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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

Delaware Life Insurance Company

NAIC Group Code 4794 (Current) 4794 (Prior) NAIC Company Code 79065 Employer's ID Number 04-2461439

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE

Country of Domicile United States of America

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

Incorporated/Organized 01/12/1970 Commenced Business 01/01/1973

Statutory Home Office 1209 Orange Street (Street and Number), Wilmington, DE, US 19801 (City or Town, State, Country and Zip Code)

Main Administrative Office 10555 Group 1001 Way (Street and Number)

Zionsville, IN, US 46077 (City or Town, State, Country and Zip Code), 781-790-8600 (Area Code) (Telephone Number)

Mail Address 10555 Group 1001 Way (Street and Number or P.O. Box), Zionsville, IN, US 46077 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10555 Group 1001 Way (Street and Number)

Zionsville, IN, US 46077 (City or Town, State, Country and Zip Code), 317-975-3276 (Area Code) (Telephone Number)

Internet Website Address www.delawarelife.com

Statutory Statement Contact Vitaliy Kyryk (Name), 317-975-3276 (Area Code) (Telephone Number)

Statutory.Compliance@Group1001.com (E-mail Address), 317-534-3479 (FAX Number)

OFFICERS

Chief Executive Officer and President	Daniel Jonathan Towriss	Chief Financial Officer	Fang Linda Wang
Chief Legal Officer and Secretary	Michael Scott Bloom	Chief Operating Officer	Martin Bradley Woll

OTHER

Andrew Francis Kenney, Chief Investment Officer	John Joseph Miceli Jr., Treasurer	Ellyn Michelle Nettleton, Chief Accounting Officer

DIRECTORS OR TRUSTEES

Dennis Arthur Cullen	Curtis Paul Steger	Michael Kevin Moran

State of Indiana
County of Boone
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.

Daniel Jonathan Towriss Chief Executive Officer and President	Michael Scott Bloom Chief Legal Officer and Secretary	Ellyn Michelle Nettleton Chief Accounting Officer

Subscribed and sworn to before me this 12TH day of MAY, 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...........

NOTARY PUBLIC SEAL STATE OF INDIANA
BRENDA JEAN EVANS
My Commission Expires
January 19, 2031
Commission Number NP0662795
Hamilton County

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	22,993,822,956		22,993,822,956	22,182,484,209
2.	Stocks:				
	2.1 Preferred stocks	792,040,250		792,040,250	729,638,703
	2.2 Common stocks	219,870,721	4,276,072	215,594,649	196,203,891
3.	Mortgage loans on real estate:				
	3.1 First liens	2,038,800,718		2,038,800,718	1,880,681,743
	3.2 Other than first liens	315,507,628		315,507,628	310,825,851
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	216,877,916		216,877,916	175,974,266
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 249,450,625), cash equivalents ($ 451,355,890) and short-term investments ($ 3,215,482,106)	3,916,288,621		3,916,288,621	4,193,943,303
6.	Contract loans (including $ premium notes)	322,488,494		322,488,494	320,641,785
7.	Derivatives	656,620,001		656,620,001	749,790,573
8.	Other invested assets	2,007,673,891	17,483,615	1,990,190,276	1,589,383,681
9.	Receivables for securities	144,634,049		144,634,049	69,394,425
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	19,800,374		19,800,374	20,944,044
12.	Subtotals, cash and invested assets (Lines 1 to 11)	33,644,425,619	21,759,687	33,622,665,932	32,419,906,474
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	723,666,379	53,600	723,612,779	609,240,588
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	15,523,195	1,006,153	14,517,042	7,381,592
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	26,307,767		26,307,767	14,374,353
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	6,259,933		6,259,933	22,394,711
18.2	Net deferred tax asset	281,109,314		281,109,314	286,009,330
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)	1,309,094	1,309,094		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	147,402,655		147,402,655	23,950,755
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	251,406,538	22,029,860	229,376,678	215,434,025
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	35,097,410,494	46,158,394	35,051,252,100	33,598,691,828
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,126,844,235		17,126,844,235	17,827,381,627
28.	Total (Lines 26 and 27)	52,224,254,729	46,158,394	52,178,096,335	51,426,073,455
	DETAILS OF WRITE-INS				
1101.	Mortgage escrow funds	19,800,374		19,800,374	20,944,044
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	19,800,374		19,800,374	20,944,044
2501.	Admitted disallowed IMR	179,775,846		179,775,846	169,589,636
2502.	Miscellaneous receivables and other assets	25,203,532	10,133,115	15,070,417	15,973,389
2503.	Reinsurance deposit asset	22,523,170		22,523,170	
2598.	Summary of remaining write-ins for Line 25 from overflow page	23,903,990	11,896,745	12,007,245	29,871,000
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	251,406,538	22,029,860	229,376,678	215,434,025

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 26,662,469,890 less $ included in Line 6.3 (including $ Modco Reserve)	26,662,469,890	25,495,837,163
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	2,794,210,634	2,708,108,641
4.	Contract claims:		
	4.1 Life	34,180,668	33,044,771
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
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 $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	77,471	133,987
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 419,226 assumed and $ 36,781,106 ceded	37,200,332	16,910,312
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 35,534,754 , accident and health $ and deposit-type contract funds $	35,534,754	26,500,585
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	26,281,693	32,520,122
13.	Transfers to Separate Accounts due or accrued (net) (including $ (60,869,549) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(61,504,952)	(227,624,518)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	396,560	1,301,756
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,034,705	4,465,293
17.	Amounts withheld or retained by reporting entity as agent or trustee	914,032	1,758,088
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	57,030,377	44,827,265
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 50,000,000 and interest thereon $	50,000,000	50,000,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	471,863,179	396,327,471
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	81,164,335	117,376,800
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	74,543,634	46,854,568
	24.08 Derivatives	508,001,269	586,127,571
	24.09 Payable for securities	348,333,186	1,348,825,962
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,047,323,119	49,411,658
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	32,171,054,886	30,732,707,495
27.	From Separate Accounts Statement	17,126,842,925	17,827,380,328
28.	Total liabilities (Lines 26 and 27)	49,297,897,811	48,560,087,823
29.	Common capital stock	6,437,000	6,437,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	390,212,683	390,212,683
33.	Gross paid in and contributed surplus	1,590,920,461	1,590,920,461
34.	Aggregate write-ins for special surplus funds	179,775,846	169,589,636
35.	Unassigned funds (surplus)	712,852,534	708,825,852
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,310 in Separate Accounts Statement)	2,873,761,524	2,859,548,632
38.	Totals of Lines 29, 30 and 37	2,880,198,524	2,865,985,632
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	52,178,096,335	51,426,073,455
	DETAILS OF WRITE-INS		
2501.	Term repo lending payable	983,522,991	
2502.	Miscellaneous mortgage liabilities	20,190,374	21,534,044
2503.	Surplus note interest due and accrued	10,227,479	2,668,299
2598.	Summary of remaining write-ins for Line 25 from overflow page	33,382,275	25,209,315
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,047,323,119	49,411,658
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted disallowed IMR	179,775,846	169,589,636
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	179,775,846	169,589,636

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	1,354,108,384	2,906,296,643	6,780,025,612
2.	Considerations for supplementary contracts with life contingencies	6,650,886	8,256,034	25,180,546
3.	Net investment income	530,662,001	359,527,801	1,808,573,985
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,010,158)	(589,742)	(1,791,835)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	25,827,489	25,593,872	104,107,404
7.	Reserve adjustments on reinsurance ceded	(269,596,586)	(279,974,492)	(1,056,598,086)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74,253,542	77,222,685	323,541,120
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	96,933,878	(110,741,279)	(156,699,728)
9.	Totals (Lines 1 to 8.3)	1,817,829,436	2,985,591,522	7,826,339,018
10.	Death benefits	41,950,123	33,849,020	117,301,554
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	122,312,068	86,347,069	405,360,748
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	537,678,561	429,769,157	2,986,373,004
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	18,588,991	13,848,231	58,095,301
18.	Payments on supplementary contracts with life contingencies	16,505,522	10,479,593	43,819,027
19.	Increase in aggregate reserves for life and accident and health contracts	953,005,251	2,581,819,249	4,474,112,269
20.	Totals (Lines 10 to 19)	1,690,040,516	3,156,112,319	8,085,061,903
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	57,437,451	51,938,635	207,423,319
22.	Commissions and expense allowances on reinsurance assumed	29,142	29,473	119,933
23.	General insurance expenses and fraternal expenses	98,887,867	86,461,231	347,816,060
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,419,851	2,262,516	36,322,878
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(212,983,549)	(291,077,906)	(1,123,911,645)
27.	Aggregate write-ins for deductions	47,726,547	(123,457,330)	(187,021,434)
28.	Totals (Lines 20 to 27)	1,683,557,825	2,882,268,938	7,365,811,014
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	134,271,611	103,322,584	460,528,004
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	134,271,611	103,322,584	460,528,004
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	15,364,735	77,019,817	197,724,191
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)	118,906,876	26,302,767	262,803,813
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 653,089 (excluding taxes of $ (661,103) transferred to the IMR)	10,265,337	7,121,344	(24,997,890)
35.	Net income (Line 33 plus Line 34)	129,172,213	33,424,111	237,805,923
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,865,985,632	2,562,248,437	2,562,248,437
37.	Net income (Line 35)	129,172,213	33,424,111	237,805,923
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (3,506,154)	(52,261,577)	11,406,088	59,264,195
39.	Change in net unrealized foreign exchange capital gain (loss)	2,754,429	(506,493)	(3,836,967)
40.	Change in net deferred income tax	(8,406,168)	54,999,986	115,459,117
41.	Change in nonadmitted assets	(1,401,974)	(7,002,486)	902,302
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(75,535,708)	(2,225,393)	(113,865,058)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	9	4	26
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	19,891,668	7,116,147	8,007,657
54.	Net change in capital and surplus for the year (Lines 37 through 53)	14,212,892	97,211,964	303,737,195
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,880,198,524	2,659,460,401	2,865,985,632
	DETAILS OF WRITE-INS			
08.301.	Investment income (expense) on reinsurance deposit asset/liability	64,308,363	(140,485,743)	(246,023,941)
08.302.	Reinsurance experience refund	23,708,019	12,582,050	98,336,213
08.303.	Miscellaneous income (including revenue sharing and surrender charges)	8,917,496	17,162,414	68,994,570
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			(78,006,570)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	96,933,878	(110,741,279)	(156,699,728)
2701.	Hedging program agreement	38,604,127	(60,018,305)	(102,081,840)
2702.	Investment expense (income) on funds withheld	9,117,702	(63,499,280)	(95,173,797)
2703.	Fines and penalties of regulatory authorities	4,718	63,228	245,696
2798.	Summary of remaining write-ins for Line 27 from overflow page		(2,973)	9,988,507
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	47,726,547	(123,457,330)	(187,021,434)
5301.	Investment income (expense) on funds withheld - unrealized	20,525,907	7,489,300	(20,622,305)
5302.	Reinsurance adjustment	(634,239)	(373,153)	3,991,303
5303.	Prior period adjustment net of tax			24,638,659
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	19,891,668	7,116,147	8,007,657

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	1,451,309,499	2,993,562,974	7,194,112,451
2. Net investment income	398,495,394	336,206,201	1,678,897,608
3. Miscellaneous income	84,454,857	94,395,437	316,561,118
4. Total (Lines 1 to 3)	1,934,259,750	3,424,164,612	9,189,571,177
5. Benefit and loss related payments	1,046,629,854	902,835,161	4,866,174,361
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(223,232,191)	(263,396,602)	(1,091,818,182)
7. Commissions, expenses paid and aggregate write-ins for deductions	200,165,259	165,668,201	302,681,731
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 653,089 tax on capital gains (losses)	(116,952)	(592,150)	298,529,778
10. Total (Lines 5 through 9)	1,023,445,970	804,514,610	4,375,567,688
11. Net cash from operations (Line 4 minus Line 10)	910,813,780	2,619,650,002	4,814,003,489
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,010,493,582	380,609,744	4,217,402,759
12.2 Stocks	31,028,303	17,177,260	185,275,622
12.3 Mortgage loans	51,568,810	12,527,912	275,408,376
12.4 Real estate			
12.5 Other invested assets	48,513,471	26,192,578	76,656,078
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	77,658,855		296,657,680
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,219,263,021	436,507,494	5,051,400,515
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,954,524,514	1,394,740,575	8,292,194,859
13.2 Stocks	46,053,640	5,079,583	243,493,089
13.3 Mortgage loans	212,292,863	127,042,560	734,086,229
13.4 Real estate	41,216,376		176,638,144
13.5 Other invested assets	19,789,071	62,556,098	131,811,275
13.6 Miscellaneous applications	94,983,648	510,742,035	354,733,683
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,368,860,112	2,100,160,851	9,932,957,279
14. Net increase/(decrease) in contract loans and premium notes	1,846,614	(1,768,770)	(31,376,585)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,151,443,705)	(1,661,884,587)	(4,850,180,179)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			50,000,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities	86,101,992	45,053,150	728,611,829
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(123,126,749)	(164,108,659)	(408,265,278)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(37,024,757)	(119,055,509)	370,346,551
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)	(277,654,682)	838,709,906	334,169,861
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	4,193,943,303	3,859,773,442	3,859,773,442
19.2 End of period (Line 18 plus Line 19.1)	3,916,288,621	4,698,483,348	4,193,943,303

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

20.0001. Exchanges and transfers of invested asset	64,309,771	37,498,484	282,144,034
20.0002. Capitalized interest	7,919,749	7,052,669	41,712,781
20.0003. Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	269,558,233	279,974,492	1,056,598,086
20.0004. Transfers resulting from revisions to SSAP No. 26	512,756,264		
20.0005. Transfer of invested assets from Non-Insulated Separate Account	369,498,399		
20.0006. Transfer of invested assets in settlement of coinsurance		118,673,041	118,673,041

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	6,498,486	6,279,575	19,096,632
2. Group life	(3,388,495)	7,499,536	(15,405,731)
3. Individual annuities	1,434,907,009	2,969,100,811	7,111,143,892
4. Group annuities	33,800,120	33,057,143	132,083,892
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	1,471,817,120	3,015,937,065	7,246,918,685
9. Deposit-type contracts	235,000,000	100,013,942	1,118,034,483
10. Total (Lines 8 and 9)	1,706,817,120	3,115,951,007	8,364,953,168

NOTES TO THE FINANCIAL STATEMENTS

NOTES TO THE FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Delaware Life Insurance Company (the “Company”) are presented on the basis of accounting practices prescribed or permitted by the Delaware Department of Insurance (the “Delaware Department”).

Certain footnote disclosures normally included in the financial statements have been omitted pursuant to the National Association of Insurance Commissioners' (the "NAIC's") 2025 Life, Accident & Health Quarterly Statement Instructions. Therefore, these financial statements should be read in conjunction with the footnote disclosures contained in the Company's 2024 Annual Statement.

The Delaware Department recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Delaware Insurance Code. The NAIC's Accounting Practices and Procedures Manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Delaware. The state has the right to prescribe practices that differ from NAIC SAP. In addition, the Insurance Commissioner has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

A reconciliation of the Company’s net income (loss) and surplus between the NAIC SAP and practices prescribed and permitted by the State of Delaware is shown below:

		SSAP #	F/S Page	F/S Line	2025	2024
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 129,172,213	$ 237,805,923
(2)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(3)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 129,172,213	$ 237,805,923
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,880,198,524	$2,865,985,632
(6)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(7)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$2,880,198,524	$2,865,985,632

B. No significant change

C. Accounting Policy

(1) No significant change

(2) The Company did not reacquire any Securities Valuation Office-identified investments.

(3-5) No significant change

(6) Asset-backed securities ("ABS") are stated at amortized cost, including anticipated prepayments, utilizing the prospective adjustment method. ABS designated as NAIC 6 are stated at the lower of amortized cost or fair value.

(7-13) No significant change

D. Going Concern

There are no conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern.

Note 2 Accounting Changes and Corrections of Errors

No significant change

Note 3 Business Combinations and Goodwill

A. No significant change

B.-D. None

NOTES TO THE FINANCIAL STATEMENTS

E. No Significant change

Note 4 Discontinued Operations

None

Note 5 Investments

A. No significant change

B.-C. None

D. Asset-Backed Securities

(1) Prepayment assumptions for ABS were obtained from pricing services such as International Data Corporation, Bloomberg, and internal cash flow models.

(2-3) None

(4) All impaired securities (fair value is less than amortized cost) for which an other-than-temporary impairment ("OTTI") has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	11,535,473
2. 12 Months or Longer		55,472,698
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	540,162,758
2. 12 Months or Longer		841,367,136

(5) The general categories of information that were considered in reaching the conclusion that certain impairments are not OTTI were:

The amount of unrealized loss and the duration of the loss.

The underlying reasons for the impairment may be varied (for example, macro and micro economic events and conditions related to the issuer; general economic events or conditions; the issuer's rating, standing, and prospects within its industry; the issuer's prospects for recovery and ability to pay off at maturity). In the case of ABS, the Company consistently analyzes currently estimated cash flows, changes in interest rates, and the underlying collateral performance including delinquencies, foreclosures, over-collateralization, and past and projected losses in relation to the level of the subordination of the tranche the Company owns and those below it. The Company's intent and ability is to hold the securities to recovery or maturity.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) No significant change

(3-7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company opportunistically uses repurchase transactions in conjunction with its liquidity management program to temporarily provide short-term liquidity from time to time as needed and determined by the Company. Using repurchase transactions to meet its short-term liquidity needs positions the Company to be prepared to execute on opportunistic investments as they arise. The collateral posted by the Company is subject to fair value change and a decline in fair value could require the Company to post additional collateral to the counterparty. This risk is mitigated by the Company’s internal policy of limiting repurchase transactions to 5.0% of its available collateral. Potential liquidity risks arising from a duration mismatch between the collateral and repurchase transaction are mitigated by the Company’s other sources of liquidity, such as monthly principal and interest payments, premium sales by the Company, and other lines of credit established by the Company. The Company typically receives cash for its repurchase transactions; on occasion, however, the Company has received United States Treasuries. In the case of United States Treasuries, the Company monitors the price of the Treasury collateral to ensure that the Company is adequately collateralized.

NOTES TO THE FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH TAKER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase 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	$ 27,209,271
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	9,967,779
5. > 1 Month to 3 Months	17,172,790
6. > 3 Months to 1 Year	929,173,151
7. > 1 Year	—
b. Ending Balance	
1. Open - No Maturity	$ 27,209,271
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	9,967,779
5. > 1 Month to 3 Months	17,172,790
6. > 3 Months to 1 Year	929,173,151
7. > 1 Year	—

(4) None

(5) Securities “Sold” Under Repurchase - Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	
1. BACV	XXX
2. Nonadmitted - Subset of BACV	XXX
3. Fair Value	$1,130,182,263
b. Ending Balance	
1. BACV	XXX
2. Nonadmitted - Subset of BACV	XXX
3. Fair Value	$1,130,182,263

NOTES TO THE FINANCIAL STATEMENTS

(6) Securities Sold Under Repurchase - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO - BACV	$ —	$ 288,721,718	$ 195,467,344	$ —
b. ICO - FV	—	338,233,000	224,486,000	—
c. ABS - BACV	—	498,825,220	—	—
d. ABS - FV	—	566,963,263	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	$ —	$ 787,546,938	$ 195,467,344	$ —
q. Total Assets - FV	$ —	$ 905,196,263	$ 224,486,000	$ —

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a. ICO - BACV	$ 508,709	$ —	$ —	$ —
b. ICO - FV	500,000	—	—	—
c. ABS - BACV	—	—	—	—
d. ABS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	$ 508,709	$ —	$ —	$ —
q. Total Assets - FV	$ 500,000	$ —	$ —	$ —

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	
1. Cash	$ —
2. Securities (FV)	1,130,182,263
b. Ending Balance	
1. Cash	$ —
2. Securities (FV)	1,130,182,263

NOTES TO THE FINANCIAL STATEMENTS

(8) Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$ —	$ —	$ —
b. ICO - FV	—	338,233,000	224,486,000	—
c. ABS - FV	—	566,963,263	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Collateral Assets - FV (Sum of a through i)	$ —	$ 905,196,263	$ 224,486,000	$ —

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ —	$ —	$ —	$ —
b. ICO - FV	500,000	—	—	—
c. ABS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Collateral Assets - FV (Sum of a through i)	$ 500,000	$ —	$ —	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ 28,980,000
b. 30 Days or Less	7,075,000
c. 31 to 90 Days	18,500,000
d. > 90 Days	1,075,627,263

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity: None

(11) Liability to Return Collateral - Secured Borrowing (Total): None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company engages in a reverse repurchase agreement program. This program is intended to provide opportunistic, short-term financing to counterparties. Each repurchase agreement entered into is governed by the terms of a Master Repurchase Agreement ("MRA") as agreed to between the parties. Under the terms of the MRA, the Company purchases investments from the counterparty and the counterparty agrees to repurchase the same, or similar investments, back from the Company on a specified date at a specified price. On the maturity date, the Company may elect to enter into a new repurchase agreement with that same repurchase counterparty. The Company's decision to do so will be dependent on the Company's liquidity needs and its assessment of the counterparty's wherewithal and the collateral's performance.

For risk mitigation, the Company requires its counterparties to post collateral in excess of the loan amount, otherwise known as over-collateralization. The amount of over-collateralization is up to the Company's discretion but will not be less than 102%. On average, the Company has required over-collateralization of 120%. The short duration of the repurchase agreements and the over-collateralization required by the Company mitigate potential financial risks associated with the transactions.

NOTES TO THE FINANCIAL STATEMENTS

REPURCHASE TRANSACTION - CASH PROVIDER - OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repurchase Trades Used

	FIRST QUARTER
a. Bilateral (Yes/No)	Yes
b. Tri-Party (Yes/No)	No

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

	FIRST QUARTER
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	—
5. > 1 Month to 3 Months	40,000,000
6. > 3 Months to 1 Year	1,341,907,323
7. > 1 Year	—

b. Ending Balance

	FIRST QUARTER
1. Open - No Maturity	$ —
2. Overnight	—
3. 2 Days to 1 Week	—
4. > 1 Week to 1 Month	—
5. > 1 Month to 3 Months	40,000,000
6. > 3 Months to 1 Year	1,341,907,323
7. > 1 Year	—

(4) Fair Value of securities sold and/or acquired that resulted in default: None

(5) Fair Value of Securities Acquired Under Repurchase - Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	$ 1,741,714,362
b. Ending Balance	1,741,714,362

(6) Securities Acquired Under Repurchase - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. ICO - FV	$1,641,555,793	$ —	$ —	$ —
b. ABS - FV	—	—	—	—
c. Preferred Stock - FV	100,158,569	—	—	—
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)	$1,741,714,362	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

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 Pledged - Secured Borrowing

	FIRST QUARTER
a. Maximum Amount	
1. Cash	$ —
2. Securities (FV)	1,741,714,362
3. Securities (BACV)	XXX
4. Nonadmitted Subset (BACV)	XXX
b. Ending Balance	
1. Cash	$ —
2. Securities (FV)	1,741,714,362
3. Securities (BACV)	XXX
4. Nonadmitted Subset (BACV)	XXX

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity: None

(9) Recognized Receivable for Return of Collateral - Secured Borrowing: None

(10) Recognized Liability to Return Collateral - Secured Borrowing (Total): None

H.-I. None

J.-L. No significant change

M.-N. None

O. No significant change

P. None

Q. No significant change

R. None

S. No significant change

Note 6 Joint Ventures, Partnerships, and Limited Liability Companies

No significant change

Note 7 Investment Income

No significant change

Note 8 Derivative Instruments

A. Derivatives under Statement of Statutory Accounting Principles ("SSAP") No. 86, *Derivatives*

(1-7) No significant change

(8-9) None

B. None

NOTES TO THE FINANCIAL STATEMENTS

Note 9 Income Taxes

No significant change

Note 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.-B. No significant change other than the items disclosed below.

The Company has a reciprocal demand loan agreement with its wholly-owned subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). During the three months ended March 31, 2025, the Company made draws relating to this agreement totaling $105,000,000 and made repayments of $163,000,000 to DLIH 2016-1. As of March 31, 2025, the Company owed $30,000,000 to DLIH 2016-1 related to this agreement.

The Company has a reciprocal demand loan agreement with an affiliate, Clear Spring Life and Annuity Company ("CSLAC"). In March 2025, CSLAC made a draw relating to this agreement totaling $50,000,000. As of March 31, 2025, the Company had a receivable of $50,000,000 related to this agreement.

The Company has a reciprocal demand loan agreement with Clear Spring Property and Casualty Company ("CSP&C"), an affiliate, and its subsidiaries, Clear Spring Casualty Insurance Company, Clear Spring American Insurance Company, and Clear Spring National Insurance Company. In March 2025, CSP&C made a draw relating to this agreement totaling $19,932,562. As of March 31, 2025, the Company had a receivable of $19,932,562 related to this agreement.

The Company has a hedging program agreement with DLIH 2016-1. Under this agreement, the Company pays DLIH 2016-1 a service fee that is settled in conjunction with a liability option impact. The net impact of service fees and liability option impact during the three months ended March 31, 2025 was a $38,604,127 expense. During the three months ended March 31, 2025, the Company received cash of $22,610,120 and paid cash of $10,050,315 in settlement of current year invoices related to this agreement. The Company also paid cash of $27,943,455 in settlement of the prior year payable to DLIH 2016-1 related to this agreement. As of March 31, 2025, the Company had a payable to DLIH 2016-1 of $51,163,932.

As of December 31, 2024, the Company held a short-term investment of $282,040,637 relating to amounts borrowed by Clear Spring Health Insurance Company ("CSHIC"), an affiliate, in the form of a demand promissory note. During the three months ended March 31, 2025, CSHIC borrowed an additional $159,210,825 from the Company and made repayments of $291,251,462. As of March 31, 2025, the Company held a short-term investment of $150,000,000, which reflects the outstanding balance of the demand promissory note.

