313,070	8,353,911	XXX
Federal Home Loan Bank of Des Moines Des Moines, IA		4.750	603	0	23,270	16,619	300,988	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	46,507	45,505	41,170	XXX
0199999. Totals - Open Depositories	XXX	XXX	510,909	0	36,818,361	40,642,549	41,057,007	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	510,909	0	36,818,361	40,642,549	41,057,007	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	510,909	0	36,818,361	40,642,549	41,057,007	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
31846V-41-9	FIRST AMERICAN TREASURY OBL MONEY MARKET MUTUAL FUND		11/16/2018	4.290		10,000	35	103
94975H-29-6	WELLS FARGO TREASURY PLUS MONEY MARKET MUTUAL FUND		11/16/2018	4.290		70,000	249	741
857492-86-2	STATE ST TR PL MM-PREM		03/27/2025	4.290		54,349,072	225,605	94,647
	TERRITORIAL BANK OF AMERICAN		06/15/2020	2.000		50,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						54,479,072	225,889	95,491
8589999999. Total Cash Equivalents (Unaffiliated)						54,479,072	225,889	95,491
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						54,479,072	225,889	95,491