During the three months ended March 31, 2025, the Company had no acquisitions of short-term investments or cash equivalents in Wright STF III, LLC, an affiliate, and received $50,000,000 of proceeds from maturities.

During the three months ended March 31, 2025, the Company sold four commercial mortgage loans with a total book value of $36,000,000 and accrued interest of $55,852 to Gainbridge Life Insurance Company, an affiliate, at fair market value. The Company received cash of $35,308,852 and recognized a loss of $747,000 on the sale.

C.- G. No significant change

H.- K. None

L.- M. No significant change

N. None

O. No significant change

Note 11 Debt

A. None

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $2,297,839,907 as of March 31, 2025. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	94,810,000	94,810,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 99,810,000	$ 99,810,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$2,297,839,907	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	88,960,000	88,960,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 93,960,000	$ 93,960,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$2,164,369,194	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	5,000,000	5,000,000	—	—	—	—

11B(2)b1 Current Year Total (Column1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column1) should equal 11B(2)a1(e) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,662,150,293	$ 2,758,104,948	$ 2,218,000,000
2. Current Year General Account Total Collateral Pledged	2,662,150,293	2,758,104,948	2,218,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,618,239,660	2,741,716,642	2,088,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

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 (Line 2+3)	$ 2,675,978,351	$2,789,226,506	$ 2,088,000,000
2. Current Year General Account Maximum Collateral Pledged	2,675,978,351	2,789,226,506	2,088,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,752,748,985	2,867,212,185	2,038,000,000

NOTES TO THE FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ 50,000,000	$ 50,000,000	$ —	XXX
(b) Funding Agreements	2,168,000,000	2,168,000,000	—	2,083,386,391
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 2,218,000,000	$ 2,218,000,000	$ —	$ 2,083,386,391
2. Prior Year-end				
(a) Debt	$ 50,000,000	$ 50,000,000	$ —	XXX
(b) Funding Agreements	2,038,000,000	2,038,000,000	—	1,960,750,238
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 2,088,000,000	$ 2,088,000,000	$ —	$ 1,960,750,238

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ 50,000,000	$ 50,000,000	$ —
2. Funding Agreements	2,168,000,000	2,168,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 2,218,000,000	$ 2,218,000,000	$ —

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

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

A -D. None

E. No significant change

F.-G. None

H. No significant change

I. None

Note 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change

Note 14 Liabilities, Contingencies and Assessments

A.-B. No significant change

C.-D. None

E. No significant change

F. None

NOTES TO THE FINANCIAL STATEMENTS

Note 15 Leases

A. No significant change

B. None

Note 16 Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change

Note 17 Sale, Transfer, and Servicing of Financial Assets and Extinguishment of Liabilities

A. None

B. No significant change

C. None

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

None

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

None

Note 20 Fair Value Measurement

A. Assets Measured at Fair Value

(1) Fair Value Measurements at March 31, 2025:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Total
a. Assets at fair value					
Preferred Stocks					
Industrial and miscellaneous	$ —	$ 53,010,138	$ —	$ —	$ 53,010,138
Parent, subsidiaries and affiliates	—	241,984,035	—	—	241,984,035
Total Preferred Stocks	$ —	$ 294,994,173	$ —	$ —	$ 294,994,173
Common Stocks (a)					
Industrial and miscellaneous	15,207,753	2,650,906	27,077,446	3,390,776	48,326,881
Total Common Stocks	$ 15,207,753	$ 2,650,906	$ 27,077,446	$ 3,390,776	$ 48,326,881
Bonds					
Issuer credit obligations	—	351,348	2,130,701	—	2,482,049
Asset-backed securities	—	7,198,327	—	—	7,198,327
Total Bonds	$ —	$ 7,549,675	$ 2,130,701	$ —	$ 9,680,376
Other Invested Assets					—
Industrial and miscellaneous	—	288,808,937	85,713,352	—	374,522,289
Residual equity tranches	—	33,587,282	395,273	—	33,982,555
Total Other Invested Assets	$ —	$ 322,396,219	$ 86,108,625	$ —	$ 408,504,844
Derivative Assets					
Interest rate contracts	641,992,748	—	—	—	641,992,748
Equity contracts	4,160,688	2,516,767	—	—	6,677,455
FX contracts	—	—	213,388	—	213,388
Total Derivative Assets	$ 646,153,436	$ 2,516,767	$ 213,388	$ —	$ 648,883,591
Separate Accounts Assets (b)	12,099,605,990	3,620,800,331	304,260,703	132,085,803	16,156,752,827
Total assets at fair value/NAV	$12,760,967,179	$ 4,250,908,071	$ 419,790,863	$ 135,476,579	$17,567,142,692
b. Liabilities at fair value					
Derivative Liabilities					
Interest rate contracts	$ 503,235,636	$ —	$ —	$ —	$ 503,235,636
Equity contracts	105,875	613,821	—	—	719,696
FX contracts	$ —	$ —	$ 1,266,777	$ —	$ 1,266,777
Total Derivative Liabilities	$ 503,341,511	$ 613,821	$ 1,266,777	$ —	$ 505,222,109
Total liabilities at fair value	$ 503,341,511	$ 613,821	$ 1,266,777	$ —	$ 505,222,109

(a) The common stock line in the above fair value table excludes FHLB common stock with a carrying value of $99,810,000. The stock may only be issued, redeemed, and repurchased by the FHLB at a price equal to its par value.

(b) Separate account invested assets are typically carried at fair value. In instances where market risk is guaranteed by the Company, the bonds and preferred stocks are carried at amortized cost based on their respective NAIC designation. Separate account assets exclude $970,091,410 of investment income and receivables due at March 31, 2025.

NOTES TO THE FINANCIAL STATEMENTS

(2-3) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy:

	Balance as of 1/1/2025	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	Balance as of 03/31/2025
a. Assets:										
Common Stocks - Industrial & miscellaneous	$ 31,380,542	$ 3,264	$ (4,640,595)	$ —	$ 334,235	$ —	$ —	$ —	$ —	$ 27,077,446
Bonds - Issuer credit obligations	7,619,806	—	(5,114,347)	232,938	107,556	—	—	(715,252)	—	2,130,701
Other Invested Assets - Industrial & miscellaneous	—	87,531,398	—	(1,818,046)	—	—	—	—	—	85,713,352
Other Invested Assets - Residual equity tranche	3,022,872	—	—	—	(2,498,534)	—	—	(129,065)	—	395,273
Derivatives - FX contracts	2,392,180	—	—	3,213,923	(2,178,792)	—	—	—	(3,213,923)	213,388
Separate Accounts Assets	302,885,947	—	(2,448,819)	328,662	1,233,727	4,489,069	—	(2,227,488)	(395)	304,260,703
Total Assets	$347,301,347	$87,534,662	$(12,203,761)	$ 1,957,477	$ (3,001,808)	$ 4,489,069	$ —	$ (3,071,805)	$ (3,214,318)	$ 419,790,863
b. Liabilities:										
Derivatives - FX Contracts	$ 77,782	$ —	$ —	$ (1,803,211)	$ 1,188,995	$ —	$ —	$ —	$ 1,803,211	$ 1,266,777
Total Liabilities	$ 77,782	$ —	$ —	$ (1,803,211)	$ 1,188,995	$ —	$ —	$ —	$ 1,803,211	$ 1,266,777

The Company's policy is to recognize transfers between levels of the fair value hierarchy at the beginning of the reporting period. Transfers made are the result of changes in the level of the observability of inputs used to price the assets or changes in NAIC designations.

(4) The Company’s financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No.100R, *Fair Value*. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset’s or a liability’s classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Quoted prices are available in active markets for identical financial instruments as of the reporting date. The types of financial instruments included in Level 1 are listed equities, mutual funds, money market funds, and cash equivalents.

Level 2 – Pricing inputs are other than quoted prices in active markets which are either directly or indirectly observable as of the reporting date, and fair value is determined through the use of models or other valuation methods. Financial instruments which are generally included in this category include fixed maturity securities, less liquid and restricted equity securities, and over-the-counter derivatives that are priced by third-party pricing services or internal systems using observable inputs.

Level 3 – Pricing inputs are unobservable for the financial instrument and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in this category generally include non-binding broker and internally priced mortgage or other ABS and other publicly traded issues, private corporate securities, and private equity securities.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument’s level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. From time to time there may be movements between levels as inputs become more or less observable, which may depend on several factors including the activity of the market for the specific security, the activity of the market for similar securities, the level of risk spreads, and the source of the information from which the Company obtains the information.

There were no significant changes made in valuation techniques during the three months ended March 31, 2025.

(5) Derivative values in the above tables are presented on a gross basis.

B. Presentation of Fair Value Information

The Company has combined fair value disclosure requirements from other accounting pronouncements within Note 20.

NOTES TO THE FINANCIAL STATEMENTS

C. Aggregate Fair Value of all Financial Instruments

The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of March 31, 2025:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets/ Liabilities	(Level 1)	(Level 2)	(Level 3)	Net Asset Value	Not Practicable (Carrying Value)
Assets:							
Cash, cash equivalents and short-term investments	$ 3,916,295,911	$ 3,916,288,621	$ 656,600,094	$ 3,259,695,817	$ —	$ —	$ —
Bonds							
Issuer credit obligations	14,519,055,400	15,218,805,164	1,601,891	14,335,333,376	182,120,133	—	—
Asset-backed securities	7,742,842,070	7,775,017,792	7,593,907,746	148,934,324	—	—	—
Preferred stocks	826,966,343	792,040,250	2,160,290	824,806,052	—	—	—
Common stocks (a)	182,493,022	182,830,520	15,207,753	114,460,906	49,433,587	3,390,776	—
Mortgage loans	2,288,406,006	2,354,308,346	—	2,288,406,006	—	—	—
Real estate	216,877,916	216,877,916	—	216,877,916	—	—	—
Derivative assets	670,457,315	656,620,001	667,727,160	2,516,767	213,388	—	—
Contract loans	326,775,471	322,488,494	—	—	326,775,471	—	—
Other invested assets (a)	1,208,691,810	1,227,015,428	—	1,088,055,493	117,425,941	3,210,376	—
Separate Account assets	16,156,752,827	16,156,752,827	12,099,605,990	3,620,800,331	304,260,703	132,085,803	—
Total assets	$44,139,318,180	$44,902,756,738	$20,380,210,830	$22,640,191,171	$ 980,229,223	$ 138,686,955	$ —
Liabilities:							
Liabilities for deposit-type contracts	$ 2,821,719,329	$ 2,794,210,634	$ —	$ —	$2,821,719,329	$ —	$ —
Derivative liabilities	507,052,683	508,001,269	505,172,085	613,821	1,266,777	—	—
Separate Account liabilities	3,157,029,482	3,129,520,787	—	—	3,157,029,482	—	—
Total liabilities	$ 6,485,801,494	$ 6,431,732,690	$ 505,172,085	$ 613,821	$5,980,015,588	$ —	$ —

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $32,764,129 and $763,174,848, respectively, as of March 31, 2025.

The methods and assumptions that the Company uses in determining the estimated fair value of its financial instruments are summarized below:

Cash, cash equivalents, and short-term investments - The carrying value for cash, cash equivalents, and short-term investments approximates fair value due to the short-term nature and liquidity of the balances.

Bonds - The Company determines the fair value of its bonds classified as issuer credit obligations and ABS using three primary pricing methods: third-party pricing services, non-binding broker quotes, and pricing models. Prices are first sought from third-party pricing services, with the remaining unpriced securities priced using one of the other two methods. Third-party pricing services derive the security prices through recently reported trades for identical or similar securities with adjustments for trading volumes and market observable information through the reporting date. In the event that there are no recent market trades, pricing services and brokers may use pricing models to develop a security price based on future expected cash flows discounted at an estimated market rate using collateral performance and vintages. The Company generally does not adjust quotes or prices obtained from brokers or pricing services.

For ABS, typical inputs include, but are not limited to, reported trades, benchmark yields, issuer spreads, bids and/or estimated cash flows and prepayment speeds. In addition, estimates of expected future prepayments are factors in determining the price of ABS. These estimates are based on the underlying collateral and structure of the security, as well as prepayment speeds previously experienced in the market at interest rate levels projected for the underlying collateral. Actual prepayment experience may vary from these estimates.

For privately-placed fixed maturity securities, fair values are estimated using model prices or broker quotes. A portion of privately-placed fixed maturity securities (typically SEC Rule 144A securities) are priced using market prices. Also, a small subset of privately-placed fixed maturity securities are priced using matrix applications which take into account credit spreads for a variety of public and private securities of similar credit risk, maturity, prepayment, and liquidity characteristics.

The Company's ability to liquidate positions in privately-placed fixed securities and mortgages could be impacted to a significant degree by the lack of an actively-traded market. Although the Company believes that its estimates reasonably reflect the fair value of those instruments, its key assumptions about risk-free interest rates, risk premiums, performance of underlying collateral (if any), and other factors may not reflect those of an active market.

The Company takes into consideration both qualitative and quantitative factors as part of its analysis, including but not limited to, an overall analysis of portfolio fair value movement against general movements in interest rates and spreads. The Company also compares price movement trends, considering the reasons for both significant price movements between periods and a lack of movement where the Company has become aware of securities that experienced a positive or negative credit or other event that would suggest the price provided has not captured market activity.

NOTES TO THE FINANCIAL STATEMENTS

Preferred stocks - The fair values of preferred stocks are determined using prices provided by third party pricing services or broker quotes. The fair value cannot exceed the stated call price. For privately placed preferred stocks without readily ascertainable fair value, such values are determined utilizing a discounted cash flow methodology based on coupon rates, maturity provisions and credit assumptions.

Common stocks - The fair value of unaffiliated common stocks is based on quoted market prices, where available. The Company records its investments in mutual funds at fair value, which equates to the NAV of the fund. The Company records its investments in common stock of affiliates under the equity method using audited equity.

Mortgage loans - The fair value of mortgage loans is estimated by discounting future cash flows using current rates at which similar loans would be made to borrowers with similar credit ratings and for the same remaining maturities.

Real estate - The fair value of real estate is determined by the purchase price of the investment, including capitalized expenditures, which was supported by an appraisal near the purchase date. Appraisals will be used on an ongoing basis to approximate future fair values.

Derivatives - The fair values of swaps, swaptions, and forwards are based on current settlement values, dealer quotes, and market prices. Fair values of options and futures are also based on dealer quotes and market prices.

Contract loans - The fair value of policy loans is determined by estimating future policy loan cash flows and discounting the cash flows at a current market interest rate.

Other invested assets - Other invested assets include debt securities that do not qualify as bonds, low income housing tax credits ("LIHTCs"), surplus notes, collateral loans, and equipment lease trusts. The fair value of LIHTCs and equipment lease trusts approximate their carrying values. The fair values of debt securities that do not qualify as bonds and surplus notes are obtained from third-party pricing services. Collateral loans are carried at amortized cost using pricing methods similar to private placements.

Separate accounts - The estimated fair value of separate account assets and liabilities is determined using the same methodology described in Note 35 of the Company's 2024 Annual Statement.

Liabilities for deposit-type contracts - The fair values of the Company's general account liabilities under investment-type contracts (insurance and annuity contracts that do not involve mortality or morbidity risks) is estimated using discounted cash flow analyses or surrender values. Those contracts that are deemed to have short-term guarantees have a carrying amount equal to their estimated fair value.

D. Not Practical to Estimate Fair Value: None

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $132,085,803 at March 31, 2025 in hedge funds, private equities, and other alternative investments for which fair value is measured at net asset value ("NAV") using the practical expedient. These investments are not quoted on a securities exchange or in the over-the-counter ("OTC") market. As of March 31, 2025, there were no unfunded commitments. The investments have liquidity restrictions consisting of notice periods (typically 60 days), redemption schedules (typically quarterly), and hold backs (typically 3% of the investment is held back until the next annual audit is completed). The redemption period may be extended if there is a delay in liquidating underlying holdings within an investment. The investments are within the policyholders' separate accounts so any fluctuation in NAV will result in a corresponding change in the policyholder reserve liability and therefore will have no impact on income.

Common stocks include assets with a fair value of $3,390,776 for which fair value is measured at NAV, using the practical expedient, for which third-party statements are obtained.

Note 21 Other Items

A.-B. None

C. No significant change other than the following:

Revisions to SSAP No. 26, *Bonds*, adopted in August 2023, to incorporate principle-based bond concepts became effective January 1, 2025. The impact of the revisions to SSAP No. 26 is as follows:

Aggregate book adjusted carrying value for all securities reclassified off Schedule D-1	$	512,756,264
Aggregate book adjusted carrying value after transition for all securities reclassified off Schedule D-1 that resulted with a change in measurement basis		495,532,595
Aggregate surplus impact for securities reclassified off Schedule D-1		(17,223,669)

D.-E. None

F. No significant change

G.-I. None

NOTES TO THE FINANCIAL STATEMENTS

J. No significant change

Note 22 Events Subsequent

Subsequent events have been considered through May 14, 2025 for the Quarterly Statement dated March 31, 2025. There were no Type I or Type II events identified subsequent to the close of the books and accounts for this statement that have a material effect on the financial condition of the Company.

Note 23 Reinsurance

A.-B. No significant change other than the following:

The Company established a reinsurance agreement effective January 2, 2025 with Nautilus Reinsurance Company (Barbados) Limited which ceded a block of private placement variable universal life and variable annuity policies on a modified coinsurance basis. As of March 31, 2025, there was no reserve credit associated with this block.

C.-G. None

H. No significant change

Note 24 Retrospectively-Rated Contracts and Contracts Subject to Redetermination

None

Note 25 Change in Incurred Losses and Loss Adjustment Expenses

None

Note 26 Intercompany Pooling Arrangements

None

Note 27 Structured Settlements

None

Note 28 Health Care Receivables

None

Note 29 Participating Policies

None

Note 30 Premium Deficiency Reserves

None

Note 31 Reserves for Life Contracts and Annuity Contracts

(1-5) No significant change

(6) Other reserve changes during the three months ended March 31, 2025 are summarized below:

			ORDINARY				GROUP	
Item	Total	Industrial Life	Life Ins.	Individual Annuities	Supp Contracts	Credit Life Group and Individual	Life Ins.	Annuities
Market value adjusted ("MVA") annuity reclassification from non-insulated separate account to general account	$ 213,627,476	$ —	$ —	$121,775,887	$ —	$ —	$ —	$91,851,589
Total	$ 213,627,476	$ —	$ —	$121,775,887	$ —	$ —	$ —	$91,851,589

NOTES TO THE FINANCIAL STATEMENTS

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

No significant change other than the following:

The Company had previously established a non-insulated separate account for certain contracts that included a market value adjustment feature associated with fixed rates, including for amounts allocated to the fixed portion of certain combination fixed and variable deferred annuity contracts. As of January 1, 2025, the liabilities for these contracts, along with the corresponding assets, have been moved to the general account. At January 1, 2025, the total reserves for these contracts was $213,627,476.

Note 33 Analysis of Life Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

A. No significant change

B. None

C.-D. No significant change

Note 34 Premiums and Annuity Considerations Deferred and Uncollected

None

Note 35 Separate Accounts

No significant change other than the item discussed in Note 32.

Note 36 Loss/Claim Adjustment Expenses

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
See attached organizational chart included in Schedule Y. ....

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

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. ....

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 [X] No [ ] N/A [ ]
If yes, attach an explanation.
Prior to December 9, 2024, the Company and Andesa Services, Inc. ("Andesa") were parties to a Software and Services Agreement and a Professional Services Agreement (collectively, the "Andesa Agreements"). The Andesa Agreements were the subject of an Assignment and Assumption Agreement effective as of December 9, 2024, by and amoung the Company, Somerset Re Ltd., and Nautilus Management Services, Inc. ("Nautius"), pursuant to which Nautilus assumed the Company's right, title and interest in and to the Andesa Agreements. ....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

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). 06/14/2021

6.4 By what department or departments?
Delaware Department of Insurance ....

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

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

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
Clarendon Insurance Agency, Inc.	Waltham, MA	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: ......$......

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:
Assets are posted as collateral as required by contract. Certain assets are held in various states as state deposits, as required by those states. ......

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

13. Amount of real estate and mortgages held in short-term investments: ......$......24,862,500

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	$ 343,021,000	$ 343,021,000
14.22	Preferred Stock	$ 246,273,900	$ 241,984,035
14.23	Common Stock	$ 36,837,966	$ 37,040,201
14.24	Short-Term Investments	$ 1,065,373,137	$ 883,332,500
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 563,684,231	$ 544,936,150
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,255,190,234	$ 2,050,313,886
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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
J.P. Morgan Chase Bank	270 Park Avenue, New York, NY 10017

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
Guggenheim Partners Investment Management, LLC	U
Andrew Kenney, Chief Investment Officer	I
Insight North America, LLC	U
Shelter Growth Capital Partners, 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
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	DS
145995	Insight North America, LLC	213800YYX7MQCCEN9439	SEC	NO
170685	Shelter Growth Capital Partners	5493006440BRFUPV7098	SEC	NO

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

18.2 If no, list exceptions:

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 [X] No [ ]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 258,025,826
	1.13 Commercial Mortgages	$ 2,095,575,120
	1.14 Total Mortgages in Good Standing	$ 2,353,600,946
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 519,817
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 519,817
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 187,583
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 187,583
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 2,354,308,346
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
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	$
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	$
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
00000	98-0608562	01/02/2025	Nautilus Reinsurance Company (Barbados) Limited	BRB	MCO/G	OL	Unauthorized		
00000	98-0608562	01/02/2025	Nautilus Reinsurance Company (Barbados) Limited	BRB	MCO/G	VA	Unauthorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

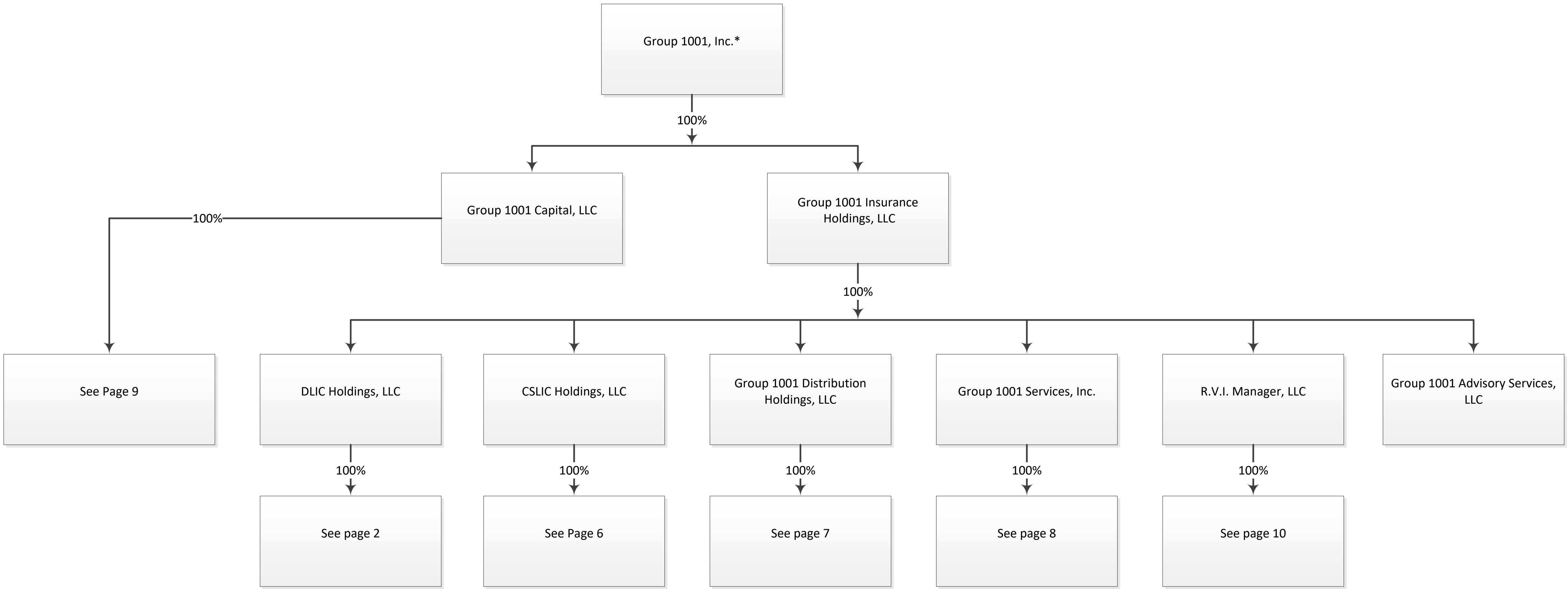
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	33,831	9,784,883			9,818,714	
2.	Alaska AK	L	256	8,100			8,356	
3.	Arizona AZ	L	109,697	22,853,562			22,963,259	
4.	Arkansas AR	L		15,980,296			15,980,296	
5.	California CA	L	2,533,279	143,357,215			145,890,494	
6.	Colorado CO	L	38,705	10,328,928			10,367,633	
7.	Connecticut CT	L	742,097	42,364,429			43,106,526	
8.	Delaware DE	L	37,042	14,144,499			14,181,541	
9.	District of Columbia DC	L	711	1,149,148			1,149,859	
10.	Florida FL	L	78,583	155,966,972			156,045,555	
11.	Georgia GA	L	184,620	29,135,314			29,319,934	
12.	Hawaii HI	L	61,156	7,740,411			7,801,567	
13.	Idaho ID	L	3,398	12,126,803			12,130,201	
14.	Illinois IL	L	370,395	27,182,517			27,552,912	
15.	Indiana IN	L	40,951	25,679,251			25,720,202	235,000,000
16.	Iowa IA	L	3,537	15,893,795			15,897,332	
17.	Kansas KS	L	17,924	8,692,878			8,710,802	
18.	Kentucky KY	L	17,387	11,876,288			11,893,675	
19.	Louisiana LA	L	7,527	31,875,489			31,883,016	
20.	Maine ME	L	11,204	4,988,216			4,999,420	
21.	Maryland MD	L	15,948	32,403,732			32,419,680	
22.	Massachusetts MA	L	63,822	39,612,329			39,676,151	
23.	Michigan MI	L	560,441	46,218,022			46,778,463	
24.	Minnesota MN	L	507,410	12,965,064			13,472,474	
25.	Mississippi MS	L	263	14,191,349			14,191,612	
26.	Missouri MO	L	61,151	27,650,799			27,711,950	
27.	Montana MT	L	2,046	3,643,091			3,645,137	
28.	Nebraska NE	L	3,997	5,989,190			5,993,187	
29.	Nevada NV	L	17,306	12,632,390			12,649,696	
30.	New Hampshire NH	L	4,367	18,090,114			18,094,481	
31.	New Jersey NJ	L	34,593	58,946,649			58,981,242	
32.	New Mexico NM	L	1,642	4,651,984			4,653,626	
33.	New York NY	N	2,601	476,072			478,673	
34.	North Carolina NC	L	187,731	117,790,354			117,978,085	
35.	North Dakota ND	L	2,124	6,317,226			6,319,350	
36.	Ohio OH	L	41,170	44,888,522			44,929,692	
37.	Oklahoma OK	L	771	4,896,455			4,897,226	
38.	Oregon OR	L	3,431	17,174,458			17,177,889	
39.	Pennsylvania PA	L	30,310	90,545,045			90,575,355	
40.	Rhode Island RI	L	73,855	8,461,055			8,534,910	
41.	South Carolina SC	L	2,361	70,048,161			70,050,522	
42.	South Dakota SD	L	569	3,815,743			3,816,312	
43.	Tennessee TN	L	116,654	79,689,262			79,805,916	
44.	Texas TX	L	345,510	43,540,591			43,886,101	
45.	Utah UT	L	21,749	10,644,930			10,666,679	
46.	Vermont VT	L	93	2,216,036			2,216,129	
47.	Virginia VA	L	84,343	39,070,949			39,155,292	
48.	Washington WA	L	17,504	14,494,396			14,511,900	
49.	West Virginia WV	L	284	9,693,510			9,693,794	
50.	Wisconsin WI	L	20,434	33,767,299			33,787,733	
51.	Wyoming WY	L	634	2,372,554			2,373,188	
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L	13,441	428			13,869	
55.	U.S. Virgin Islands VI	L						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Aliens OT	XXX	634	680,373			681,007	
59.	Subtotal	XXX	6,531,489	1,468,707,126			1,475,238,615	235,000,000
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX						
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	6,531,489	1,468,707,126			1,475,238,615	235,000,000
96.	Plus Reinsurance Assumed	XXX	1,633,496				1,633,496	
97	Totals (All Business)	XXX	8,164,985	1,468,707,126			1,476,872,111	235,000,000
98.	Less Reinsurance Ceded	XXX	26,860,684	95,903,043			122,763,727	
99.	Totals (All Business) less Reinsurance Ceded	XXX	(18,695,699)	1,372,804,083			1,354,108,384	235,000,000
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	634	680,373			681,007	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	634	680,373			681,007	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

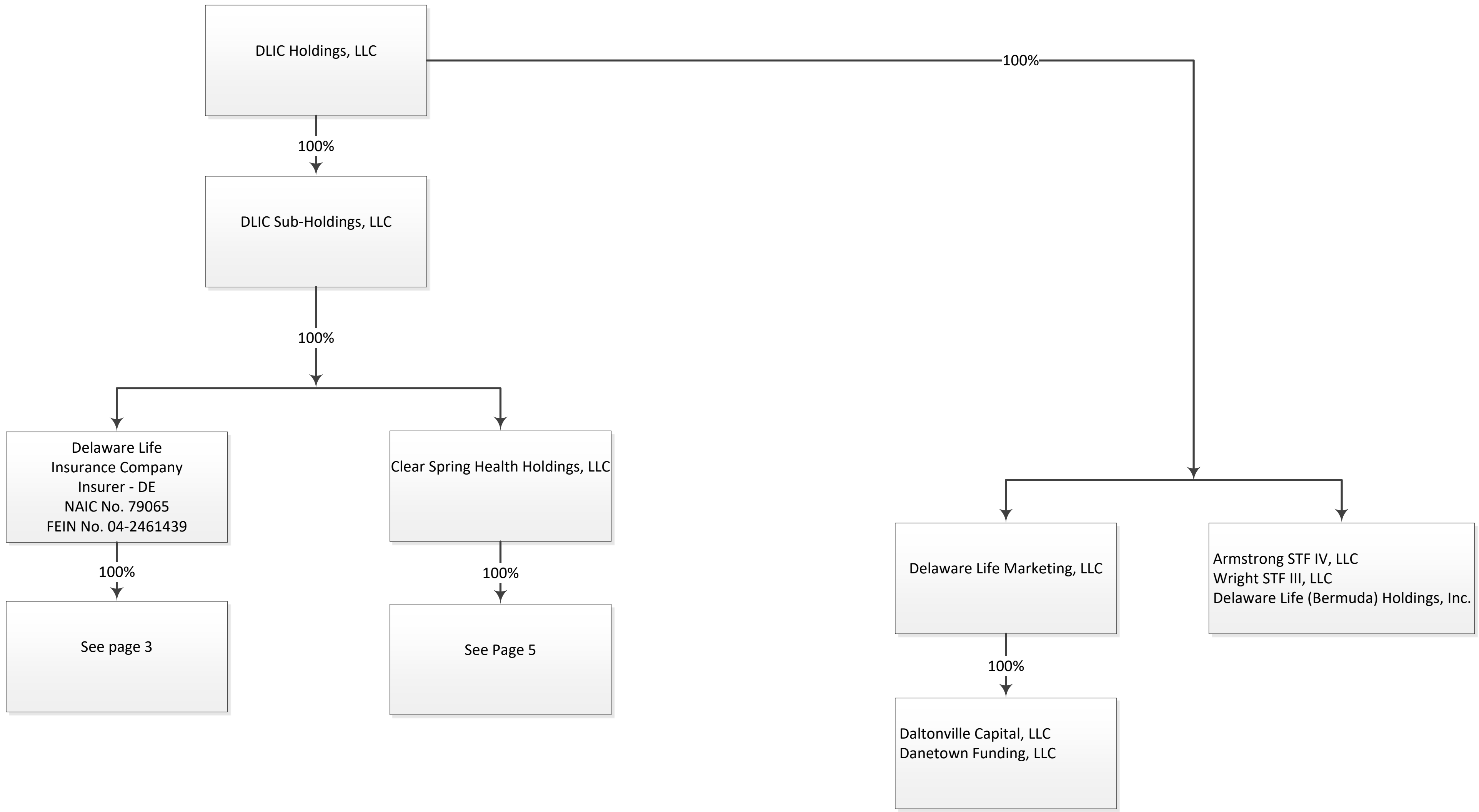
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above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

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



*Mark R. Walter, an individual, is the ultimate controlling person of the Group 1001 insurance holding company system. Group 1001, Inc. (“G1001”) is a subsidiary of the following intermediate holding companies: TWG Financial Holdings, LLC (f.k.a. Delaware Life Holdings Parent, LLC) (“TWGFH”), TWG Global Holdings, LLC (f.k.a. Delaware Life Holdings Parent II, LLC) (“TWGGH”), DLHPII Equity Participation Company, LLC (“DEPC”), and DLICM, LLC (“DLICM”). Mr. Walter holds 100% of the voting membership interests in DLICM and DEPC. DLICM and DEPC together hold 100% of the voting membership interests in TWGGH. In turn, TWGGH holds 100% of the voting membership interests in TWGFH, and TWGFH holds 91.89% of the voting membership interests in G1001.

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



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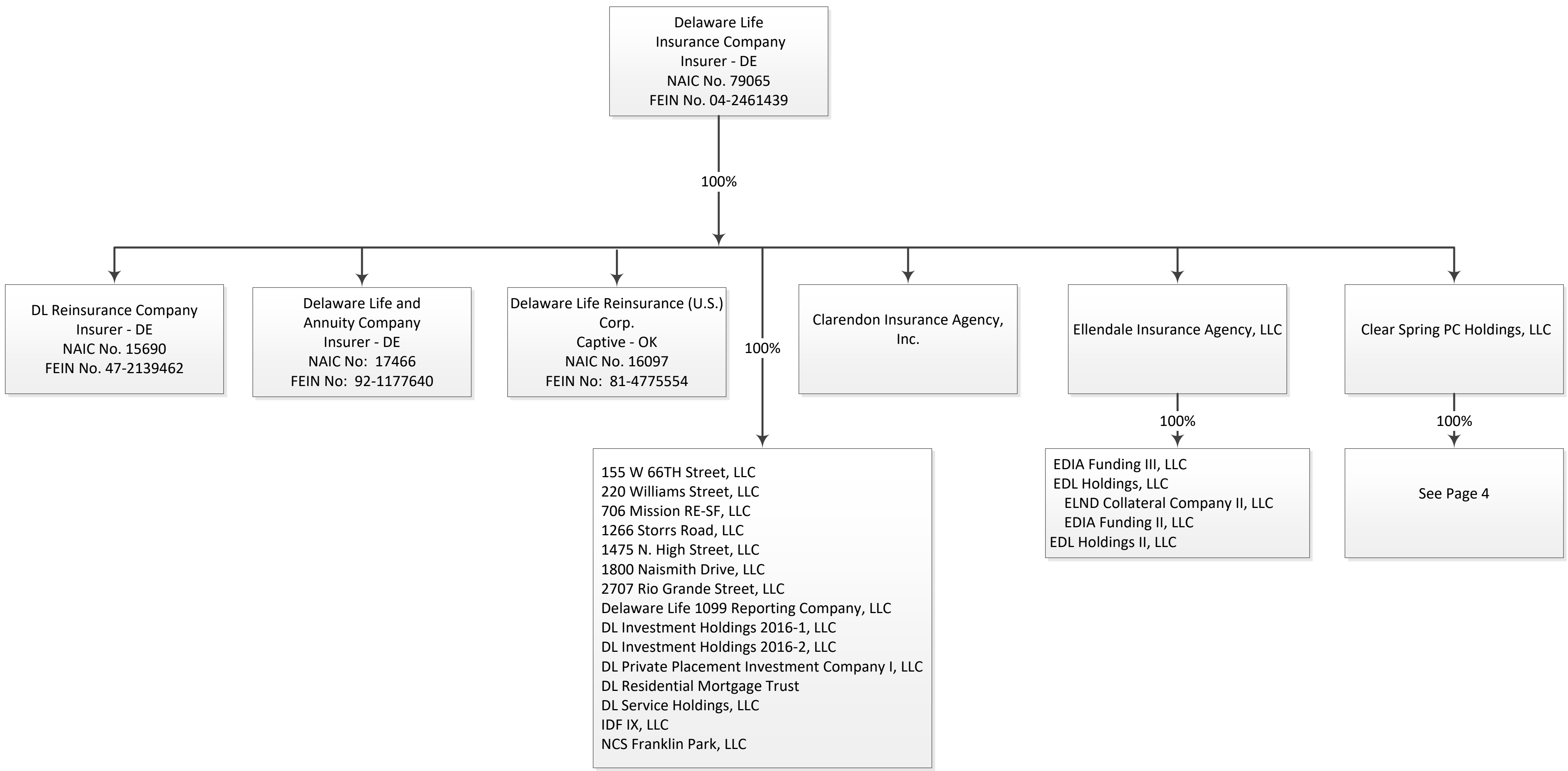
PART 1 - ORGANIZATIONAL CHART



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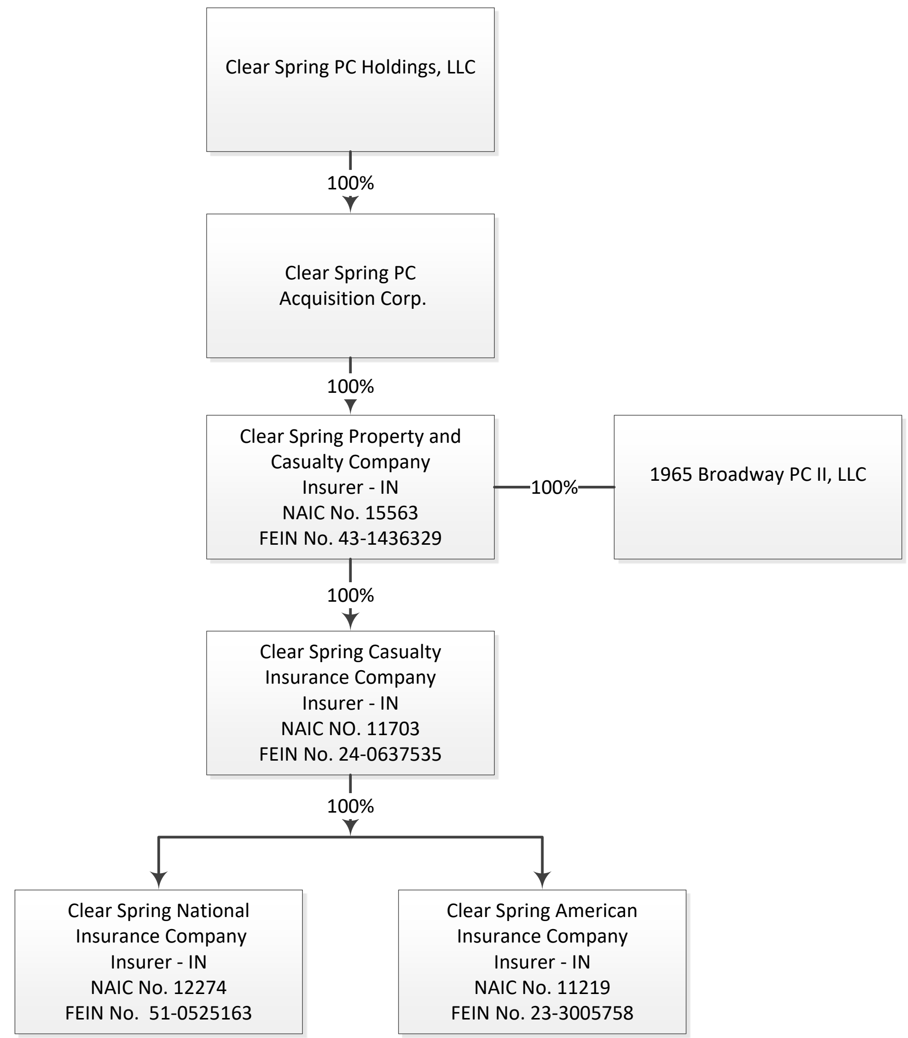
PART 1 - ORGANIZATIONAL CHART



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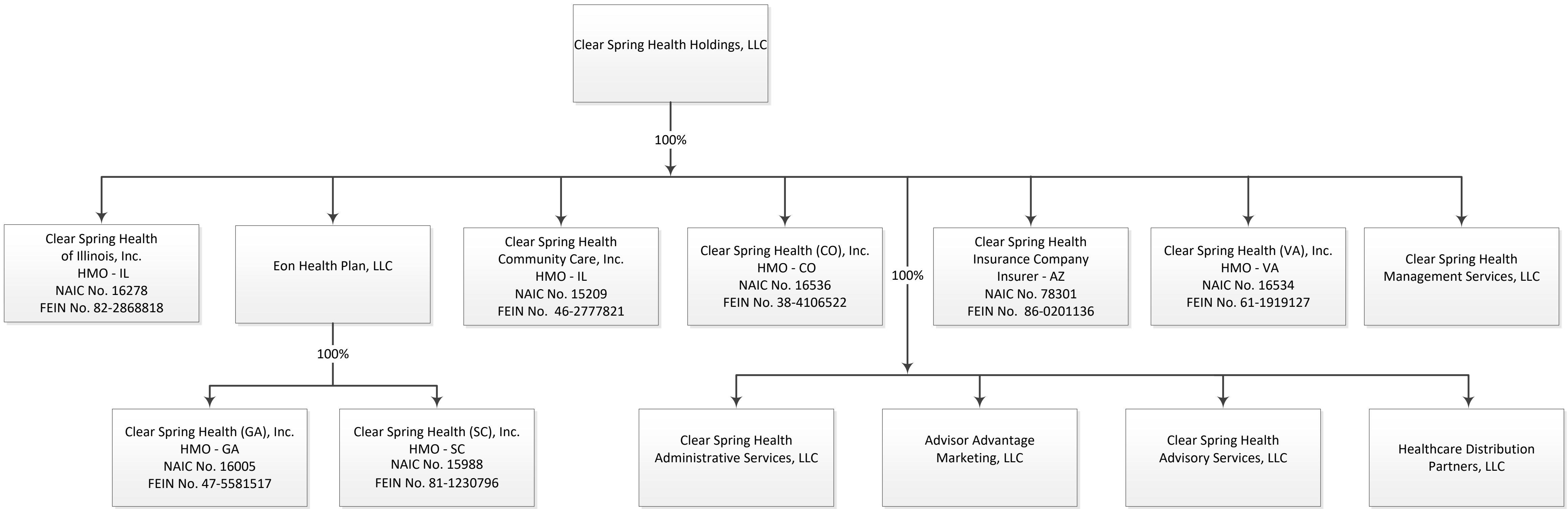

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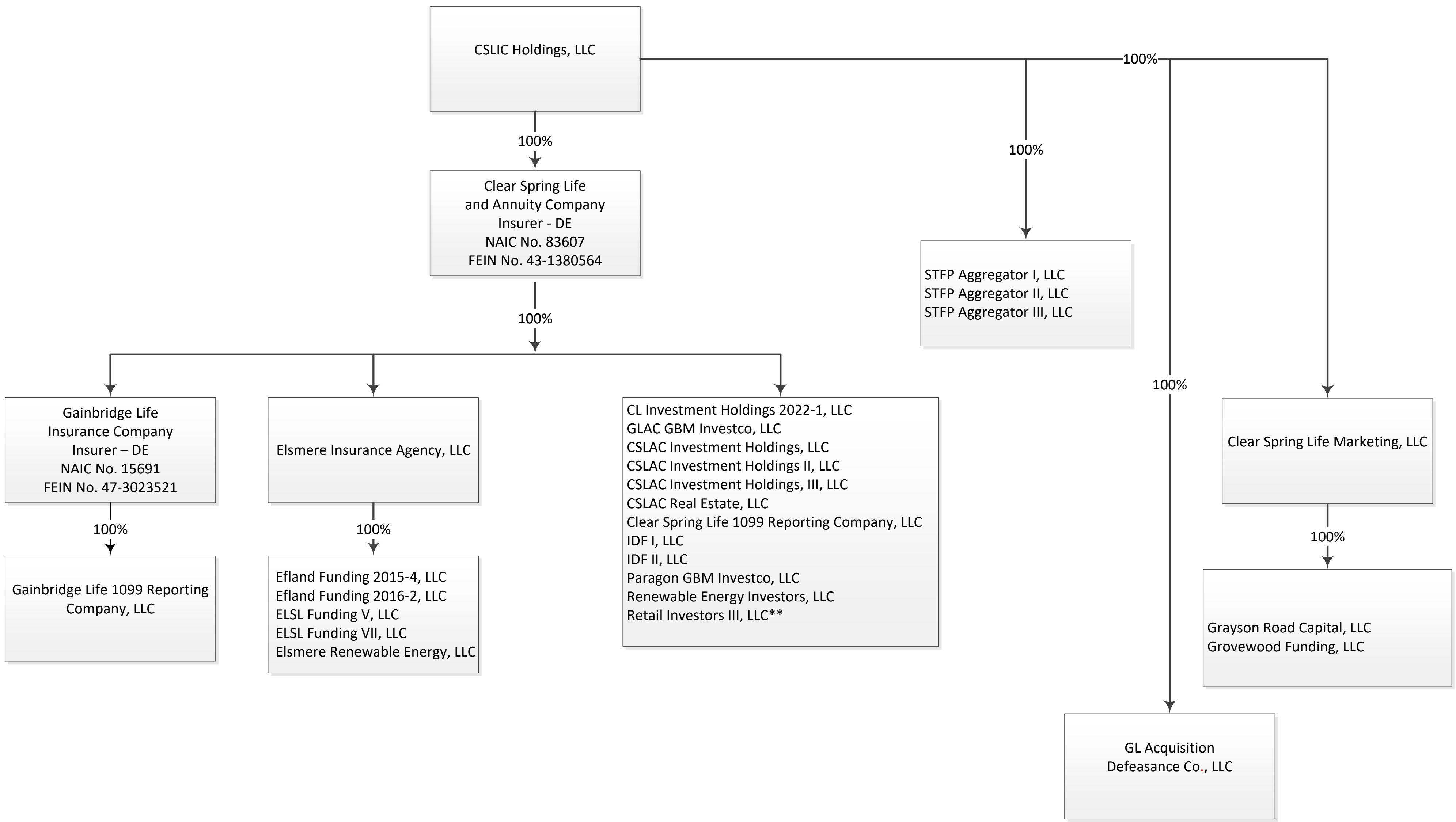
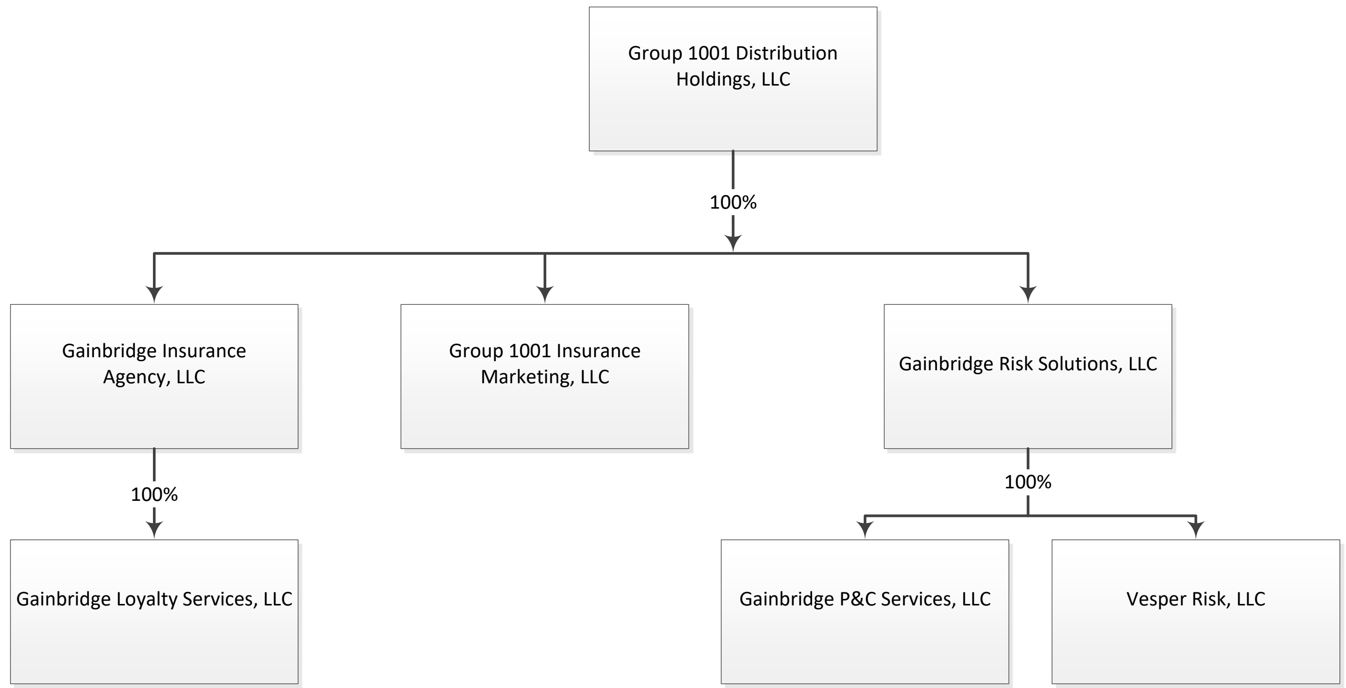
PART 1 - ORGANIZATIONAL CHART



**Owns a portfolio of 10 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities are disclosed in Schedule Y, Part 1A.

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



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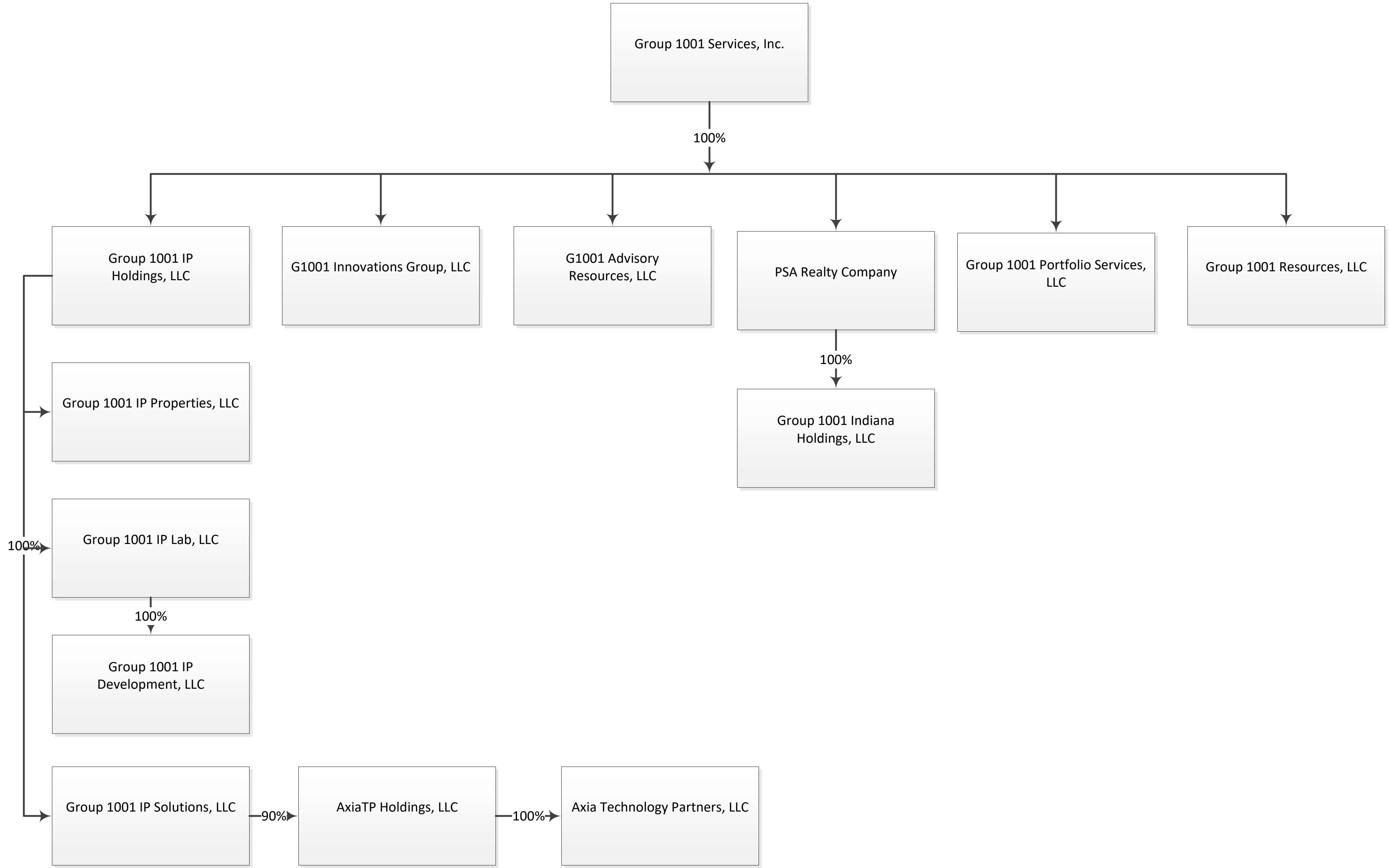
PART 1 - ORGANIZATIONAL CHART



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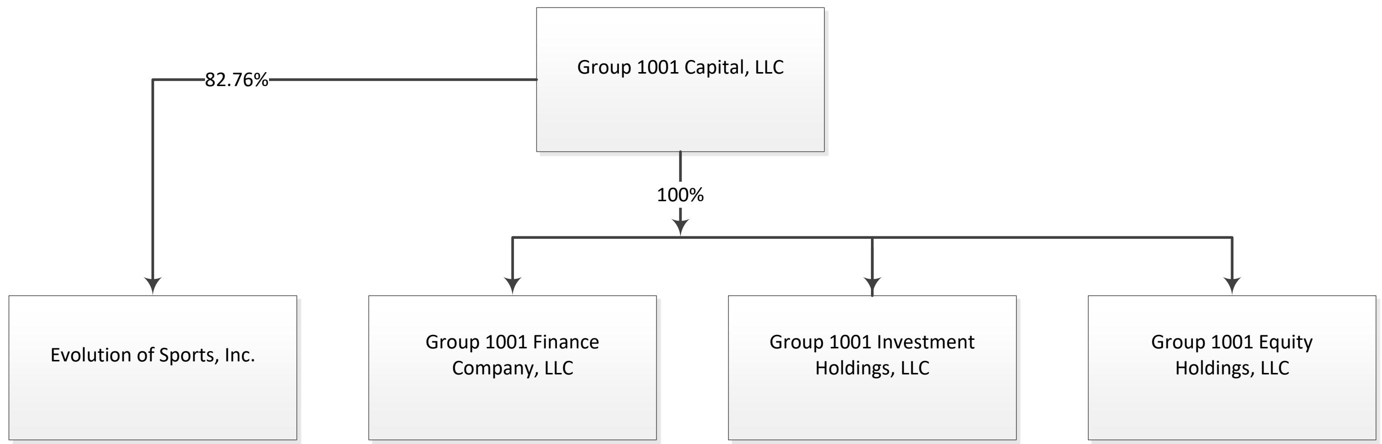
PART 1 - ORGANIZATIONAL CHART



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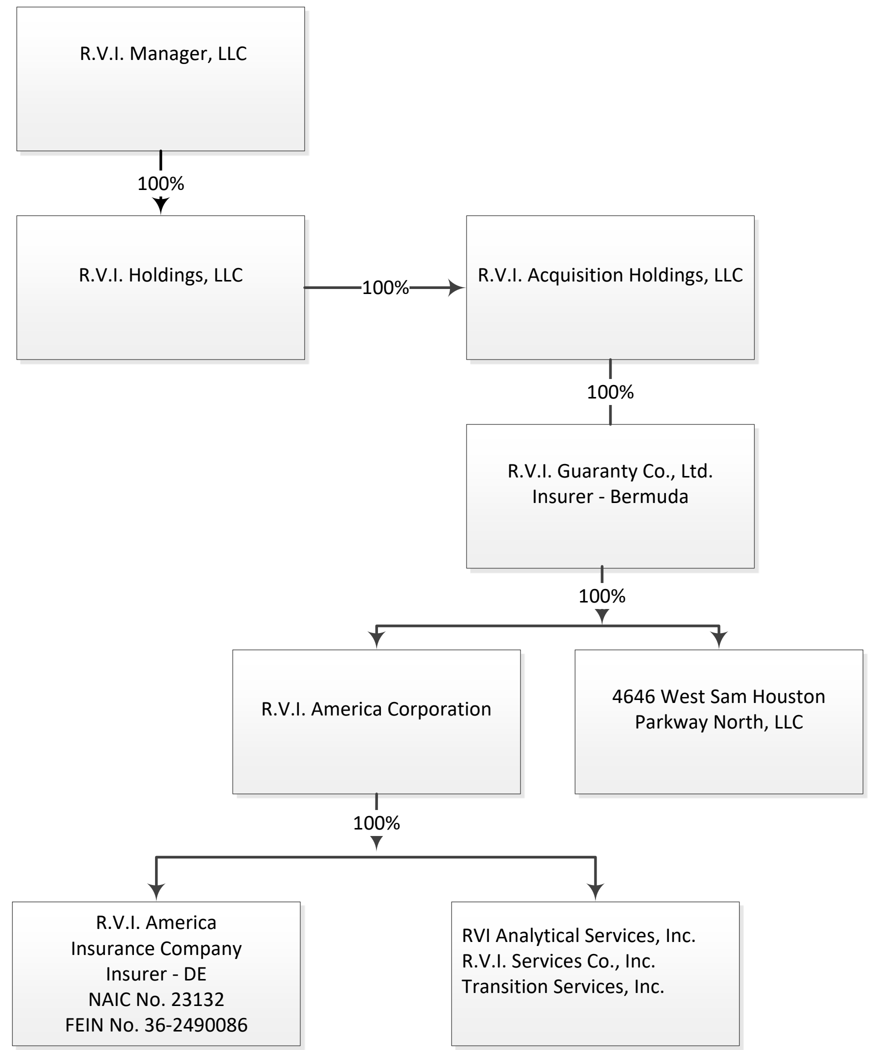
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					Mark R. Walter		UIP					NO	
		00000					DLICM, LLC	DE	UIP	Mark R. Walter	Ownership	100.000	Mark R. Walter	NO	
		00000					DLHPII Equity Participation Company, LLC	DE	UIP	Mark R. Walter	Ownership	100.000	Mark R. Walter	NO	
		00000					TWG Global Holdings, LLC	DE	UIP	Delaware Life Partners, LLC	Other		Mark R. Walter	NO	1
		00000					TWG Global Holdings, LLC	DE	UIP	DLICM, LLC	Ownership	72.920	Mark R. Walter	NO	2
		00000					TWG Global Holdings, LLC	DE	UIP	DLHPII Equity Participation Company, LLC	Ownership	27.080	Mark R. Walter	NO	3
		00000					Delaware Life Partners, LLC	DE	OTH					NO	4
		00000					TWG Financial Holdings, LLC	DE	UIP	TWG Global Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					Group 1001, Inc.	DE	UIP	TWG Financial Holdings, LLC	Ownership	91.890	Mark R. Walter	NO	
		00000					Group 1001 Capital, LLC	DE	NIA	Group 1001, Inc.	Ownership	100.000	Mark R. Walter	NO	
		00000					Group 1001 Finance Company, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					Group 1001 Investment Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					Group 1001 Equity Holdings, LLC	DE	NIA	Group 1001 Capital, LLC	Ownership	100.000	Mark R. Walter	NO	
		00000					Evolution of Sports, Inc.	DE	NIA	Group 1001 Capital, LLC	Ownership	82.760	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Insurance Holdings, LLC	DE	UIP	Group 1001, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Advisory Services, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Distribution Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Insurance Marketing, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Insurance Agency, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Loyalty Services, LLC	DE	NIA	Gainbridge Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge Risk Solutions, LLC	DE	NIA	Group 1001 Distribution Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Gainbridge P&C Services, Inc.	DE	NIA	Gainbridge Risk Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Vesper Risk, LLC	DE	NIA	Gainbridge Risk Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	83-1075334				Group 1001 Services, Inc.	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					G1001 Innovations Group, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-3501155				G1001 Advisory Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	83-1510950				Group 1001 Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					PSA Realty Company	PA	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-3527669				Group 1001 Indiana Holdings, LLC	IN	NIA	PSA Realty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Holdings, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Properties, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Lab, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Development, LLC	DE	NIA	Group 1001 IP Lab, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Solutions, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					AxiaTP Holdings, LLC	DE	NIA	Group 1001 IP Solutions, LLC	Ownership	90.000	Mark R. Walter	NO	
4794	Group 1001	00000					Axia Technology Partners, LLC	IN	NIA	AxiaTP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Portfolio Services, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Holdings, LLC	DE	UIP	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Armstrong STF IV, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Wright STF III, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-3638553				Delaware Life (Bermuda) Holdings, Inc.	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Delaware Life Marketing, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Daltonville Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Danetown Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16097	81-4775554				Delaware Life Reinsurance (U.S.) Corp.	OK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4794	Group 1001	17466	92-1177640				Delaware Life and Annuity Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Private Placement Investment Company I, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-2476246				Clarendon Insurance Agency, Inc.	MA	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	YES	
4794	Group 1001	00000					Delaware Life 1099 Reporting Company, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					155 W 66TH Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					220 Williams Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					706 Mission RE-SF, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					1266 Storrs Road, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					1475 N. High Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					1800 Naismith Drive, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					2707 Rio Grande Street, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-1, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Investment Holdings 2016-2, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Service Holdings, LLC	AK	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DL Residential Mortgage Trust	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF IX, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					NCS Franklin Park, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	IN	DS	Clear Spring PC Acquisition Corp.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11703	24-0637535				Clear Spring Casualty Insurance Company	IN	DS	Clear Spring Property and Casualty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11219	23-3005758				Clear Spring American Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	12274	51-0525163				Clear Spring National Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					1965 Broadway PC II, LLC	DE	NIA	Clear Spring Property and Casualty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780353				Clear Spring Health Administrative Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Advisor Advantage Marketing, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Health Advisory Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16536	38-4106522				Clear Spring Health (CO), Inc.	CO	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	16534	61-1919127				Clear Spring Health (VA), Inc.	VA	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	78301	86-0201136				Clear Spring Health Insurance Company	AZ	IA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GL Acquisition Defeasance Co., LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-1916174				Gainbridge Life 1099 Reporting Company, LLC	DE	NIA	Gainbridge Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Real Estate, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Manager, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Group 1001, Inc.	Other	0.000	Mark R. Walter	NO	6
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Acquisition Holdings, LLC	DE	NIA	R.V.I. Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	AA-3190637				R.V.I. Guaranty Co., Ltd.	BMU	IA	R.V.I. Acquistion Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					4646 West Sam Houston Parkway South, LLC	TX	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	06-1418940				R.V.I. America Corporation	DE	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	23132	36-2490086				R.V.I. America Insurance Company	DE	IA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	93-1022306				R.V.I. Services Co., Inc.	CT	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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4794	Group 1001	00000	06-1448465				Transition Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-3823384				RVI Analytical Services, Inc.	DE	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	

Asterisk	Explanation
1	Non-Voting, Economic Interest 79.27%
2	Voting Control 72.92%, Economic Interest 15.12%
3	Voting Control 27.08%, Economic Interest 5.61%
4	Non-Voting, Economic Interest 79.27% in TWG Global Holdings, LLC
5	Health Maintenance Organization
6	Non-Voting, Economic Interest 100%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
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. Business not written

2. Business not written

5. Business not written

6. Business not written

7. Business not written

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Accounts receivable fee and other income	11,857,756		11,857,756	13,186,643
2505. Prepaid expenses	11,843,728	11,843,728		
2506. Amounts due from agents	202,506	53,017	149,489	45,683
2507. Other amounts receivable under reinsurance contracts				16,638,674
2597. Summary of remaining write-ins for Line 25 from overflow page	23,903,990	11,896,745	12,007,245	29,871,000

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Escheatment liabilities	6,196,756	4,292,051
2505. Miscellaneous liabilities	27,185,519	4,278,590
2506. Reinsurance deposit liability		16,638,674
2597. Summary of remaining write-ins for Line 25 from overflow page	33,382,275	25,209,315

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Assets transferred on coinsurance			(78,006,570)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page			(78,006,570)

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. IMR reinsurance transfer		(2,973)	9,988,507
2797. Summary of remaining write-ins for Line 27 from overflow page		(2,973)	9,988,507

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	175,974,266	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	41,216,376	171,350,000
	2.2 Additional investment made after acquisition		5,288,144
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	312,726	663,878
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	216,877,916	175,974,266
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	216,877,916	175,974,266

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	2,193,967,594	1,723,961,558
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	196,834,896	616,814,038
	2.2 Additional investment made after acquisition	15,457,967	141,679,893
3.	Capitalized deferred interest and other	2,774,240	10,753,661
4.	Accrual of discount	69,828	459,045
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(661,119)	546,783
7.	Deduct amounts received on disposals	51,568,810	299,816,078
8.	Deduct amortization of premium and mortgage interest points and commitment fees	106,250	431,306
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,356,768,346	2,193,967,594
12.	Total valuation allowance	(2,460,000)	(2,460,000)
13.	Subtotal (Line 11 plus Line 12)	2,354,308,346	2,191,507,594
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	2,354,308,346	2,191,507,594

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,606,862,307	1,510,864,221
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	356,820,367	62,560,175
	2.2 Additional investment made after acquisition	115,346,671	87,581,041
3.	Capitalized deferred interest and other		
4.	Accrual of discount	7,425,121	3,879
5.	Unrealized valuation increase/(decrease)	(27,317,958)	27,428,463
6.	Total gain (loss) on disposals	3,996,944	3,754,395
7.	Deduct amounts received on disposals	55,220,031	80,211,467
8.	Deduct amortization of premium, depreciation and proportional amortization	239,530	174,430
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		4,943,969
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,007,673,891	1,606,862,307
12.	Deduct total nonadmitted amounts	17,483,615	17,478,626
13.	Statement value at end of current period (Line 11 minus Line 12)	1,990,190,276	1,589,383,681

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	23,112,594,047	19,103,201,998
2.	Cost of bonds and stocks acquired	2,502,684,375	8,816,807,124
3.	Accrual of discount	9,829,030	56,705,393
4.	Unrealized valuation increase/(decrease)	(4,840,912)	7,301,384
5.	Total gain (loss) on disposals	3,033,928	(22,338,718)
6.	Deduct consideration for bonds and stocks disposed of	1,611,175,777	4,772,914,899
7.	Deduct amortization of premium	8,439,611	27,402,928
8.	Total foreign exchange change in book/adjusted carrying value	2,754,429	256,472
9.	Deduct current year's other than temporary impairment recognized		47,370,854
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(705,582)	(1,650,925)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	24,005,733,927	23,112,594,047
12.	Deduct total nonadmitted amounts	4,276,072	4,267,244
13.	Statement value at end of current period (Line 11 minus Line 12)	24,001,457,855	23,108,326,803

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)	3,642,581,655	336,221,446	271,256,395	(320,734,671)	3,386,812,035			3,642,581,655
2.	NAIC 2 (a)	10,641,076,913	1,268,458,245	299,947,769	(121,182,278)	11,488,405,111			10,641,076,913
3.	NAIC 3 (a)	208,903,873	40,980,757	41,273,363	14,471,358	223,082,625			208,903,873
4.	NAIC 4 (a)	117,655,376	24,942,628	55,061,044	(23,423,761)	64,113,199			117,655,376
5.	NAIC 5 (a)	152,089,712	5,012,973	20,553,746	(24,511,389)	112,037,550			152,089,712
6.	NAIC 6 (a)	491,431			(140,083)	351,348			491,431
7.	Total ICO	14,762,798,960	1,675,616,049	688,092,317	(475,520,824)	15,274,801,868			14,762,798,960
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	5,340,557,606	523,939,584	879,384,902	328,070,969	5,313,183,257			5,340,557,606
9.	NAIC 2	1,631,683,043	282,890,076	161,083,444	114,890,883	1,868,380,558			1,631,683,043
10.	NAIC 3	443,205,798	40,983,558	40,023,029	(10,698,432)	433,467,895			443,205,798
11.	NAIC 4	84,033,827	424,507	14,429,228	30,470,712	100,499,818			84,033,827
12.	NAIC 5	30,409,711	5,260,486	3,628,990	15,764,154	47,805,361			30,409,711
13.	NAIC 6	12,971,543		472,150	(818,490)	11,680,903			12,971,543
14.	Total ABS	7,542,861,528	853,498,211	1,099,021,743	477,679,796	7,775,017,792			7,542,861,528
	PREFERRED STOCK								
15.	NAIC 1	435,610,670	2,000,000		(93,271)	437,517,399			435,610,670
16.	NAIC 2	32,825,552	33,400,878	13,385,806	8,319,952	61,160,576			32,825,552
17.	NAIC 3		44,582,236		(8,129,628)	36,452,608			
18.	NAIC 4								
19.	NAIC 5	261,199,401			(4,289,865)	256,909,536			261,199,401
20.	NAIC 6	3,080		3,263	315	132			3,080
21.	Total Preferred Stock	729,638,703	79,983,114	13,389,069	(4,192,497)	792,040,251			729,638,703
22.	Total ICO, ABS & Preferred Stock	23,035,299,191	2,609,097,374	1,800,503,129	(2,033,525)	23,841,859,911			23,035,299,191

(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 $ 39,631,077 ; NAIC 2 $ 16,365,626 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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	3,215,482,106	XXX	3,215,364,716	6,408,527	19,184

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	3,397,497,192	2,281,513,875
2.	Cost of short-term investments acquired	1,282,121,122	5,780,619,918
3.	Accrual of discount	127,871	1,642,873
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	1,464,264,079	4,666,279,474
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,215,482,106	3,397,497,192
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,215,482,106	3,397,497,192

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)	166,312,298
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(20,241,075)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	77,569,611
6.	Considerations received/(paid) on terminations	77,569,611
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(3,367,786)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	142,703,437
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	142,703,437

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(2,649,297)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(21,782,223)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	13,098,039			
	3.14 Section 1, Column 18, prior year	(17,248,775)	30,346,814	30,346,814	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	13,098,039			
	3.24 Section 1, Column 19, prior year plus	(17,248,775)			
	3.25 SSAP No. 108 adjustments		30,346,814	30,346,814	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(23,413,118)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	6,933,697			
	4.23 SSAP No. 108 adjustments		6,933,697		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(30,346,814)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				5,915,295
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				5,915,295

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
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,188,000	19,694,811	17,635,853	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,706,149	3,890,695	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2AFE	17,988,661	13,745,158
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	14,908,133	13,710,933	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,340,163	3,056,102	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,567,970	10,654,831
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,719,209	6,205,853	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	570,966	1,302,029	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,148,243	4,903,824
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,784,802	5,147,291	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	504,261	1,149,915	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,280,541	3,997,376
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	3,990,651	3,467,197	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	279,130	636,528	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2AFE	3,711,521	2,830,669
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,975,484	1,988,092	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	154,932	387,730	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,552	1,600,362
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,233,292	9,092,451	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	822,808	2,059,148	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,410,484	7,033,303
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,141,701	8,957,233	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	621,857	1,556,251	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,519,844	7,400,982
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,382,418	3,064,227	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	266,827	667,757	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,115,591	2,396,470
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	119,726	108,606	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	8,693	21,754	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	111,033	86,852
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,875,927	5,665,167	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	550,461	1,225,174	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,325,466	4,439,993
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,648,252	1,505,719	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	149,396	332,515	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,498,856	1,173,205
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,121,350	7,072,398	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	760,768	1,693,259	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,360,581	5,379,139
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	94,898	93,966	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(3,701)	(2,438)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	98,599	96,404
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	95,209	95,411	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(3,701)	(2,438)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	98,910	97,849
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,819,389	8,835,243	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(340,682)	(224,400)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2BFE	9,160,071	9,059,643
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,781,068	9,776,500	05/15/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(375,731)	(247,486)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,156,799	10,023,986
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,592,322	4,311,442	08/01/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(151,743)	(99,950)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,744,066	4,411,392
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	224,016	210,314	09/27/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(7,402)	(4,876)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	231,418	215,190
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,619,148	9,703,194	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(370,106)	(243,781)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,989,254	9,946,975

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
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,842,100	4,545,942	06/03/2020	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(159,997)	(105,386)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	5,002,096	4,651,328
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	988,099	1,012,245	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(37,011)	(24,378)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,025,110	1,036,624
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	188,649	190,633	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(7,402)	(4,876)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	196,051	195,508
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	16,203,052	16,442,338	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(637,063)	(419,620)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,840,114	16,861,958
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,106,402	4,184,437	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(159,997)	(105,386)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,266,398	4,289,824
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	4,010,487	4,048,690	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(156,370)	(102,997)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,166,857	4,151,687
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,589,232	8,742,247	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(333,095)	(219,403)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,922,327	8,961,649
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	189,049	189,077	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(7,402)	(4,876)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	196,451	193,952
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	709,071	712,753	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(27,758)	(18,284)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	736,829	731,036
9999999999 - Totals				162,647,945	156,715,451	XXX	XXX	XXX	4,957,251	16,148,282	XXX	XXX	XXX	157,690,694	140,567,169

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	4	162,334,951							4	162,334,951
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	453,266	XXX		XXX		XXX		XXX	453,266
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	140,272	XXX		XXX		XXX		XXX	140,272
7. Ending Inventory	4	162,647,945							4	162,647,945

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	142,703,437	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(7,182,744)	
3.	Total (Line 1 plus Line 2)		135,520,694
4.	Part D, Section 1, Column 6	656,620,001	
5.	Part D, Section 1, Column 7	(508,001,269)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(13,098,038)
		Fair Value Check	
7.	Part A, Section 1, Column 16	157,489,337	
8.	Part B, Section 1, Column 13	5,915,295	
9.	Total (Line 7 plus Line 8)		163,404,632
10.	Part D, Section 1, Column 9	670,457,315	
11.	Part D, Section 1, Column 10	(507,052,683)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	176,372,722	
14.	Part B, Section 1, Column 20	62,767,425	
15.	Part D, Section 1, Column 12	239,140,147	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	365,664,892	1,105,706,471
2.	Cost of cash equivalents acquired	2,853,283,620	15,210,275,598
3.	Accrual of discount	856,092	1,312,817
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		517
6.	Deduct consideration received on disposals	2,768,448,714	15,951,630,511
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	451,355,890	365,664,892
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	451,355,890	365,664,892

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Storrs Center	Mansfield	CT	01/15/2025	KFIVE	41,216,376		41,216,376	
0199999. Acquired by Purchase					41,216,376		41,216,376	
0399999 - Totals					41,216,376		41,216,376	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5000816	Bentonville	AR		01/16/2025	8.000	248,763		445,000
5000817	San Jose	CA		01/16/2025	7.250	565,035		1,660,000
5000818	Jamaica	NY		01/16/2025	7.250	1,176,482		1,450,000
5000819	College Station	TX		01/16/2025	8.500	225,543		315,000
5000820	Lexington	KY		01/16/2025	7.875	203,972		310,000
5000821	Cleveland	OH		01/16/2025	7.500	111,864		150,000
5000822	Brandon	FL		01/16/2025	7.875	287,000		400,000
5000823	Boca Raton	FL		01/16/2025	7.000	711,375		1,936,033
5000824	Elgin	IL		01/16/2025	8.250	298,220		420,000
5000825	Roseland	VA		01/16/2025	8.250	554,140		690,000
5000826	Saint Cloud	FL		01/16/2025	8.125	412,244		535,000
5000827	Kissimmee	FL		01/16/2025	8.750	284,901		355,000
5000828	Livermore	CA		01/16/2025	6.875	696,166		1,600,000
5000829	Fort Lauderdale	FL		01/16/2025	7.500	478,652		705,000
5000830	Dallas	TX		01/16/2025	6.750	276,599		414,000
5000831	Rosedale	MD		01/16/2025	9.000	531,988		575,000
5000832	Davenport	FL		01/16/2025	7.875	204,351		252,000
5000833	Bedford	TX		01/16/2025	7.625	244,644		375,000
5000834	Covington	GA		01/16/2025	7.750	305,774		370,000
5000835	Fort Lauderdale	FL		01/16/2025	6.875	1,831,500		4,363,000
5000836	Chippewa Falls	WI		01/16/2025	8.625	158,107		221,000
5000837	Lighthouse Point	FL		01/16/2025	7.125	937,710		1,150,000
5000838	Brooklyn	NY		02/22/2025	7.750	606,379		1,899,935
5000839	Las Vegas	NV		02/22/2025	6.875	1,320,644		1,635,000
5000840	Hialeah	FL		02/22/2025	7.750	391,449		550,000
5000841	Pocono Pines	PA		02/22/2025	7.125	379,040		548,500
5000842	Bainbridge Island	WA		02/22/2025	7.750	1,377,445		1,670,000
5000843	Tempe	AZ		02/22/2025	6.875	344,104		742,000
5000844	Holtsville	NY		02/22/2025	7.125	252,972		757,000
5000845	Fort Myers	FL		02/22/2025	8.750	140,969		177,000
5000846	Brownstown	MI		02/22/2025	8.375	248,845		304,000
5000847	San Diego	CA		02/22/2025	7.000	1,049,000		1,475,000
5000848	Bradenton	FL		02/22/2025	7.000	334,978		420,000
5000849	Roseland	VA		02/22/2025	6.875	337,216		690,000
5000850	San Antonio	TX		02/22/2025	7.750	317,618		391,000
5000851	Palmetto Bay	FL		02/22/2025	7.125	1,200,799		1,600,000
5000852	Snellville	GA		02/22/2025	8.375	765,450		840,000
5000853	WEST ISLIP	NY		02/22/2025	8.125	368,335		560,002
5000854	Duluth	GA		02/22/2025	7.500	314,937		410,000
5000855	Glen Burnie	MD		02/22/2025	7.250	280,498		395,000
5000856	Homestead	FL		02/22/2025	7.875	250,772		385,000
5000857	Marco Island	FL		02/22/2025	8.250	904,740		1,750,000
5000858	Conroe	TX		02/22/2025	9.500	188,507		238,000
5000859	Bristol	CT		02/22/2025	7.625	359,920		442,000
5000860	Houston	TX		02/22/2025	8.750	265,089		297,000
5000861	Draper	UT		02/22/2025	6.875	560,529		1,150,000
5000862	Mansfield	TX		02/22/2025	6.875	258,825		445,000
5000863	Los Angeles	CA		02/22/2025	7.500	925,875		2,025,000
5000864	Covington	KY		02/22/2025	8.750	140,875		198,000
5000865	HOUSTON	TX		02/22/2025	7.250	155,166		202,000
5000866	Concord	NC		02/22/2025	6.875	318,753		550,000
5000867	Albany	NY		02/22/2025	7.625	174,141		280,000
5000868	Bradenton	FL		02/22/2025	7.125	136,578		420,000
5000869	Pompano Beach	FL		02/22/2025	7.250	290,103		550,000
5000870	Ocean City	MD		02/22/2025	7.500	244,199		305,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5000871	Brooklyn	NY		03/10/2025	7.875	644,619		1,899,935
5000872	Staten Island	NY		03/10/2025	7.125	723,729		955,000
5000873	Santa Monica	CA		03/10/2025	8.250	1,036,526		1,554,000
5000874	Santa Monica	CA		03/10/2025	7.250	2,730,370		3,375,000
5000875	Woodacre	CA		03/10/2025	7.750	1,000,400		1,220,000
5000876	Melissa	TX		03/10/2025	9.625	344,595		484,000
5000877	Essex	MD		03/10/2025	7.625	157,255		262,000
5000878	Princeton	TX		03/10/2025	7.875	292,324		385,000
5000879	Peoria	AZ		03/10/2025	7.375	353,430		510,000
5000880	McKinney	TX		03/10/2025	8.500	1,117,188		1,475,000
5000881	Cape Coral	FL		03/10/2025	7.875	331,240		460,000
5000882	Spring Valley	NY		03/10/2025	7.250	306,900		625,000
5000883	Bakersfield	CA		03/10/2025	6.999	153,110		210,000
5000884	Covington	KY		03/10/2025	7.999	332,846		198,000
5000885	Covington	KY		03/10/2025	7.125	613,776		198,000
5000886	Old Hickory	TN		03/10/2025	8.750	1,749,754		2,300,000
5000887	City of Los Angeles (Woodland	CA		03/10/2025	7.625	126,411		2,300,000
5000888	Long Beach	CA		03/10/2025	7.500	570,737		800,000
5000889	Miami	FL		03/10/2025	7.250	1,158,724		475,000
5000890	Syracuse	NY		03/10/2025	8.625	204,961		270,000
5000891	New Haven	CT		03/10/2025	7.000	272,139		360,000
5000892	Cape Coral	FL		03/10/2025	7.250	255,507		343,000
5000893	Fort Lauderdale	FL		03/10/2025	7.625	590,066		850,000
5000894	New Braunfels	TX		03/10/2025	7.250	190,754		290,000
5000895	Roswell	GA		03/10/2025	7.999	1,258,516		2,450,000
5000896	Niantic	CT		03/10/2025	6.999	1,025,579		1,804,000
5000897	Orlando	FL		03/10/2025	7.125	218,407		413,000
5000898	Laurel	MD		03/10/2025	7.125	393,422		552,000
5000899	NEWARK	NJ		03/10/2025	9.375	580,707		800,000
5000900	Athens	GA		03/10/2025	7.000	250,660		315,000
5000901	Brooklyn	NY		03/10/2025	7.750	1,062,971		1,310,000
0399999. Mortgages in good standing - Residential mortgages-all other						45,997,403		72,435,405
0740344	Pittsburgh	PA		01/02/2025	6.490	337,493		2,950,000
4006880	Fort Worth	TX		09/01/2021	8.000		286,940	46,187,818
4007320	Oswego	IL		05/01/2023	9.225		1,450,090	75,200,000
4007380	Kearny	NJ		09/07/2023	10.580		891,783	107,300,000
4007390	Charlotte	NC		11/14/2024	10.580		140,326	21,100,000
4007400	Bauyonne	NJ		09/07/2023	10.580		543,490	66,000,000
4007410	Atlanta	GA		01/09/2024	9.569		1,143,451	145,900,000
4007590	Durham	NC		07/16/2024	10.844		7,444,820	44,683,780
4007630	Durham	NC		10/24/2024	10.130		1,046,967	50,400,000
4007690	Denver	CO		01/28/2025	7.108	67,500,000		104,000,000
4007700	New York	NY		03/27/2025	8.700	83,000,000		207,000,000
4007370	North Las Vegas	NV		09/07/2023	10.580		375,326	77,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						150,837,493	13,323,193	948,121,598
4007610	Houston	TX		08/14/2024	12.750		2,134,774	102,900,000
0699999. Mortgages in good standing - Mezzanine Loans							2,134,774	102,900,000
0899999. Total Mortgages in good standing						196,834,896	15,457,967	1,123,457,003
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						196,834,896	15,457,967	1,123,457,003

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
0740333	Corvallis	OR		10/16/2006	03/11/2025	1,098,169							157,879	157,879			
4006590	Inwood	NY		08/12/2019	03/27/2025	3,450,000							3,450,000	3,450,000			
5000006	SPARTANBURG	SC		12/21/2020	03/05/2025	97,023		(34)			(34)		96,576	94,372		(2,204)	(2,204)
5000037	DEWEY	AZ		12/21/2020	03/05/2025	31,892		(15)			(15)		31,569	30,950		(619)	(619)
5000075	JACKSONVILLE	FL		02/24/2021	02/05/2025	159,671		(30)			(30)		159,641	155,983		(3,658)	(3,658)
5000321	GOODYEAR	AZ		08/26/2021	01/06/2025	39,739							39,739	38,591		(1,148)	(1,148)
5000342	ROSEBURG	OR		08/26/2021	02/05/2025	67,353		(21)			(21)		67,105	64,305		(2,800)	(2,800)
5000380	APOPKA	FL		09/24/2021	02/05/2025	18,712		(11)			(11)		18,574	17,908		(666)	(666)
5000630	Syosset	NY		06/09/2022	01/27/2025	2,152,325							2,152,325	2,220,272		67,946	67,946
5000634	Land O Lakes	FL		06/09/2022	01/27/2025	376,498							376,498	388,367		11,869	11,869
5000710	FRANKLIN LAKES	NJ		08/18/2022	02/25/2025	348,635		104			104		348,157	375,922		27,765	27,765
5000795	Austin	TX		11/22/2024	02/28/2025	340,716		(10)			(10)		340,706	330,000		(10,706)	(10,706)
0199999. Mortgages closed by repayment						8,180,733		(17)			(17)		7,238,769	7,324,549		85,779	85,779
0716822	Sandy	UT		06/28/2012		648,965								59,989			
0740163	Visalia	CA		12/14/2021		1,054,262		(7,503)			(7,503)			44,427			
0740243	Fresno	CA		11/29/2005		1,892,230								66,831			
0740247	Cuyahoga Heights	OH		10/20/2005		323,868								86,689			
0740287	Visalia	CA		12/14/2021		1,330,035		(6,201)			(6,201)			39,496			
0740333	Corvallis	OR		10/16/2006		1,098,169								940,290			
0740344	Pittsburgh	PA		01/02/2025										27,714			
0740350	Houston	TX		09/13/2006		403,812								52,238			
0740393	Medford	OR		06/25/2019		555,508								53,693			
0767111	Rigby	ID		04/21/2023		79,034		29			29			11,982			
0767150	Texas City	TX		04/21/2023		211,186		(43)			(43)			67,224			
0780931	Dana Point	CA		01/18/2006		142,913								29,816			
0780955	Tucson	AZ		09/08/2006		1,265,472								34,705			
0780960	North Salt Lake	UT		10/06/2006		121,033								14,941			
0790323	Queens	NY		06/25/2019		1,051,145		(5,309)			(5,309)			42,986			
0790333	Sacramento	CA		06/25/2019		99,206		(476)			(476)			73,820			
0790344	HARMAR TOWNSHIP	PA		06/25/2019		83,427		(654)			(654)			18,308			
0790358	NEW YORK	NY		06/25/2019		8,086,937		(49,246)			(49,246)			187,801			
4006092	CHICAGO	IL		04/21/2023		33,968,214		12,782			12,782			228,868			
4006450	New York	NY		04/03/2018		39,601,020								379,040			
4006570	San Diego	CA		06/01/2022		6,182,752		(1,624)			(1,624)			257,376			
4006760	San Diego	CA		04/01/2020		7,409,322								81,840			
4006880	Fort Worth	TX		09/01/2021		36,254,736				730,062	730,062						
4006890	Los Angeles	CA		09/15/2021		40,000,000							9,000,000	8,531,100		(468,900)	(468,900)
4007030	Los Angeles	CA		10/12/2021		48,120,000							9,000,000	9,092,700		92,700	92,700
4007100	Richmond Hill	GA		01/21/2022		16,344,338								483,957			
4007120	Garland	TX		01/07/2022		25,258,660				580,491	580,491						
4007130	Mechanicsburg	PA		02/18/2022		37,779,796								182,866			
4007140	Camp Hill	PA		02/18/2022		28,803,395								139,417			
4007160	Big Sky	MT		03/07/2022		32,000,000								3,396,457			
4007170	South Bend	IN		03/14/2022		54,800,423				921,902	921,902						
4007180	West Palm Beach	FL		04/01/2022		21,951,039								98,742			
4007210	Fort Myers	FL		06/01/2022		23,514,592				533,052	533,052						
4007240	Boston	MA		06/14/2022		40,500,000							9,000,000	8,558,100		(441,900)	(441,900)
4007291	East Providence	RI		01/01/2023		1,625,362				8,734	8,734			84,558			
4007320	Oswego	IL		05/01/2023		39,200,879							9,000,000	9,071,100		71,100	71,100
5000002	NAVARRE	FL		12/21/2020		102,511		(119)			(119)			883			
5000005	ZEPHYRHILLS	FL		12/21/2020		34,152		(53)			(53)			590			

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
5000006	SPARTANBURG	SC		12/21/2020		97,023								414			
5000007	LIVE OAK	FL		12/21/2020		39,929		(67)			(67)			558			
5000008	UPPER MARLBORO	MD		12/21/2020		62,591		(68)			(68)			409			
5000009	TAMPA	FL		12/21/2020		62,546		(86)			(86)			617			
5000011	DALY CITY	CA		12/21/2020		361,479		(211)			(211)			2,091			
5000012	SORRENTO	FL		12/21/2020		56,808		(81)			(81)			278			
5000013	MARGATE	FL		12/21/2020		26,721		(26)			(26)			488			
5000014	NORTH LITTLE ROCK	AR		12/21/2020		18,872		(56)			(56)			1,530			
5000016	DEWEY	AZ		12/21/2020		20,915		(63)			(63)			1,022			
5000017	GARDEN GROVE	CA		12/21/2020		119,454		(121)			(121)			1,060			
5000018	MARBLE FALLS	TX		12/21/2020		62,739		(55)			(55)			569			
5000019	EAST STROUDSBURG	PA		12/21/2020		83,162		(112)			(112)			423			
5000021	DALY CITY	CA		12/21/2020		337,279		(353)			(353)			6,019			
5000022	MESA	AZ		12/21/2020		60,189		(41)			(41)			581			
5000023	PALMETTO	FL		12/21/2020		55,937		(42)			(42)			574			
5000024	DEATSVILLE	AL		12/21/2020		129,366		(66)			(66)			841			
5000026	WOODBURN	OR		12/21/2020		185,868		(101)			(101)			1,054			
5000029	OCEANSIDE	CA		12/21/2020		178,689		(149)			(149)			1,745			
5000037	DEWEY	AZ		12/21/2020		31,892								308			
5000040	GUTHRIE	OK		12/21/2020		146,876		(136)			(136)			1,070			
5000042	LINCOLN	AL		12/21/2020		107,654		(101)			(101)			608			
5000043	KYLE	TX		12/21/2020		50,856		(46)			(46)			607			
5000046	SAN ANTONIO	TX		12/21/2020		10,782		(24)			(24)			1,242			
5000047	TUCSON	AZ		12/21/2020		87,867		(53)			(53)			501			
5000048	RICEVILLE	TN		01/27/2021		136,625		(84)			(84)			851			
5000049	SEMINOLE	TX		01/27/2021		99,427		(80)			(80)			609			
5000051	BALLSTON SPA	NY		01/27/2021		46,483		(62)			(62)			339			
5000053	NOBLE	OK		01/27/2021		114,059		(39)			(39)			90			
5000054	SEGUIN	TX		01/27/2021		117,099		(67)			(67)			724			
5000056	LEGRANGE	NC		01/27/2021		58,207		(79)			(79)			469			
5000057	DODGE CITY	KS		01/27/2021		33,346		(76)			(76)			1,699			
5000060	KENDLETON	TX		01/27/2021		57,278		(67)			(67)			493			
5000061	HOT SPRINGS	AR		01/27/2021		30,972		(38)			(38)			269			
5000062	HERMANN	MO		01/27/2021		55,497		(44)			(44)			581			
5000063	TEXARKANA	AR		01/27/2021		58,830		(39)			(39)			569			
5000064	BANQUETE	TX		01/27/2021		95,467		(59)			(59)			386			
5000066	MESA	AZ		01/27/2021		58,577		(40)			(40)			585			
5000068	MAGNOLIA	AR		01/27/2021		57,596		(67)			(67)			446			
5000069	BEAVERTON	OR		01/27/2021		81,845		(63)			(63)			749			
5000071	DOUBLE SPRINGS	AL		01/27/2021		89,779		(47)			(47)			556			
5000072	SAN JOSE	CA		01/27/2021		157,637		(180)			(180)			1,210			
5000074	SAN JOSE	CA		01/27/2021		267,232		(186)			(186)			2,459			
5000076	CHIPLEY	FL		02/24/2021		40,842		(65)			(65)			828			
5000078	BONIFAY	FL		02/24/2021		162,757		(97)			(97)			1,043			
5000079	BAXLEY	GA		02/24/2021		205,629		(69)			(69)			1,128			
5000080	SEVERN	MD		02/24/2021		47,697		(45)			(45)			792			
5000082	VANCOUVER	WA		02/24/2021		83,331		(59)			(59)			635			
5000083	SEGUIN	TX		02/24/2021		186,027		(41)			(41)			1,504			
5000085	AVON PARK	FL		02/24/2021		70,875		(55)			(55)			825			
5000086	DEXTER	OR		02/24/2021		41,039		(66)			(66)			330			
5000088	KENT	WA		02/24/2021		24,795		(127)			(127)			1,176			

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000089	SAN JOSE	CA		02/24/2021		129,180		(117)			(117)			1,127			
5000092	NEWALLA	OK		02/24/2021		101,827		(62)			(62)			1,434			
5000093	EAST PRAIRIE	MO		02/24/2021		100,043		(84)			(84)			571			
5000096	CANBY	OR		02/24/2021		43,081		(39)			(39)			398			
5000097	ODESSA	TX		03/24/2021		147,299		(110)			(110)			549			
5000098	SEGUIN	TX		03/24/2021		161,978		(43)			(43)			1,486			
5000099	WALNUT GROVE	MO		03/24/2021		113,304		(105)			(105)			1,009			
5000100	BENSON	AZ		03/24/2021		180,818		(40)			(40)			1,091			
5000101	BYHALIA	MS		03/24/2021		171,704		(43)			(43)			1,247			
5000102	FAYETTE	AL		03/24/2021		199,901		(111)			(111)			1,686			
5000103	HORTENSE	GA		03/24/2021		142,038		(45)			(45)			782			
5000104	KEYSTONE HEIGHTS	FL		03/24/2021		158,333		(39)			(39)			1,069			
5000105	COVE	AR		03/24/2021		118,934		(70)			(70)			492			
5000106	HANSON	KY		03/24/2021		162,637		(86)			(86)			1,230			
5000107	SALTERS	SC		03/24/2021		118,847		(98)			(98)			618			
5000109	LAFAYETTE	OR		03/24/2021		76,806		(78)			(78)			667			
5000110	LEWISTON	NC		03/24/2021		34,323		(40)			(40)			982			
5000111	BELL	FL		03/24/2021		115,599		(69)			(69)			789			
5000112	WETUMPKA	AL		03/24/2021		50,639		(37)			(37)			700			
5000113	EUFAULA	OK		03/24/2021		59,191		(65)			(65)			495			
5000114	MILL RUN	PA		03/24/2021		63,181		(50)			(50)			770			
5000115	HAYWARD	CA		03/24/2021		199,731		(179)			(179)			1,784			
5000116	NOWATA	OK		03/24/2021		65,520		(72)			(72)			570			
5000117	POMONA	CA		03/24/2021		107,163		(120)			(120)			1,455			
5000118	NAVARRE	OH		03/24/2021		107,132		(61)			(61)			586			
5000120	SPRING BRANCH	TX		03/24/2021		88,977		(72)			(72)			920			
5000122	ORLANDO	FL		03/24/2021		13,617		(38)			(38)			923			
5000123	BOISE	ID		03/24/2021		62,234		(67)			(67)			525			
5000124	GLENDALE	AZ		03/24/2021		21,114		(31)			(31)			623			
5000125	SPRINGFIELD	OR		03/24/2021		48,166		(57)			(57)			430			
5000126	ANAHEIM	CA		03/24/2021		87,174		(85)			(85)			742			
5000127	CANYON COUNTRY	CA		03/24/2021		94,227		(103)			(103)			1,175			
5000128	SAN JOSE	CA		03/24/2021		188,894		(140)			(140)			1,725			
5000129	HUNTINGTON BEACH	CA		03/24/2021		128,851		(111)			(111)			1,118			
5000130	SAN JOSE	CA		03/24/2021		154,126		(138)			(138)			1,333			
5000132	GILROY	CA		03/24/2021		235,589		(203)			(203)			2,079			
5000134	COLTON	CA		03/24/2021		74,385		(56)			(56)			680			
5000135	JASPER	AL		03/24/2021		120,289		(63)			(63)			986			
5000136	NORTHVILLE	MI		03/24/2021		53,489		(38)			(38)			799			
5000137	EAGLE CREEK	OR		03/24/2021		43,087		(29)			(29)			403			
5000140	RIFLE	CO		03/24/2021		37,926		(58)			(58)			443			
5000141	HEMET	CA		03/24/2021		84,853		(81)			(81)			712			
5000142	TRACY	CA		03/24/2021		128,739		(124)			(124)			1,058			
5000143	GRAND RAPIDS	MI		03/24/2021		36,230		(53)			(53)			543			
5000144	DADEVILLE	AL		03/24/2021		35,125								1,495			
5000145	CYPRESS	CA		03/24/2021		60,691		(61)			(61)			575			
5000149	HEPHZIBAH	GA		04/29/2021		71,514		(406)			(406)			7,593			
5000150	CHAMBERSBURG	PA		04/29/2021		73,387		(37)			(37)			343			
5000151	OKLAHOMA CITY	OK		04/29/2021		152,763		(56)			(56)			1,517			
5000152	SAND SPRINGS	OK		04/29/2021		137,650		(40)			(40)			976			
5000154	VILONIA	AR		04/29/2021		78,792		(34)			(34)			519			

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
5000155	PANAMA CITY	FL		04/29/2021		122,303		(52)			(52)			807			
5000158	LORANGER	LA		04/29/2021		205,283		(47)			(47)			1,588			
5000159	LEBANON	MO		04/29/2021		80,541		(46)			(46)			442			
5000160	MARBURY	AL		04/29/2021		61,654		(34)			(34)			577			
5000161	WALKER	LA		04/29/2021		85,476		(40)			(40)			503			
5000162	NORTHPORT	AL		04/29/2021		157,943		(63)			(63)			641			
5000163	JACKSON	GA		04/29/2021		73,179		(29)			(29)			445			
5000164	OXFORD	MS		04/29/2021		164,460		(67)			(67)			996			
5000165	TUCSON	AZ		04/29/2021		82,775		(79)			(79)			1,342			
5000166	OCALA	FL		04/29/2021		106,516		(32)			(32)			442			
5000167	TONEY	AL		04/29/2021		61,050		(47)			(47)			567			
5000168	POLK CITY	FL		04/29/2021		63,405		(63)			(63)			478			
5000169	LEXINGTON	OK		04/29/2021		82,429		(53)			(53)			749			
5000170	REFORM	AL		04/29/2021		57,273		(32)			(32)			534			
5000171	BASTROP	TX		04/29/2021		37,378		(32)			(32)			607			
5000173	KELLYVILLE	OK		04/29/2021		12,929		(28)			(28)			749			
5000175	SAFETY HARBOR	FL		04/29/2021		60,516		(96)			(96)			1,609			
5000176	REDFIELD	AR		04/29/2021		105,368		(53)			(53)			854			
5000177	QUEENSBURY	NY		04/29/2021		25,185		(45)			(45)			527			
5000180	MAUD	TX		04/29/2021		50,407		(28)			(28)			470			
5000182	HAMBURG	PA		04/29/2021		90,661		(60)			(60)			1,000			
5000183	EARP	CA		04/29/2021		225,931		(144)			(144)			2,042			
5000184	KISSIMMEE	FL		04/29/2021		43,392		(67)			(67)			995			
5000185	SOUDERTON	PA		04/29/2021		91,662		(59)			(59)			832			
5000186	SPOKANE VALLEY	WA		04/29/2021		71,882		(62)			(62)			395			
5000187	SALADO	TX		04/29/2021		151,507		(72)			(72)			1,640			
5000188	ZEELAND	MI		04/29/2021		31,085		(175)			(175)			1,061			
5000189	NEW BRAUNFELS	TX		04/29/2021		38,459		(41)			(41)			576			
5000190	COOKVILLE	TX		04/29/2021		94,780		(82)			(82)			782			
5000192	SAN DIMAS	CA		04/29/2021		142,985		(57)			(57)			859			
5000193	BONITA SPRINGS	FL		04/29/2021		28,054		(36)			(36)			399			
5000194	UPLAND	CA		04/29/2021		71,625		(61)			(61)			577			
5000196	FAIRVIEW	OR		04/29/2021		91,983		(76)			(76)			873			
5000197	CLACKAMAS	OR		04/29/2021		25,391		(25)			(25)			405			
5000198	GUATAY	CA		04/29/2021		130,281		(149)			(149)			1,038			
5000199	WOOD VILLAGE	OR		04/29/2021		76,325		(65)			(65)			852			
5000200	STROUDSBURG	PA		04/29/2021		30,914		(37)			(37)			453			
5000201	HARWOOD	TX		04/29/2021		96,588		(59)			(59)			502			
5000202	PACHECO	CA		04/29/2021		137,960		(89)			(89)			1,247			
5000203	FALLING WATERS	WV		04/29/2021		38,132		(30)			(30)			324			
5000204	SACRAMENTO	CA		04/29/2021		96,473		(89)			(89)			1,002			
5000206	BELMONT	MI		04/29/2021		50,018		(45)			(45)			486			
5000208	EL MIRAGE	AZ		04/29/2021		41,818		(29)			(29)			366			
5000210	ROSAMOND	CA		04/29/2021		54,984		(48)			(48)			606			
5000212	CLACKAMAS	OR		04/29/2021		107,231		(92)			(92)			518			
5000213	CLEARLAKE OAKS	CA		04/29/2021		79,179		(85)			(85)			888			
5000215	DALY CITY	CA		04/29/2021		279,991		(221)			(221)			2,376			
5000217	SUNNYVALE	CA		04/29/2021		163,270		(129)			(129)			1,387			
5000220	GREEN COVE SPRINGS	FL		05/27/2021		126,491		(33)			(33)			847			
5000221	CLAREMORE	OK		05/27/2021		146,813		(28)			(28)			878			
5000222	BRONSON	FL		05/27/2021		132,091		(53)			(53)			794			

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
5000223	RIESEL	TX		05/27/2021		143,449		(87)			(87)			726			
5000225	OREGON	MO		05/27/2021		146,795		(48)			(48)			705			
5000227	HEMPHILL	TX		05/27/2021		97,881		(30)			(30)			1,004			
5000228	TEMPERANCE	MI		05/27/2021		35,035		(63)			(63)			2,448			
5000230	MIDDLEBURG	FL		05/27/2021		143,703		(89)			(89)			743			
5000232	JACKSON	MO		05/27/2021		30,389		(40)			(40)			429			
5000235	CLIFTON PARK	NY		05/27/2021		84,115		(92)			(92)			582			
5000236	SOUTHINGTON	CT		05/27/2021		41,142		(43)			(43)			297			
5000237	GARDINER	NY		05/27/2021		39,661		(41)			(41)			286			
5000239	MESA	AZ		05/27/2021		20,076		(28)			(28)			301			
5000242	SAN JOSE	CA		05/27/2021		220,913		(158)			(158)			1,931			
5000243	PITKIN	LA		05/27/2021		53,496		(39)			(39)			463			
5000244	BOWLING GREEN	OH		05/27/2021		43,927		(48)			(48)			314			
5000245	HAZLET	NJ		05/27/2021		70,213		(77)			(77)			487			
5000246	CHINO HILLS	CA		05/27/2021		75,560		(77)			(77)			1,021			
5000248	GRAHAM	WA		05/27/2021		87,771		(94)			(94)			1,209			
5000249	DEBARY	FL		05/27/2021		45,040		(44)			(44)			341			
5000250	CHEEKTOWAGA	NY		05/27/2021		41,099		(33)			(33)			588			
5000251	LIVERPOOL	NY		05/27/2021		24,218		(26)			(26)			165			
5000252	SUNNYVALE	CA		05/27/2021		183,560		(138)			(138)			1,680			
5000254	MESA	AZ		05/27/2021		93,227		(47)			(47)			518			
5000255	SANTA ROSA	CA		05/27/2021		156,472		(105)			(105)			702			
5000257	VICTORIA	TX		05/27/2021		45,882		(46)			(46)			341			
5000258	LORIS	SC		05/27/2021		112,700		(37)			(37)			544			
5000259	BELL	FL		06/17/2021		17,213		(146)			(146)			1,785			
5000261	GEORGETOWN	TN		06/17/2021		237,605		(131)			(131)			2,904			
5000262	TEMPE	AZ		06/17/2021		100,330		(105)			(105)			815			
5000264	HOWE	TX		06/17/2021		74,386		(47)			(47)			383			
5000265	YULEE	FL		06/17/2021		139,390		(86)			(86)			737			
5000266	LUBBOCK	TX		06/17/2021		192,445		(65)			(65)			1,070			
5000267	TUCSON	AZ		06/17/2021		95,684		(42)			(42)			661			
5000268	CENTRAL	IN		06/17/2021		158,330		(69)			(69)			1,077			
5000269	DUETTE	FL		06/17/2021		109,702		(36)			(36)			524			
5000270	RIVERSIDE	CA		06/17/2021		73,304		(59)			(59)			627			
5000271	TALLASSEE	AL		06/17/2021		143,489		(47)			(47)			663			
5000272	KEITHVILLE	LA		06/17/2021		116,578		(51)			(51)			774			
5000273	LIVE OAK	FL		06/17/2021		92,934		(43)			(43)			536			
5000274	PORTLAND	OR		06/17/2021		84,872		(49)			(49)			569			
5000275	OGDEN	AR		06/17/2021		38,923		(32)			(32)			608			
5000276	ARCHER	FL		06/17/2021		101,223		(47)			(47)			594			
5000277	YAKIMA	WA		06/17/2021		65,259		(72)			(72)			502			
5000278	SAN LUIS OBISPO	CA		06/17/2021		142,271		(150)			(150)			1,259			
5000279	DALY CITY	CA		06/17/2021		333,508		(151)			(151)			1,921			
5000281	BLAINE	MN		06/17/2021		35,304		(59)			(59)			821			
5000283	MORGAN HILL	CA		06/17/2021		171,222		(91)			(91)			1,087			
5000284	LENOX	MI		06/17/2021		64,954		(51)			(51)			547			
5000285	SACRAMENTO	CA		06/17/2021		74,193		(48)			(48)			475			
5000287	VAIL	AZ		06/17/2021		155,317		(48)			(48)			690			
5000288	ORMOND BEACH	FL		07/15/2021		121,467		(42)			(42)			739			
5000289	DEFUNIAK SPRINGS	FL		07/15/2021		108,112		(43)			(43)			654			
5000290	EDDYVILLE	IA		07/15/2021		165,042		(70)			(70)			1,071			

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
5000291	HOT SPRINGS	AR		07/15/2021		91,931		(42)			(42)			683			
5000293	LAKESIDE	AZ		07/15/2021		93,340		(54)			(54)			907			
5000294	JENSEN BEACH	FL		07/15/2021		81,943		(31)			(31)			830			
5000295	ARCHER	FL		07/15/2021		130,437		(105)			(105)			1,242			
5000296	SEWICKLEY	PA		07/15/2021		65,310		(53)			(53)			564			
5000297	PARKER DAM	CA		07/15/2021		136,190		(136)			(136)			678			
5000298	SANTA ROSA	CA		07/15/2021		105,374		(53)			(53)			582			
5000299	EL CAJON	CA		07/15/2021		126,631		(75)			(75)			722			
5000300	BOYNE CITY	MI		07/15/2021		36,266		(48)			(48)			317			
5000301	BELMONT	MI		07/15/2021		11,969		(20)			(20)			341			
5000302	BUENA VISTA	CO		07/15/2021		66,453		(48)			(48)			576			
5000304	CLEARLAKE OAKS	CA		07/15/2021		56,584		(32)			(32)			308			
5000306	EAST LIVERPOOL	OH		07/15/2021		45,971		(34)			(34)			654			
5000307	GEORGETOWN	FL		07/15/2021		294,524		(92)			(92)			1,308			
5000308	ACKWORTH	IA		08/26/2021		182,593		(81)			(81)			1,622			
5000309	RAYMOND	MS		08/26/2021		151,975		(69)			(69)			1,076			
5000310	ODESSA	TX		08/26/2021		165,654		(78)			(78)			985			
5000311	SEGUIN	TX		08/26/2021		212,584		(86)			(86)			1,312			
5000314	LAKE CHARLES	LA		08/26/2021		113,703		(34)			(34)			466			
5000315	GRAND RAPIDS	MI		08/26/2021		2,902		(27)			(27)			1,287			
5000316	CHESTERFIELD	MI		08/26/2021		116,227		(46)			(46)			680			
5000317	TYLER	TX		08/26/2021		92,836		(20)			(20)			581			
5000318	CITRUS HEIGHTS	CA		08/26/2021		77,953		(68)			(68)			875			
5000319	ERNUL	NC		08/26/2021		56,749		(40)			(40)			483			
5000320	PERRY	FL		08/26/2021		88,505		(83)			(83)			3,761			
5000322	AMORY	MS		08/26/2021		49,032		(31)			(31)			717			
5000323	OXNARD	CA		08/26/2021		98,525		(66)			(66)			643			
5000324	LAKE SUZY	FL		08/26/2021		142,699		(64)			(64)			806			
5000325	LEESVILLE	LA		08/26/2021		46,170		(27)			(27)			456			
5000326	ROGERS	AR		08/26/2021		24,517		(22)			(22)			362			
5000329	EDMOND	OK		08/26/2021		89,432		(36)			(36)			545			
5000333	ANKENY	IA		08/26/2021		60,196		(48)			(48)			498			
5000336	GREENWOOD	IN		08/26/2021		28,353		(43)			(43)			368			
5000338	CORDOVA	AL		08/26/2021		111,061		(67)			(67)			561			
5000342	ROSEBURG	OR		08/26/2021		67,353								227			
5000343	DAVIE	FL		08/26/2021		58,768		(32)			(32)			530			
5000344	LAKE TAPPS	WA		08/26/2021		77,795		(56)			(56)			663			
5000345	ENNIS	TX		08/26/2021		53,061		(49)			(49)			1,361			
5000346	NORTH HIGHLANDS	CA		08/26/2021		70,461		(41)			(41)			389			
5000347	TROUTDALE	OR		08/26/2021		112,967		(87)			(87)			938			
5000351	LANCASTER	CA		08/26/2021		91,211		(41)			(41)			515			
5000352	CLACKAMAS	OR		08/26/2021		77,996		(49)			(49)			683			
5000353	OXNARD	CA		08/26/2021		274,471		(140)			(140)			1,513			
5000355	ALBUQUERQUE	NM		08/26/2021		69,929		(62)			(62)			825			
5000356	AMARILLO	TX		08/26/2021		141,560		(42)			(42)			573			
5000357	HANCOCK	NY		09/24/2021		130,155		(72)			(72)			223			
5000359	CAMERON	NC		09/24/2021		129,546		(52)			(52)			504			
5000360	VILLE PLATTE	LA		09/24/2021		102,621		(47)			(47)			600			
5000361	UMATILLA	OR		09/24/2021		203,680		(131)			(131)			2,414			
5000362	MIDDLEBURG	FL		09/24/2021		199,351		(72)			(72)			1,291			
5000363	TUCUMCARI	NM		09/24/2021		144,685		(63)			(63)			1,108			

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
5000364	MONROE	LA		09/24/2021		61,787		(34)			(34)			579			
5000366	PRATTVILLE	AL		09/24/2021		94,603		(82)			(82)			801			
5000367	QUAKERTOWN	PA		09/24/2021		100,398		(56)			(56)			526			
5000369	LOGANSPORT	LA		09/24/2021		34,933		(45)			(45)			969			
5000370	ORLANDO	FL		09/24/2021		49,495		(42)			(42)			398			
5000371	HANCEVILLE	AL		09/24/2021		196,642		(129)			(129)			1,053			
5000372	SYLMAR	CA		09/24/2021		178,944		(91)			(91)			980			
5000373	MULBERRY	AR		09/24/2021		104,752		(47)			(47)			969			
5000374	WINNSBORO	TX		09/24/2021		119,337		(47)			(47)			699			
5000375	DAVIE	FL		09/24/2021		56,732		(76)			(76)			816			
5000376	NORWALK	CA		09/24/2021		73,024		(37)			(37)			264			
5000377	ORLANDO	FL		09/24/2021		62,453		(53)			(53)			496			
5000378	STUART	FL		09/24/2021		59,615		(64)			(64)			438			
5000379	VERNON	CT		09/24/2021		52,879		(50)			(50)			803			
5000380	APOPKA	FL		09/24/2021		18,712								127			
5000381	ROSEVILLE	CA		09/24/2021		83,079		(42)			(42)			452			
5000382	ST STEPHENS	AL		09/24/2021		23,301		(40)			(40)			482			
5000383	HARTLAND	MI		09/24/2021		44,658		(37)			(37)			348			
5000385	SIKESTON	MO		09/24/2021		157,776		(95)			(95)			797			
5000386	HAYWARD	CA		09/24/2021		310,024		(170)			(170)			1,614			
5000387	SUNNYVALE	CA		09/24/2021		230,250		(147)			(147)			1,087			
5000388	CORONA	CA		09/24/2021		132,512		(98)			(98)			533			
5000389	LANCASTER	CA		09/24/2021		116,475		(69)			(69)			807			
5000390	OCALA	FL		09/24/2021		19,588		(28)			(28)			167			
5000391	SAN JOSE	CA		09/24/2021		145,029		(68)			(68)			1,427			
5000394	WARREN	OH		09/24/2021		14,914		(25)			(25)			538			
5000395	CORVALLIS	OR		09/24/2021		35,326		(35)			(35)			542			
5000396	FORT COLLINS	CO		09/24/2021		64,231		(41)			(41)			566			
5000397	AIKEN	SC		09/24/2021		144,129		(48)			(48)			689			
5000399	UMATILLA	FL		09/24/2021		176,879		(58)			(58)			1,071			
5000401	JACKSONVILLE	AR		09/24/2021		165,050		(54)			(54)			776			
5000402	HARRAH	OK		09/24/2021		108,105		(43)			(43)			911			
5000403	SHADY POINT	OK		10/22/2021		139,225		(66)			(66)			1,723			
5000404	ABILENE	TX		10/22/2021		97,727		(29)			(29)			391			
5000405	GLEN ROSE	TX		10/22/2021		94,539		(41)			(41)			1,143			
5000406	BOYNTON BEACH	FL		10/22/2021		127,980		(109)			(109)			1,013			
5000407	GOLETA	CA		10/22/2021		56,097		(98)			(98)			2,064			
5000408	MOSES LAKE	WA		10/22/2021		77,683		(83)			(83)			640			
5000409	HOMER	LA		10/22/2021		124,419		(48)			(48)			719			
5000410	BIG SANDY	TX		10/22/2021		78,688		(68)			(68)			624			
5000411	HAYWARD	CA		10/22/2021		214,150		(119)			(119)			1,114			
5000412	BLOOMINGBURG	NY		10/22/2021		17,254		(25)			(25)			348			
5000413	HARTLAND	MI		10/22/2021		120,998		(66)			(66)			630			
5000414	JACKSON	MO		10/22/2021		109,293		(60)			(60)			565			
5000415	SUNNYVALE	CA		10/22/2021		147,453		(58)			(58)			857			
5000416	WASHINGTON	MI		10/22/2021		45,667		(48)			(48)			645			
5000417	SEGUIN	TX		10/22/2021		191,291		(78)			(78)			1,148			
5000418	HARRISBURG	PA		10/22/2021		15,207		(71)			(71)			1,143			
5000420	LAKE CITY	FL		10/22/2021		91,061		(59)			(59)			517			
5000421	FOX	AR		10/22/2021		119,437		(50)			(50)			906			
5000422	CLAYTON	CA		10/22/2021		216,748		(124)			(124)			1,170			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5000423	AUMSVILLE	OR		10/22/2021		62,745		(49)			(49)			511			
5000424	HOPKINS	MI		10/22/2021		47,348		(58)			(58)			1,010			
5000426	LAKESIDE	CA		10/22/2021		171,672		(94)			(94)			295			
5000429	TRENTON	FL		10/22/2021		209,406		(66)			(66)			971			
5000430	PEARSALL	TX		10/22/2021		189,144		(62)			(62)			900			
5000431	TUCSON	AZ		11/19/2021		233,328		(95)			(95)			2,319			
5000432	OCALA	FL		11/19/2021		98,511		(50)			(50)			739			
5000433	LOUISA	KY		11/19/2021		79,570		(57)			(57)			657			
5000434	MARSHALL	TX		11/19/2021		80,681		(37)			(37)			596			
5000436	CUSHING	TX		11/19/2021		96,177		(80)			(80)			731			
5000438	MELBOURNE	FL		11/19/2021		59,957		(38)			(38)			520			
5000439	SPRING VALLEY	CA		11/19/2021		121,179		(67)			(67)			626			
5000440	PINELLAS PARK	FL		11/19/2021		17,348		(175)			(175)			2,695			
5000442	RIVERVIEW	FL		11/19/2021		60,214		(62)			(62)			412			
5000443	FLAT ROCK	MI		11/19/2021		21,222		(33)			(33)			428			
5000444	HOPKINS	MI		11/19/2021		52,804		(48)			(48)			749			
5000445	MAYS LANDING	NJ		11/19/2021		99,842		(96)			(96)			1,017			
5000446	SARASOTA	FL		11/19/2021		101,782		(103)			(103)			894			
5000447	ZEPHYRHILLS	FL		11/19/2021		40,718		(48)			(48)			574			
5000448	MARION	OH		11/19/2021		116,555		(42)			(42)			898			
5000449	TRENTON	FL		11/19/2021		100,257		(32)			(32)			451			
5000450	LA PUENTE	CA		11/19/2021		251,040		(84)			(84)			1,327			
5000451	MINERAL WELLS	TX		12/16/2021		81,004		(61)			(61)						
5000452	PERRYVILLE	MD		12/16/2021		157,754		(99)			(99)			726			
5000453	GOLDEN	CO		12/16/2021		41,092		(83)			(83)			772			
5000454	WALLED LAKE	MI		12/16/2021		10,267								459			
5000455	SURPRISE	AZ		12/16/2021		47,589		(43)			(43)			351			
5000456	CITRUS HEIGHTS	CA		12/16/2021		140,086		(77)			(77)			721			
5000457	BRIGHTON	MI		12/16/2021		27,188		(52)			(52)			584			
5000458	FAYETTEVILLE	GA		12/16/2021		26,179		(51)			(51)			492			
5000459	NEWARK VALLEY	NY		12/16/2021		60,611		(72)			(72)			2,108			
5000460	ASHLEY	OH		12/16/2021		93,582		(30)			(30)			436			
5000461	JACKSONVILLE	FL		12/16/2021		186,994		(61)			(61)			1,074			
5000462	LOWER LAKE	CA		01/25/2022		221,155		(75)			(75)			1,080			
5000463	SANFORD	NC		01/25/2022		281,758		(94)			(94)			1,894			
5000464	LORENA	TX		01/25/2022		156,973		(64)			(64)			955			
5000465	DELANO	TN		01/25/2022		82,311		(58)			(58)			677			
5000466	MUNFORD	AL		01/25/2022		73,286		(43)			(43)			786			
5000467	NEW RINGGOLD	PA		01/25/2022		31,404		(27)			(27)			243			
5000469	OVERTON	TX		01/25/2022		91,521		(38)			(38)			571			
5000470	SAN JOSE	CA		01/25/2022		255,452		(170)			(170)			1,560			
5000471	FORESTHILL	CA		01/25/2022		70,413		(45)			(45)			321			
5000472	TALENT	OR		01/25/2022		72,786		(43)			(43)			360			
5000473	EL MIRAGE	AZ		01/25/2022		43,674		(33)			(33)			345			
5000474	HUDSONVILLE	MI		01/25/2022		45,989		(47)			(47)			635			
5000475	VALRICO	FL		01/25/2022		62,448		(44)			(44)			512			
5000477	DONALD	OR		01/25/2022		105,097		(90)			(90)			812			
5000478	MYRTLE BEACH	SC		01/25/2022		44,884		(58)			(58)			589			
5000479	STUART	FL		01/25/2022		68,338		(56)			(56)			868			
5000480	CORNELIUS	OR		01/25/2022		138,525		(82)			(82)			680			
5000481	SILVER CITY	NM		01/25/2022		82,788		(39)			(39)			570			

STATEMENT AS OF MARCH 31, 2025 OF THE DELAWARE 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
5000482	HEREFORD	PA		01/25/2022		72,783		(71)			(71)			503			
5000483	DEL VALLE	TX		01/25/2022		117,499		(80)			(80)			509			
5000485	DAVIE	FL		01/25/2022		104,803		(87)			(87)			785			
5000487	MELROSE	FL		01/25/2022		212,016		(101)			(101)			1,428			
5000488	NORWOOD	NC		01/25/2022		193,802		(59)			(59)			949			
5000489	QUITMAN	TX		01/25/2022		114,119		(38)			(38)			358			
5000490	FLORENCE	OR		01/25/2022		182,656		(57)			(57)			1,000			
5000491	SPARTA	MO		01/25/2022		126,059		(55)			(55)			884			
5000493	ROXBORO	NC		02/18/2022		98,380		(82)			(82)			730			
5000494	DIANA	TX		02/18/2022		105,571		(64)			(64)			518			
5000495	JESSUP	MD		02/18/2022		78,607		(75)			(75)			541			
5000496	FORT DEPOSIT	AL		02/18/2022		60,334		(52)			(52)			763			
5000497	PIEDMONT	AL		02/18/2022		42,873		(42)			(42)			305			
5000498	POTTSTOWN	PA		02/18/2022		26,315		(26)			(26)			426			
5000500	CONWAY	SC		02/18/2022		89,778		(152)			(152)			1,806			
5000502	MONTICELLO	AR		02/18/2022		140,714		(85)			(85)			681			
5000503	COATESVILLE	PA		02/18/2022		26,390		(24)			(24)			370			
5000504	ROCKY POINT	NC		02/18/2022		98,794		(31)			(31)			424			
5000505	RUSKIN	FL		02/18/2022		194,804		(129)			(129)			6,644			
5000506	POINT	TX		02/18/2022		185,686		(61)			(61)			1,065			
5000507	LAKELAND	FL		02/18/2022		194,268		(66)			(66)			933			
5000508	CHIEFLAND	FL		02/18/2022		87,173		(33)			(33)			722			
5000509	COCHRANTON	PA		02/18/2022		154,861		(45)			(45)			601			
5000510	CLAREMORE	OK		04/13/2022		146,442		(108)			(108)			717			
5000511	MONETTA	SC		04/13/2022		55,662		(48)			(48)			781			
5000513	COLUMBUS	MS		04/13/2022		81,320		(47)			(47)			1,724			
5000514	HAMMOND	NY		04/13/2022		126,342		(83)			(83)			356			
5000516	SACRAMENTO	CA		04/13/2022		107,385		(67)			(67)			483			
5000517	DEL VALLE	TX		04/13/2022		87,141		(59)			(59)			385			
5000518	TUCSON	AZ		04/13/2022		102,151		(99)			(99)			713			
5000519	MACUNGIE	PA		04/13/2022		30,275		(19)			(19)			255			
5000520	BENSALEM	PA		04/13/2022		80,626		(67)			(67)			613			
5000521	DOVER	AR		04/13/2022		182,950		(63)			(63)			1,570			
5000522	PETALUMA	CA		04/13/2022		99,333		(69)			(69)			402			
5000523	OCEAN BREEZE	FL		04/13/2022		156,675		(149)			(149)			2,223			
5000524	GRASS VALLEY	CA		04/13/2022		44,679		(31)			(31)			181			
5000525	NOVI	MI		04/13/2022		40,562		(38)			(38)			281			
5000526	DADE CITY	FL		04/13/2022		75,398		(115)			(115)			1,281			
5000527	TAMPA	FL		04/13/2022		76,760		(59)			(59)			596			
5000530	BARNARD	MO		04/13/2022		144,127		(48)			(48)			690			
5000531	CAMPTONVILLE	CA		04/13/2022		262,539		(157)			(157)			6,488			
5000532	OXFORD	AL		05/27/2022		84,344		104			104			631			
5000533	BUTLER	PA		05/27/2022		37,834		82			82			564			
5000534	BISMARCK	AR		05/27/2022		275,108		254			254			1,749			
5000535	FREEPORT	FL		05/27/2022		75,316		113			113			755			
5000536	HIGBEE	MO		05/27/2022		28,108		59			59			402			
5000537	LLANO	TX		05/27/2022		74,446		99			99			587			
5000538	WILLIS	TX		05/27/2022		92,307		79			79			406			
5000539	DOWNSVILLE	LA		05/27/2022		77,207		81			81			311			
5000540	MANSFIELD	LA		05/27/2022		66,671		107			107			702			
5000541	EL DORADO	AR		05/27/2022		160,268		142			142			822			

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
5000542	PACOLET	SC		05/27/2022		156,074		1,014			1,014			1,222			
5000543	HOLLY LAKE RANCH	TX		05/27/2022		41,955		88			88			328			
5000544	BLUE CREEK	OH		05/27/2022		16,509		22			22			136			
5000545	NEW BLOOMFIELD	PA		05/27/2022		72,978		92			92			534			
5000547	WILLIS	MI		05/27/2022		48,961		69			69			421			
5000548	PALM BEACH GARDENS	FL		05/27/2022		47,698		59			59			222			
5000549	SAN JOSE	CA		05/27/2022		135,106		144			144			841			
5000551	ENUMCLAW	WA		05/27/2022		140,050		117			117			611			
5000553	ANAHEIM	CA		05/27/2022		88,529		74			74			386			
5000554	CHESHIRE	OR		05/27/2022		112,326		98			98			819			
5000555	QUITMAN	TX		05/27/2022		61,628		61			61			340			
5000556	LEVELLAND	TX		05/27/2022		57,931		78			78			441			
5000557	EULESS	TX		05/27/2022		164,680		139			139			720			
5000558	HUDSON	FL		05/27/2022		20,430		42			42			277			
5000560	LEESBURG	FL		05/27/2022		54,277		69			69			396			
5000562	JOHNSTON	SC		05/27/2022		89,925		60			60			484			
5000563	HIGHLAND	NC		05/27/2022		229,964		202			202			1,166			
5000564	PALATKA	FL		05/27/2022		117,844		102			102			588			
5000565	HARLETON	TX		05/27/2022		135,079		108			108			586			
5000566	QUINLAN	TX		05/27/2022		214,652		188			188			1,092			
5000567	KARNACK	TX		05/27/2022		112,598		98			98			570			
5000568	HASTINGS	FL		05/27/2022		233,848		206			206			1,277			
5000569	MELBOURNE	AR		05/27/2022		66,349		61			61			885			
5000572	PORUM	OK		05/27/2022		85,552		188			188			1,327			
5000573	CUSTER	WA		05/27/2022		357,835		286			286			1,578			
5000574	Staten Island	NY		06/09/2022		964,724		347			347			4,631			
5000575	Portland	OR		06/09/2022		398,073		125			125			1,553			
5000576	Mililani	HI		06/09/2022		1,251,978		430			430			5,622			
5000577	Staten Island	NY		06/09/2022		1,392,445		473			473			6,228			
5000578	Brooklyn	NY		06/09/2022		1,393,625		487			487			6,428			
5000579	Nashville	TN		06/09/2022		243,549		20			20			52			
5000581	Mililani	HI		06/09/2022		400,965		158			158			4,925			
5000583	Francis	UT		06/09/2022		436,075		154			154			2,041			
5000585	HASTINGS ON HUDSON	NY		06/09/2022		450,721		158			158			2,077			
5000587	Township Of Washington	NJ		06/09/2022		470,368		137			137			1,831			
5000588	Oceanside	NY		06/09/2022		821,781		290			290			3,821			
5000590	Washington	UT		06/09/2022		769,441		254			254			3,134			
5000591	Port Richey	FL		06/09/2022		92,766		33			33			445			
5000592	Morristown	AZ		06/09/2022		222,979		79			79			1,751			
5000593	La Crescenta	CA		06/09/2022		1,035,539		337			337			4,278			
5000594	Washington	UT		06/09/2022		639,701		185			185			1,450			
5000595	Sonora	CA		06/09/2022		117,268		36			36			436			
5000597	Hicksville	NY		06/09/2022		710,368		266			266			3,623			
5000598	San Diego	CA		06/09/2022		702,085		248			248			3,285			
5000599	Pembroke Pines	FL		06/09/2022		177,549		54			54			643			
5000602	Aventura	FL		06/09/2022		743,897		263			263			3,481			
5000603	Atlanta	GA		06/09/2022		479,407		171			171			2,289			
5000604	Burnsville	NC		06/09/2022		469,589		137			137			1,636			
5000605	Brigantine	NJ		06/09/2022		345,727		125			125			2,669			
5000607	Gainesville	FL		06/09/2022		148,946		47			47			578			
5000608	Stockton	CA		06/09/2022		308,322		89			89			1,074			

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
5000609	New York	NY		06/09/2022		2,186,293		825			825			19,211			
5000610	GOSHEN	NY		06/09/2022		584,404		185			185			2,315			
5000613	Princeton	NJ		06/09/2022		817,951		321			321			4,754			
5000615	Irvine	CA		06/09/2022		1,602,875		512			512			4,339			
5000618	Brooklyn	NY		06/09/2022		1,304,186		496			496			6,820			
5000620	Montague	NJ		06/09/2022		347,810		95			95			1,110			
5000621	Cotton Wood Heights	UT		06/09/2022		1,302,214		469			469			6,304			
5000622	Bakersfield	CA		06/09/2022		351,065		163			163			2,063			
5000624	Nottingham	MD		06/09/2022		180,285		62			62			810			
5000625	Jamaica	NY		06/09/2022		972,276		374			374			5,186			
5000626	Point Pleasant Beach	NJ		06/09/2022		462,189		129			129			2,901			
5000627	Flemington	NJ		06/09/2022		547,667		197			197			2,629			
5000628	Haddonfield	NJ		06/09/2022		566,385		186			186			2,104			
5000631	Long Beach	NY		06/09/2022		434,161		158			158			2,097			
5000632	Norwood	NJ		06/09/2022		588,771		194			194			2,484			
5000635	Meridian	ID		06/09/2022		232,680		81			81			1,067			
5000636	Brooklyn	NY		06/09/2022		687,639		274			274			7,179			
5000637	Hewlett Harbor	NY		06/09/2022		1,152,404		399			399			5,146			
5000639	Fresh Meadows	NY		06/09/2022		1,041,593		385			385			5,207			
5000640	Ossining	NY		06/09/2022		426,877		170			170			4,093			
5000641	Manteca	CA		06/09/2022		581,098		146			146			1,829			
5000642	HOWELL TOWNSHIP	NJ		06/09/2022		203,154		70			70			917			
5000643	Rio Rancho	NM		06/09/2022		199,170		58			58			730			
5000645	San Carlos	CA		06/09/2022		2,523,425		821			821			10,425			
5000647	Montauk	NY		06/09/2022		913,669		300			300			3,814			
5000648	Corona	CA		06/09/2022		371,873		626			626			8,223			
5000649	Brooklyn	NY		06/09/2022		1,367,285		534			534			9,513			
5000652	Temecula	CA		06/09/2022		897,100		272			272			3,333			
5000653	Northport	NY		06/09/2022		580,492		223			223			3,098			
5000654	Broken Arrow	OK		06/09/2022		390,155		147			147			1,779			
5000655	Ontario	CA		06/09/2022		454,544		156			156			2,042			
5000656	Great Neck	NY		06/09/2022		1,313,874		421			421			3,420			
5000657	Ridgewood	NY		06/09/2022		779,700		247			247			3,088			
5000658	Spring Valley	NY		06/09/2022		672,094		224			224			2,868			
5000659	Brooklyn	NY		06/09/2022		2,096,769		663			663			8,305			
5000662	Holtsville	NY		06/09/2022		529,324		179			179			2,328			
5000663	Eagle Mountain	UT		06/09/2022		484,193		180			180			2,715			
5000664	Ozone Park	NY		06/09/2022		647,275		227			227			2,999			
5000666	Albuquerque	NM		06/09/2022		116,597		38			38			309			
5000668	Huntington Beach	CA		06/09/2022		1,007,114		297			297			3,585			
5000669	Port Saint Lucie	FL		06/09/2022		209,142		65			65			796			
5000671	Bakersfield	CA		06/09/2022		397,019		129			129			1,640			
5000672	Holtsville	NY		06/09/2022		276,509		94			94			1,223			
5000675	NEWPORT COAST	CA		08/18/2022		2,544,966		3,678			3,678			14,979			
5000676	Mililani	HI		08/18/2022		2,624,920		2,707			2,707			14,041			
5000677	MIAMI	FL		08/18/2022		2,095,819		1,480			1,480			7,364			
5000682	SANTA PAULA	CA		08/18/2022		1,178,935		1,803			1,803			7,131			
5000683	DESTIN	FL		08/18/2022		1,208,909		1,086			1,086			6,126			
5000684	KIRKLAND	WA		08/18/2022		1,172,082		1,327			1,327			6,636			
5000685	MOUNTAIN VIEW	CA		08/18/2022		1,148,688		1,613			1,613			7,019			
5000686	SAN DIEGO	CA		08/18/2022		1,051,660		1,473			1,473			6,424			

SCHEDULE B - PART 3

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

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	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
5000687	RANCHO MIRAGE	CA		08/18/2022		944,843		860			860			4,997			
5000688	IRVING	TX		08/18/2022		893,699		709			709			3,690			
5000689	STATEN ISLAND	NY		08/18/2022		799,332		664			664			3,590			
5000690	WILLIS	TX		08/18/2022		739,929		813			813			4,132			
5000692	PONTE VEDRA BEACH	FL		08/18/2022		692,734		1,155			1,155			4,462			
5000693	RANCHO MIRAGE	CA		08/18/2022		705,537		929			929			3,980			
5000694	RENO	NV		08/18/2022		666,995		440			440			2,147			
5000696	Washington	UT		08/18/2022		622,166		518			518			1,916			
5000697	SEATTLE	WA		08/18/2022		527,085		695			695			3,091			
5000698	SANTA MONICA	CA		08/18/2022		514,579		483			483			2,699			
5000700	ELIZABETH	NJ		08/18/2022		481,864		31			31			1,500			
5000701	SELBYVILLE	DE		08/18/2022		459,569		305			305			1,497			
5000702	PLEASANTON	CA		08/18/2022		439,279		399			399			2,261			
5000703	CONCORD	CA		08/18/2022		388,014		525			525			3,455			
5000704	FALL RIVER	MA		08/18/2022		384,648		526			526			1,779			
5000706	STATEN ISLAND	NY		08/18/2022		376,206		366			366			1,955			
5000707	CHESTERFIELD	VA		08/18/2022		385,550		363			363			2,188			
5000708	WEST ISLIP	NY		08/18/2022		343,500		544			544			1,971			
5000709	MIAMI SPRINGS	FL		08/18/2022		349,670		316			316			1,790			
5000710	FRANKLIN LAKES	NJ		08/18/2022		348,635								582			
5000711	MIAMI	FL		08/18/2022		344,225		268			268			1,413			
5000712	ORLANDO	FL		08/18/2022		302,713		199			199			965			
5000713	LAS VEGAS	NV		08/18/2022		298,504		39			39			5			
5000714	OZONE PARK	NY		08/18/2022		269,433		187			187			933			
5000716	BROOKLYN	NY		08/18/2022		224,601		161			161			816			
5000717	CARMEL	NY		08/18/2022		197,344		154			154			717			
5000718	NORTH BEACH	MD		08/18/2022		189,984		138			138			706			
5000719	LEXINGTON PARK	MD		08/18/2022		189,030		129			129			643			
5000720	HAMPTON	NH		08/18/2022		184,537		164			164			839			
5000721	CORAL GABLES	FL		08/18/2022		175,551		149			149			1,582			
5000722	DELRAY BEACH	FL		08/18/2022		176,923		159			159			594			
5000723	HAINES CITY	FL		08/18/2022		149,070		143			143			817			
5000724	BALTIMORE	MD		08/18/2022		137,980		93			93			484			
5000725	FREDERICKSBURG	VA		08/18/2022		134,980		93			93			463			
5000726	CONROE	TX		08/18/2022		113,512		76			76			373			
5000728	PHILADELPHIA	PA		08/18/2022		108,187		69			69			335			
5000729	PHILADELPHIA	PA		08/18/2022		85,565		184			184			4,153			
5000731	Westlake Village	CA		09/25/2024		473,567								8,249			
5000732	Jackson	NJ		09/25/2024		374,647								661			
5000733	Seattle	WA		09/25/2024		461,671								4,230			
5000734	Philadelphia	PA		09/25/2024		145,009								247			
5000735	Santa Barbara	CA		09/25/2024		596,068								1,378			
5000736	Hialeah	FL		09/25/2024		318,817								561			
5000737	Port Orchard	WA		09/25/2024		868,499								5,148			
5000738	Safety Harbor	FL		09/25/2024		247,638								831			
5000739	Hamilton	OH		09/25/2024		144,399								211			
5000740	Cape Coral	FL		09/25/2024		449,459								1,752			
5000741	Ormond Beach	FL		09/25/2024		549,855								1,285			
5000742	East Hampton	NY		09/25/2024		829,220								1,543			
5000743	Fort Lauderdale	FL		09/25/2024		332,067								693			
5000744	Jacksonville	FL		09/25/2024		130,326								227			

SCHEDULE B - PART 3

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

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	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
5000745	Riverside	CA		09/25/2024		555,388								1,108			
5000746	Phoenix	AZ		09/25/2024		151,777								1,378			
5000747	Brooklyn	NY		09/25/2024		412,945								154,048			
5000748	Durham	NC		10/31/2024		259,695		(47)			(47)			453			
5000749	Amelia	OH		10/31/2024		240,020		(66)			(66)			534			
5000750	Boynton Beach	FL		10/31/2024		532,000		(68)			(68)			1,425			
5000752	Hamden	CT		10/31/2024		103,443		(19)			(19)			250			
5000753	Las Vegas	NV		10/31/2024		2,064,894		(106)			(106)			3			
5000755	Meriden	CT		10/31/2024		263,441		(55)			(55)			473			
5000756	Kittery	ME		10/31/2024		406,349		(51)			(51)			871			
5000757	Pittsburgh	PA		10/31/2024		140,120		(2)			(2)			549			
5000759	Rochester	NY		10/31/2024		121,333		(8)			(8)			216			
5000760	Boca Raton	FL		10/31/2024		1,065,308		(144)			(144)			1,525			
5000761	Miami	FL		10/31/2024		388,507		(65)			(65)			963			
5000762	Yorba Linda	CA		10/31/2024		671,827		(114)			(114)			1,648			
5000763	Springfield	MA		10/31/2024		142,675		(20)			(20)			340			
5000764	PHILADELPHIA	PA		10/31/2024		370,431		(104)			(104)			839			
5000765	Las Vegas	NV		10/31/2024		139,556		(22)			(22)			338			
5000766	Delray Beach	FL		11/22/2024		462,623		(80)			(80)			851			
5000767	San Diego	CA		11/22/2024		530,353		(93)			(93)			1,491			
5000768	Norfolk	VA		11/22/2024		275,433		(35)			(35)			576			
5000769	Brooklyn	NY		11/22/2024		1,480,538		(137)			(137)			3,707			
5000770	Mechanicsburg	PA		11/22/2024		271,817		(40)			(40)			659			
5000771	Virginia Beach	VA		11/22/2024		165,920		(26)			(26)			337			
5000772	Gypsum	CO		11/22/2024		430,770		(75)			(75)			1,016			
5000773	Bellevue	WA		11/22/2024		2,682,512		(339)			(339)			6,730			
5000774	Richmond	TX		11/22/2024		256,803		(49)			(49)			536			
5000775	Jensen Beach	FL		11/22/2024		333,551		(28)			(28)			685			
5000776	Rancho Cucamonga	CA		11/22/2024		840,436		(40)			(40)			2,517			
5000777	Miami	FL		11/22/2024		428,969		(94)			(94)			979			
5000778	Pleasanton	CA		11/22/2024		2,787,042		(258)			(258)			3,130			
5000779	Corona	CA		11/22/2024		965,511		(199)			(199)			2,208			
5000781	Los Angeles	CA		11/22/2024		1,067,049		(29)			(29)			183			
5000782	Palm Beach Gardens	FL		11/22/2024		645,787		(161)			(161)			1,506			
5000783	Arleta	CA		11/22/2024		363,529		(100)			(100)			845			
5000784	La Jolla	CA		11/22/2024		571,259		(163)			(163)			1,394			
5000786	Santa Clarita	CA		11/22/2024		926,785		(71)			(71)			2,147			
5000787	Dallas	TX		11/22/2024		837,311		(193)			(193)			2,058			
5000788	Indian Wells	CA		11/22/2024		1,759,355		(437)			(437)			4,103			
5000789	Ceres	CA		11/22/2024		678,647		(75)			(75)			1,696			
5000790	Cleveland	OH		11/22/2024		209,429		(22)			(22)			486			
5000791	Bailey	CO		11/22/2024		301,499		(2)			(2)			21			
5000792	Hollywood	FL		11/22/2024		221,500		(60)			(60)			477			
5000793	Miami	FL		11/22/2024		360,339		(65)			(65)			892			
5000794	Windermere	FL		11/22/2024		319,780		(55)			(55)			12,608			
5000796	Youngsville	LA		11/22/2024		261,328		(27)			(27)			521			
5000797	Rio Rancho	NM		11/22/2024		293,313		(50)			(50)			764			
5000798	Saint Petersburg	FL		12/16/2024		261,120		(45)			(45)			631			
5000799	Cleveland	OH		12/16/2024		102,265		(2)			(2)			787			
5000801	Littleton	NH		12/16/2024		273,134		(61)			(61)			563			
5000802	Devine	TX		12/16/2024		698,119								932			

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
5000803	Balch Springs	TX		12/16/2024		348,005		(59)			(59)			67,649			
5000804	Dayton	OH		12/16/2024		166,247		(15)			(15)			226			
5000805	Myrtle Beach	SC		12/16/2024		534,953		(71)			(71)			1,143			
5000806	Waialua	HI		12/16/2024		515,408		(81)			(81)			899			
5000807	Phoenix	AZ		12/16/2024		2,488,105		(642)			(642)			3,686			
5000808	Tampa	FL		12/16/2024		406,852		(13)			(13)			357			
5000810	Dana Point	CA		12/16/2024		1,948,717		(336)			(336)			2,997			
5000811	Las Vegas	NV		12/16/2024		802,429		(105)			(105)			1,715			
5000812	Sunland	CA		12/16/2024		1,741,208		(175)			(175)			2,843			
5000813	Pittsburgh	PA		12/16/2024		107,055		6			6			74			
5000814	Newbury Park	CA		12/16/2024		2,429,625		(183)			(183)			5,056			
5000815	Miami	FL		12/16/2024		977,358		(187)			(187)			1,489			
5000816	Bentonville	AR		01/16/2025				(4)			(4)			168			
5000817	San Jose	CA		01/16/2025				(14)			(14)			641			
5000818	Jamaica	NY		01/16/2025				(84)			(84)			910			
5000819	College Station	TX		01/16/2025				(35)			(35)			266			
5000820	Lexington	KY		01/16/2025				(17)			(17)			939			
5000821	Cleveland	OH		01/16/2025				3			3			395			
5000823	Boca Raton	FL		01/16/2025				(56)			(56)			1,731			
5000824	Elgin	IL		01/16/2025				(18)			(18)			379			
5000825	Roseland	VA		01/16/2025				(63)			(63)			349			
5000826	Saint Cloud	FL		01/16/2025				(49)			(49)			266			
5000827	Kissimmee	FL		01/16/2025				(4)			(4)			165			
5000828	Livermore	CA		01/16/2025				(39)			(39)			582			
5000829	Fort Lauderdale	FL		01/16/2025				(44)			(44)			351			
5000831	Rosedale	MD		01/16/2025				(56)			(56)			286			
5000832	Davenport	FL		01/16/2025				(20)			(20)			278			
5000833	Bedford	TX		01/16/2025				(36)			(36)			173			
5000834	Covington	GA		01/16/2025				(45)			(45)			227			
5000836	Chippewa Falls	WI		01/16/2025				(11)			(11)			93			
5000837	Lighthouse Point	FL		01/16/2025				(43)			(43)			8,945			
0299999. Mortgages with partial repayments						719,925,654		(41,937)		2,774,241	2,732,304		36,000,000	43,547,074		(747,000)	(747,000)
5000802	Devine	TX		12/16/2024	03/28/2025	698,119		(102)			(102)		697,085	697,187		102	102
0399999. Mortgages disposed						698,119		(102)			(102)		697,085	697,187		102	102
0599999 - Totals						728,804,506		(42,056)		2,774,241	2,732,185		43,935,854	51,568,810		(661,119)	(661,119)

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
48253B-AA-6	KKR REIGN I LTD 5.000% 05/30/49			No Broker	2.A	12/31/2021		37,012,279	4,406,356			0.000
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1			No Broker		02/17/1999		18				0.000
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 8.550% 10			No Broker		09/14/2000		545	222			0.000
82323M-AA-7	SAIL 2018 1 CN Series 2018 1 Class B 1			No Broker		05/17/2023		2	102,256			0.000
0199999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								37,012,844	4,508,834			XXX
12524A-AT-6	CEDR TRUST SERIES 2022 SNAII CLASS HRR			No Broker	4.C FE	02/23/2022		13,348,498				0.000
BES33B-EN-0	COBBLE FUNDING LLC 1.000% 05/28/60			No Broker	2.B	12/08/2022		25,561,392				0.000
12658W-AL-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2021			No Broker	2.A FE	10/08/2021		8,906,141				0.000
30306C-AA-9	FREDDIE MAC MULTIFAMILY SERIES 2017 ML03		US	No Broker		11/01/2024		13,923,943				0.000
30317E-AN-4	FREMF MORTGAGE TRUST CLASS C 2020 K1516		US	No Broker	1.A	07/17/2020		21,325,666				0.000
30317E-AL-8	FREMF MORTGAGE TRUST CLASS X2 B 2020 K1		US	No Broker	1.A	07/17/2020		434,526				0.000
302984-AQ-2	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		US	No Broker		02/21/2020		1,126,371				0.000
30295D-AL-6	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		US	No Broker		03/24/2021		32,063,163	32,410,186			0.000
30295D-AU-6	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		US	No Broker	2.B FE	03/24/2021		154,307	112,882			0.000
30305Q-AK-7	FREMF MORTGAGE TRUST SERIES 2017 KGX1 CL		US	No Broker		03/12/2020		25,715,895				0.000
302984-AW-9	FREMF MORTGAGE TRUST SERIES 2020 K104 CL		US	No Broker		02/21/2020		71,002,709				0.000
35709E-AS-8	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		US	No Broker		07/14/2020		24,987,237	18,072,747			0.000
35709E-AQ-2	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		US	No Broker		07/14/2020		400,679	383,738			0.000
30317C-AS-7	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		US	No Broker		11/19/2020		37,640,995	18,447,604			0.000
30317C-AQ-1	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		US	No Broker		11/19/2020		530,101	469,486			0.000
BES33B-EP-5	LOCKES HOLDINGS LLC 1.000% 05/28/60			No Broker	3.A	12/08/2022		20,449,113				0.000
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1			No Broker		05/02/2023		4,847,022				0.000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								302,417,758	69,896,643			XXX
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I LP		DE	DIRECT FUNDING		08/10/2017			4,237,174			0.000
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP		DE	DIRECT FUNDING		02/14/2020			814,180			0.000
BES3NT-H6-3	OCEANSOUND PARTNERS FUND LP			DIRECT FUNDING		01/10/2024			2,185,056			0.000
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I		CA	DIRECT FUNDING		07/13/2021			18,858			0.000
BES4B3-8C-8	SR CLO V - WH FUNDING SRM CLO V - CLASS			DIRECT FUNDING		01/13/2025		2,750,000	2,750,000			0.000
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP		DE	VIEWPOINT VENTURES FUND		01/21/2022			1,972,743			0.000
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								2,750,000	11,978,011			XXX
468502-AA-7	JACKSON NATIONAL LIFE GLOBAL 8.150%		MI	DLSAGPRGXN - GPIM DLSA REG	2.A FE	01/29/2014			1,353,796			0.000
591560-AA-5	METLIFE CAPITAL TRUST IV SERIES 144A 7		NJ	DLSAGPRGXN - GPIM DLSA REG	2.B FE	10/17/2018			607,854			0.000
2799999. Surplus Notes - Unaffiliated									1,961,650			XXX
04622D-AA-9	ASSURED GUARANTY US HLDGS BASIC 7.000%		US	DLSAGPKYXN - GPIM DLSA KEYPT	2.A FE	12/13/2006		778,479	12,606,253			0.000
97263C-AA-9	WILTON RE LTD SERIES 144A HYBRID 6.000		CAN	No Broker	3.B FE	10/15/2020		6,750,000	500,000			0.000
018820-AB-6	ALLIANZ SE SERIES 144A 3.200% Perpet.		DEU	No Broker	1.G FE	09/01/2021		2,800,308	372,172			0.000
018820-AA-8	ALLIANZ SE SERIES 144A HYB 3.500% Perp		DEU	No Broker	1.G FE	11/10/2020		1,500,225	500,075			0.000
74728G-AE-0	QBE INSURANCE GROUP LTD SERIES 144A HYB		AUS	No Broker	2.C FE	05/05/2020		884,138	3,155,819			0.000
2999999. Capital Notes - Unaffiliated								12,713,150	17,134,319			XXX
BES45Y-Y3-8	CARLYLE CREDIT OPP FUND III A RES 0.00			DIRECT FUNDING		12/23/2024		288,760	974,424			0.000
BES3JS-QT-0	CV HCS RATED FEEDER LP 0.000% 12/29/			DIRECT FUNDING		11/06/2023			1,496,252			0.000
BES4D6-7Q-9	MAPLE BORROWER LLC HOMETAP FORWARD FLOW			DIRECT FUNDING		02/10/2025		21,471	197,977			0.000
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE 0.000			DIRECT FUNDING		11/27/2018			32,508			0.000
BES4A7-TC-7	RADIANCE BORROWER LLC CLASS SUB 0.000%			DIRECT FUNDING		12/19/2024			665,466			0.000
82812M-AC-1	SILVER ROCK CLO LTD SERIES 2021-2A CLASS		CYM	Tax Free Exchange		11/23/2021						0.000
BGH5G3-KQ-2	SVOF MM LLC SER I 0.000% 02/28/30			No Broker		12/17/2019		1,616,384				0.000
BGH9JH-BR-8	OP-IG FD ALT INVESTMENT CO LLC RESIDUAL			Tax Free Exchange		12/31/2024			6,500,587			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
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								1,926,615	9,867,214			XXX
6899999. Total - Unaffiliated								356,820,367	115,346,671			XXX
6999999. Total - Affiliated												XXX
7099999 - Totals								356,820,367	115,346,671			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
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1			Paydown	02/17/1999	03/01/2025	9		(9)			(9)							1
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 8.550% 10			Paydown	09/14/2000	03/25/2025	111		(111)			(111)							6
0199999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							120		(120)			(120)							7
12524A-AT-6	CEDR TRUST SERIES 2022 SNAII CLASS HRR			Paydown	02/23/2022	03/15/2025													
12658W-AL-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2021			Paydown	10/08/2021	03/01/2025													
30317E-AN-4	FREMF MORTGAGE TRUST CLASS C 2020 K1516		US	BANK OF AMERICA MERRIL LYNCH	07/17/2020	01/09/2025	21,325,666		377,895			377,895		22,142,384	26,054,061		3,911,677	3,911,677	
30317E-AL-8	FREMF MORTGAGE TRUST CLASS X2 B 2020 K1		US	BANK OF AMERICA MERRIL LYNCH	07/17/2020	01/09/2025	434,526		5,491			5,491		440,017	501,241		61,224	61,224	7,866
30317E-AL-8	FREMF MORTGAGE TRUST CLASS X2 B 2020 K1		US	Paydown	07/17/2020	01/02/2025													
302984-AQ-2	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS		US	Paydown	02/21/2020	03/01/2025													
30295D-AU-6	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA		US	Paydown	03/24/2021	03/01/2025													
303050-AK-7	FREMF MORTGAGE TRUST SERIES 2017 KGX1 CL		US	Paydown	03/12/2020	03/01/2025													
35709E-AQ-2	FREMF MORTGAGE TRUST SERIES 2020 K111 CL		US	Paydown	07/14/2020	03/01/2025													
30317C-AQ-1	FREMF MORTGAGE TRUST SERIES 2020 K120 CL		US	Paydown	11/19/2020	03/01/2025													
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1			Paydown	05/02/2023	03/01/2025	110,826		84			84		86,866	110,910		24,044	24,044	1,085
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							21,871,018		383,470			383,470		22,669,267	26,666,212		3,996,945	3,996,945	8,951
BES3PP-P7-8	BHARCAP PARTNERS II LP			DIRECT FUNDING	03/08/2024	03/06/2025	3,976,542	(207,797)				(207,797)		3,768,745	3,768,745				41,230
000000-00-0	BRINSON 1999 PRIMARY FUND		IL	Capital Distribution	10/17/2013	03/03/2025	2,859							2,859	2,859				51,267
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							3,979,401	(207,797)				(207,797)		3,771,604	3,771,604				92,497
09626F-AE-1	BLUE MOUNTAIN LTD 0.000% 10/20/30		CYM	Paydown	06/02/2014	01/21/2025													
118381-AC-6	BUCKHORN PARK CLO LTD SERIES 2019 1A CLA		CYM	Paydown	12/20/2021	01/20/2025	42,624							73,348	73,348				4,332
BES3JS-QT-0	CV HCS RATED FEEDER LP 0.000% 12/29/			DIRECT FUNDING	11/06/2023	12/30/2024	812,807							812,807	812,807				
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 2018-8I		CYM	Paydown	12/20/2021	02/26/2025	203,703							512,110	512,110				
445717-AB-7	HUNTER POINT CAPITAL SUB 0.000% 07/15/			Redemption 100.0000	08/05/2022	01/15/2025								(6,275)	(6,275)				
BES39U-AV-8	LENDBUZZ AUTO 9.500% 12/31/33			Redemption 100.0000	12/31/2023	03/31/2025													

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
BES4A2-PS-7	LENDBUZZ AUTO SERIES 2024-1 CLASS SUB			Redemption 4345266667	12/27/2024	03/18/2025								1,270,932	1,270,932				
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS		CYM	Paydown	12/20/2021	02/01/2025	1,303,168							1,469,596	1,469,596				38,102
81789W-AC-0	SEVEN STICKS CLO LTD SERIES 2016-1A CLAS		CYM	Paydown	12/20/2021	02/01/2025	75,888							1,305,541	1,305,541				78,489
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS		CYM	Paydown	10/13/2020	01/21/2025													
82812M-AC-1	SILVER ROCK CLO LTD SERIES 2021-2A CLASS		CYM	Tax Free Exchange	11/23/2021	03/07/2025	10,686,916							10,686,916	10,686,916				
04015X-AN-2	ARES CLO LTD SERIES 2014 31RA CLASS SUB		CYM	Paydown	12/20/2021	03/13/2025													
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 2018-		CYM	Paydown	12/20/2021	01/20/2025	106,440							325,042	325,042				999
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB		CYM	Paydown	12/20/2021	01/20/2025													
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2018 61I		CYM	Paydown	12/20/2021	01/17/2025	303,934							652,002	652,002				
36320N-AE-6	GALAXY CLO LTD Series 2015-20A 0.000%		CYM	Paydown	12/20/2021	01/21/2025	24,851							49,155	49,155				718
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU		CYM	Paydown	12/20/2021	01/15/2025	58,638							129,790	129,790				2,153
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU		CYM	Paydown	12/20/2021	01/15/2025	95,651							199,098	199,098				3,614
48250H-AC-2	KKR FINANCIAL CLO LTD SERIES 9 CLASS SUB		CYM	Paydown	12/20/2021	01/15/2025	647							2,484	2,484				38
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10X CLASS		CYM	Paydown	12/20/2021	01/01/2025	7,322							244,221	244,221				1,217
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S		CYM	Paydown	12/20/2023	01/21/2025	197,966							219,824	219,824				
BGH39E-FK-0	GUGGENHEIM PDFNI 0.000% 05/22/25			Paydown	04/17/2014	01/01/2025	8,158							74,936	74,936				
BGH530-RN-2	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Paydown	06/09/2017	01/15/2025	1,333							1,333	1,333				
BGH523-TA-3	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Paydown	05/09/2017	01/15/2025	2,528							1,550	1,550				
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Paydown	04/12/2016	01/15/2025	6,854							6,696	6,696				
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Paydown	08/26/2016	01/15/2025	2,788							1,771	1,771				
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			Paydown	07/06/2016	01/15/2025	3,576							2,272	2,272				
BGH39U-A6-0	GUGGENHEIM PDFNI LLC INTEREST 0.000%			Paydown	05/22/2014	01/01/2025	4,534							40,506	40,506				
BGH9JH-BR-8	OP-IG FD ALT INVESTMENT CO LLC RESIDUAL			Taxable Exchange	12/31/2024	01/01/2025	6,706,560							6,706,560	6,706,560				
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							20,656,886							24,782,215	24,782,215				129,662
6899999. Total - Unaffiliated							46,507,425	(207,797)	383,350			175,553		51,223,086	55,220,031		3,996,945	3,996,945	231,117
6999999. Total - Affiliated																			
7099999 - Totals							46,507,425	(207,797)	383,350			175,553		51,223,086	55,220,031		3,996,945	3,996,945	231,117

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
3133EN-RV-4	FEDERAL FARM CREDIT BANK 3.750% 03/17/	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		164,778	200,000	2,167	1.B FE
3133EP-PA-7	FEDERAL FARM CREDIT BANK 5.970% 07/03/	01/01/2025	Various		1,496,528	1,500,000	44,278	1.B FE
3134H1-QQ-9	FREDDIE MAC 5.800% 01/28/39	01/01/2025	Various		1,000,240	1,000,000	24,650	1.B FE
3134H1-TB-9	FREDDIE MAC 6.000% 02/18/39	01/01/2025	Various		2,000,885	2,000,000	103,333	1.B FE
3134H1-UU-5	FREDDIE MAC 6.000% 02/28/39	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		501,125	500,000	10,250	1.B FE
3130B5-L7-1	FEDERAL HOME LOAN BANKS 5.750% 03/27/4	03/19/2025	STONEX FINANCIAL INC		1,000,000	1,000,000		1.B FE
3130B5-QF-8	FEDERAL HOME LOAN BANK 5.870% 04/10/45	03/28/2025	Santander		2,000,000	2,000,000		1.A
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					8,163,556	8,200,000	184,678	XXX
45905U-R7-1	INTL BK RECON & DEVELOP SERIES MTN 2.7	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		333,545	350,000	79	1.A FE
45905U-R7-1	INTL BK RECON & DEVELOP SERIES MTN 2.7	01/01/2025	DLICGA-CIO		1,096,047	1,150,000	1,294	1.A FE
00388W-AK-7	ABU DHABI NATIONAL ENERG SERIES 144A 3	04/20/2021	DLICGA-CIO		500,000	500,000	3,494	1.D FE
085209-AF-1	GOVT OF BERMUDA SERIES 144A 4.750% 02/	11/15/2018	DLICGA-CIO		498,275	500,000	9,764	1.F FE
29135L-AR-1	ABU DHABI GOVT INT L SERIES 144A 3.000	09/08/2021	DLICGA-CIO		250,000	250,000	2,438	1.C FE
74730D-AE-3	QATAR PETROLEUM SERIES 144A 3.125% 07/	06/30/2021	DLICGA-CIO		249,200	250,000	22	1.C FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					2,927,067	3,000,000	17,091	XXX
275282-QD-6	E SIDE CA UNION HIGH SCH DISTS SERIES B	10/08/2020	DLICGA-GPIM-INDFA		250,000	250,000	739	1.D FE
432272-GC-0	HILLSBOROUGH CA SCH DIST 0.000% 09/01/	02/25/2021	DLICGA-GPIM-INDFA		178,674	250,000		1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					428,674	500,000	739	XXX
010869-JR-7	ALAMEDA CA CORRIDOR TRANSPRTN SERIES A	07/01/2022	DLICGA-GPIM-INDFA		122,858	250,000		1.E FE
34446A-CA-4	WI BUG TUSSEL 2 LLC 6.201% 05/01/54	10/24/2024	DLICGA-GPIM-INDFA		100,000	100,000	2,153	1.C FE
650035-6A-1	NEW YORK ST URBAN DEV CORP REV SERIES D-	01/01/2025	DLICGA-GPIM-INDFA		298,095	300,000	4,845	1.B FE
663903-LM-2	NORTHEAST OHIO REGIONAL SEWER 3.300% 1	01/10/2025	Tax Free Exchange		1,068,110	1,095,000	5,521	1.A FE
663903-LN-0	NORTHEAST OHIO REGIONAL SEWER NORTHEAST	01/10/2025	Tax Free Exchange		59,443	65,000	328	1.B FE
650035-6A-1	NEW YORK ST URBAN DEV CORP REV SERIES D-	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		298,035	300,000	3,021	1.B FE
663903-KT-8	NORTHEAST OH REGL SWR DIST 3.300% 11/1	09/21/2022	DLICGA-CIO		231,942	210,000	1,117	1.A
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					2,178,483	2,320,000	16,985	XXX
00083Y-AA-3	ACC GROUP HOUSING LLC 6.350% 07/15/54	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,518	1,697	50	1.C FE
04250C-AB-8	ARMY HAWAII FAMILY HSG SERIES 2015 CLASS	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		307,537	345,000	882	1.G FE
04250G-AB-9	ARMY HAWAII FAMILY HSG SERIES 2015 CLASS	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		316,191	355,000	907	1.G FE
05178R-AC-9	AURORA MILITARY HOUS II 5.695% 12/15/4	01/01/2025	Various		907,187	950,000	2,405	1.D FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20	01/01/2025	Various		560,530	558,818	1,873	2.C
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20	01/01/2025	Various		1,728,967	1,552,269	6,245	1.E FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		390,513	390,731	1,422	1.F FE
36186X-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		1,186,220	1,500,000	4,597	2.A FE
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/01/2025	Various		687,611	723,167	2,306	2.C FE
04250C-AB-8	ARMY HAWAII FAMILY HSG SERIES 2015 CLASS	01/01/2025	DLICGA-CIO		497,557	535,000	2,393	1.G FE
05178R-AC-9	AURORA MILITARY HOUS II 5.695% 12/15/4	01/01/2025	DLICGA-CIO		1,106,911	1,150,000	5,094	1.D FE
140694-AA-8	CAPMARK MILITARY HOUSING TRUST 6.059%	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		838,325	976,964	3,453	1.G
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20	01/01/2025	DLICGA-CIO		746,442	744,163		2.C
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20	01/01/2025	DLICGA-CIO		2,367,373	2,068,107	1,189	1.E FE
36186T-AB-2	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		940,423	1,000,000	3,733	2.C FE
36186X-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/01/2025	DLICGA-CIO		2,061,786	2,350,000	1,029	2.A FE
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/01/2025	DLICGA-CIO		911,039	934,515		2.C FE
44563@-AE-5	HUNT MH BORROWER LLC 6.200% 12/01/55	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		992,194	992,194	5,126	1.F PL
44563@-AF-2	HUNT MH BORROWER LLC 6.200% 12/01/55	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		1,091,485	1,085,946	5,611	1.F PL
50207#-AA-0	FLEETWOOD FUNDING COMPANY LLC 5.900% 0	01/01/2025	Various		3,735,955	3,729,812	6,113	2.B PL
677071-AC-6	OHANA MILITARY COMM LLC SERIES 04I 144A	04/22/2021	DLICGA-CIO		341,236	250,000	4,387	1.D FE
677071-AK-8	OHANA MILITARY COMM LLC 5.880% 10/01/5	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		276,317	308,466	4,534	1.E FE
677071-AM-4	OHANA MILITARY COMM LLC 5.462% 10/01/2	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		184,204	184,729	2,522	1.D FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					22,177,521	22,686,578	65,871	XXX
00452A-AA-8	ACCIDENT FUND INS CO AM SERIES 144A 8.	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		243,807	250,000	8,854	2.B FE
00912X-AV-6	AIR LEASE CORP 3.625% 04/01/27	03/28/2025	CSPC GA - G1001 - SEC		98,183	100,000	1,782	2.B FE
02209S-AR-4	ALTRIA GROUP INC 5.375% 01/31/44	01/01/2025	DLSAIMKYXP - DLIC SA CIO KEYPT		2,315,608	1,829,000	41,235	2.B FE
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE 8.200%	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,767,240	1,219,000	46,092	1.G FE
03743Q-AE-8	APA CORP 7.750% 12/15/29	01/07/2025	Taxable Exchange		2,074	2,000	11	2.C FE

SCHEDULE D - PART 3

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

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03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP SERIES 144	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		2,331,089	2,350,000	9,766	1.F FE
037833-EJ-5	APPLE INC 1.700% 08/05/31	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,291,939	1,550,000	10,686	1.B FE
038222-AN-5	APPLIED MATERIALS INC 1.750% 06/01/30	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,303,073	1,525,000	2,224	1.F FE
04685A-2Y-6	ATHENE GLOBAL FUNDING SERIES 144A 2.67	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,700,175	2,000,000	3,564	1.E FE
05526D-BB-0	BAT CAPITAL CORP SERIES WI 3.557% 08/1	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		13,548	14,000	188	2.A FE
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SERIES WI 4.	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		505,470	502,000	910	1.G FE
06051G-FU-8	BANK OF AMERICA CORP SERIES GMTN 4.450	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		6,971	7,000	102	2.A FE
06051G-GL-7	BANK OF AMERICA CORP 3.705% 04/24/28	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		27,278	28,000	193	1.G FE
06051G-GZ-6	BANK OF AMERICA CORP 3.366% 01/23/26	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		32,970	33,000	488	1.G FE
06051G-JP-5	BANK OF AMERICA CORP SERIES N 2.651% 0	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,724,071	2,000,000	16,201	1.G FE
075887-BW-8	BECTON DICKINSON AND CO 3.700% 06/06/2	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		132,786	136,000	349	2.B FE
09951L-AC-7	BOOZ ALLEN HAMILTON INC 5.950% 08/04/3	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		255,508	250,000	6,074	2.C FE
124857-AX-1	CBS CORP SERIES WI 3.700% 06/01/28	03/28/2025	Various		3,024,644	3,150,000	23,125	2.C FE
12784#-AA-1	CFW 55 OWNER LLC 8.137% 06/12/25	03/03/2025	Interest Capitalization		1,670,198	1,670,198		2.A FE
149123-CH-2	CATERPILLAR INC 2.600% 04/09/30	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,352,035	1,500,000	8,883	1.F FE
172967-BL-4	CITIGROUP INC SUBORDINATED UNSECURED NOT	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		362,605	311,000	916	2.B FE
172967-HA-2	CITIGROUP INC 6.675% 09/13/43	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		5,189	4,000	80	2.B FE
172967-HS-3	CITIGROUP INC 5.300% 05/06/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		104,759	92,000	745	2.B FE
172967-KJ-9	CITIGROUP INC 4.600% 03/09/26	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		27,927	28,000	401	2.B FE
18271#-AA-8	CLARUS CAPITAL LLC 7.067% 09/30/31	03/31/2025	DIRECT FUNDING		55,495,727	55,495,727		2.B PL
18271#-AA-8	CLARUS CAPITAL LLC 7.067% 09/30/31	03/20/2025	Interest Capitalization		2,117,862	2,117,862		2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 7.067% 09/30/31	03/31/2025	DIRECT FUNDING		18,498,576	18,498,576		2.C PL
18271#-AB-6	CLARUS CAPITAL LLC 7.067% 09/30/31	03/20/2025	Interest Capitalization		705,954	705,954		2.C PL
18271#-AC-4	CLARUS CAPITAL LLC 10.000% 09/30/31	03/31/2025	DIRECT FUNDING		10,958,071	10,958,071		3.A PL
20030N-AK-7	COMCAST CORP 6.500% 11/15/35	01/01/2025	Various		172,287	141,000	1,171	1.G FE
20030N-BM-2	COMCAST CORP 4.200% 08/15/34	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,374,174	1,500,000	23,800	1.G FE
20030N-BW-0	COMCAST CORP 2.350% 01/15/27	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		16,255	17,000	184	1.G FE
20030N-CH-2	COMCAST CORP 3.550% 05/01/28	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		6,723	7,000	41	1.G FE
23355L-AL-0	DXC TECHNOLOGY CO 1.800% 09/15/26	03/28/2025	CSPC GA - G1001 - SEC		95,596	100,000	65	2.B FE
233835-AQ-0	DAIMLER FINANCE NA LLC 8.500% 01/18/31	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,984,383	3,042,000	117,075	1.F FE
244199-BJ-3	DEERE & CO 3.100% 04/15/30	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,379,450	1,500,000	9,817	1.E FE
254687-EF-9	WALT DISNEY COMPANY THE SERIES WI 6.15	01/01/2025	DLSAIMKYXP - DLIC SA CIO KEYPT		39,542	33,000	677	1.G FE
25470D-BL-2	DISCOVERY COMMUNICATIONS SERIES WI 4.0	01/01/2025	DLSAIMKYXP - DLIC SA CIO KEYPT		457,153	449,000	5,288	2.C FE
260543-BY-8	DOW CHEMICAL CO 9.400% 05/15/39	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		229,934	149,000	1,790	2.B FE
26980#-AB-1	EAGLE POINT HOLDINGS BORROWER TL INCR	10/31/2024	DIRECT FUNDING		3,076,923	3,076,923		2.C PL
277432-AP-5	EASTMAN CHEMICAL CO 4.650% 10/15/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		158,770	148,000	1,453	2.B FE
28368E-AE-6	KINDER MORGAN INC/DELAWA 7.750% 01/15/	01/01/2025	DLSAIMKYXP - DLIC SA CIO KEYPT		260,714	224,000	8,005	2.B FE
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A 2.8	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,338,581	1,500,000	5,463	1.G FE
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875% 06/01/	01/01/2025	Various		756,057	750,000	3,672	2.B FE
36831N-AA-6	GCM GROSVENOR 9.453% 10/24/29	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		40,484,993	40,083,091	615,882	1.F PL
38141G-FD-1	GOLDMAN SACHS GROUP INC 6.750% 10/01/3	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,870,533	3,110,000	52,481	2.B FE
38141G-XD-1	GOLDMAN SACHS GROUP INC 5.755% 05/15/2	01/01/2025	Various		54,054	54,000	420	2.A FE
40518J-AA-7	HAH GROUP HOLDING CO LLC 9.750% 10/01/	02/27/2025	Various		8,588,500	8,900,000	371,204	4.C FE
410867-AF-2	HANOVER INS GROUP 4.500% 04/15/26	03/28/2025	CSPC GA - G1001 - SEC		99,672	100,000	2,038	2.B FE
428236-BR-3	HP INC 6.000% 09/15/41	01/01/2025	Various		2,627,679	2,611,000	46,128	2.B FE
437076-AS-1	HOME DEPOT INC 5.875% 12/16/36	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,574,086	2,809,000	6,876	1.F FE
438516-CF-1	HONEYWELL INTERNATIONAL 1.750% 09/01/3	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,271,301	1,550,000	9,042	1.F FE
444859-BT-8	HUMANA INC 3.700% 03/23/29	03/28/2025	CSPC GA - G1001 - SEC		95,480	100,000	51	2.B FE
448579-AG-7	HYATT HOTELS CORP 4.375% 09/05/28	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		72,878	75,000	966	2.C FE
460146-CF-8	INTERNATIONAL PAPER CO 7.300% 11/15/39	01/01/2025	Various		3,317,923	2,824,000	26,342	2.B FE
46647P-CR-5	JP MORGAN CHASE & CO 2.545% 11/08/32	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,687,504	2,000,000	7,494	1.E FE
472319-AE-2	JEFFERIES GROUP LLC BASIC 6.450% 06/08	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		10,223,431	10,000,000	41,208	2.B FE
47233J-BH-0	JEFFERIES GROUP LLC 4.150% 01/23/30	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		93,314	98,000	1,785	2.B FE
49271V-AC-4	KEURIG DR PEPPER INC 4.985% 05/25/38	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		98,764	105,000	523	2.B FE
52107Q-AL-9	LAZARD GROUP LLC 6.000% 03/15/31	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		359,061	350,000	6,183	2.A FE
55336V-BN-9	MPLX LP SERIES WI 4.250% 12/01/27	03/28/2025	CSPC GA - G1001 - SEC		98,825	100,000	1,381	2.B FE
55392@-AA-6	706 MISSION STREET CO LLC 0.000% 03/01	02/24/2025	DIRECT FUNDING		4,253,626	4,253,626		1.E PL

SCHEDULE D - PART 3

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

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56585A-BC-5	MARATHON PETROLEUM CORP 5.125% 12/15/2	03/28/2025	CSPC GA - G1001 - SEC		100,629	100,000	1,466	2.B FE
58933Y-AT-2	MERCK CO INC 3.700% 02/10/45	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		6,462	6,000	87	1.E FE
59156R-AJ-7	METLIFE INC 6.375% 06/15/34	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,617,743	1,500,000	4,250	1.G FE
59156R-AP-3	METLIFE INC 6.400% 12/15/66	01/01/2025	Various		1,361,201	1,324,000	3,766	2.B FE
59156R-BS-6	METLIFE INC 9.250% 04/08/68	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,989,906	3,250,000	69,311	2.B FE
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY 5.150% 11/15	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		213,459	176,000	1,158	1.G FE
60871R-AD-2	MOLSON COORS BREWING CO 5.000% 05/01/4	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		41,387	38,000	317	2.B FE
64110D-AK-0	NETAPP INC 2.700% 06/22/30	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,763,915	2,000,000	1,350	2.B FE
651229-AY-2	NEWELL BRANDS INC 7.000% 04/01/46	01/01/2025	DLSAIMKYXP - DLIC SA CIO KEYPT		566,794	490,000	7,963	3.C FE
67080L-AA-3	NUVEEN LLC SERIES 144A 4.000% 11/01/28	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,453,294	1,500,000	10,000	1.C FE
68389X-BM-6	ORACLE CORP 2.650% 07/15/26	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		13,580	14,000	171	2.B FE
713448-EZ-7	PEPSICO INC 1.625% 05/01/30	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,321,835	1,550,000	4,198	1.E FE
718172-CJ-6	PHILIP MORRIS INTL INC 3.375% 08/15/29	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,406,580	1,500,000	19,125	1.G FE
743263-AE-5	PROGRESS ENERGY INC Senior Unsecured Not	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		94,934	84,000	2,170	2.B FE
744320-BF-8	PRUDENTIAL FINANCIAL INC 5.700% 09/15/	01/01/2025	Various		4,790,148	4,832,000	81,097	2.B FE
75684*-AA-3	RED OAK INVENTORY FINANCE LLC A 7.819%	03/24/2025	DIRECT FUNDING		22,610,375	22,610,375		2.C PL
75684*-AB-1	RED OAK INVENTORY FINANCE LLC B 10.000%	03/24/2025	DIRECT FUNDING		7,089,625	7,089,625		3.A PL
75684*-AB-1	RED OAK INVENTORY FINANCE LLC B 10.000%	03/20/2025	Interest Capitalization		206,851	206,851		3.A PL
759351-AR-0	REINSURANCE GRP OF AMER 6.000% 09/15/3	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		498,563	500,000	8,833	2.A FE
773903-AH-2	ROCKWELL AUTOMATION INC 3.500% 03/01/2	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,424,890	1,500,000	17,500	1.G FE
77879@-AB-0	ROTOLO CONSULTANTS INC 8.649% 01/15/2	01/31/2025	DIRECT FUNDING		3,650,244	3,650,244		3.A PL
77879@-AB-0	ROTOLO CONSULTANTS INC 8.649% 01/15/2	01/31/2025	Tax Free Exchange		3,927,196	3,960,000		3.A PL
79588T-AC-4	SAMMONS FINANCIAL GROUP SERIES 144A 4.	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		137,200	140,000	848	2.A FE
871829-BL-0	SYSCO CORPORATION 5.950% 04/01/30	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,042,792	1,000,000	14,875	2.B FE
872652-AA-0	TPG OPERATING GROUP II 5.875% 03/05/34	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		255,406	250,000	4,733	2.A FE
87268L-AB-3	TR FINANCE LLC 5.850% 04/15/40	03/17/2025	Taxable Exchange		5,000	5,000	126	2.A FE
88731E-AJ-9	TIME WARNER ENTERTAINMENT 8.375% 07/15	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		57,941	47,000	1,815	2.C FE
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25	12/31/2024	Interest Capitalization		1,508,974	1,508,974		1.G PL
91913Y-AL-4	VALERO ENERGY CORP 6.625% 06/15/37	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		80,829	68,000	200	2.B FE
91913Y-AV-2	VALERO ENERGY CORP 4.350% 06/01/28	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		82,341	84,000	305	2.B FE
91913Y-BB-5	VALERO ENERGY CORP 2.150% 09/15/27	03/28/2025	CSPC GA - G1001 - SEC		94,220	100,000	78	2.B FE
92345Y-AF-3	VERISK ANALYTICS INC 4.125% 03/15/29	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,937,612	2,000,000	24,292	2.B FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE 3.450% 06/01/	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		20,300	21,000	60	4.A FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE 3.450% 06/01/	01/01/2025	DLICGA-GPIM-INDFA		681,294	690,000	6,613	4.A FE
94974B-FP-0	WELLS FARGO & CO 5.375% 11/02/43	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		4,585,000	3,941,000	34,716	2.B FE
94974B-GE-4	WELLS FARGO & CO SERIES MTN 4.650% 11/	01/01/2025	DLSAIMKYXP - DLIC SA CIO KEYPT		351,269	332,000	2,444	2.B FE
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/	03/21/2025	DIRECT FUNDING		805,000	805,000		1.A
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/	03/01/2025	Interest Capitalization		314,432	314,432		1.A
BES2TB-Y5-1	TAILOS INC SECURED 10.817% 07/01/25	03/01/2025	Interest Capitalization		139,966	139,966		5.B GI
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 11.434%	03/28/2025	DIRECT FUNDING		449,198	449,198		5.B GI
BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 9.555% 10	03/28/2025	DIRECT FUNDING		469,461	469,461		5.B GI
BES35L-51-4	SPARK DSO MIDCO LLC 10.960% 04/19/26	03/03/2025	Interest Capitalization		8,842	8,842		5.B GI
BES3BE-7L-7	KALIBRI LLC 8.825% 05/31/26	03/01/2025	Interest Capitalization		75,049	75,049		5.B GI
BES40V-4Z-1	EAGLE POINT HOLDINGS BORROWER 8.049% 0	10/31/2024	DIRECT FUNDING		(3,076,923)	(3,076,923)		2.C Z
BES4B3-7Y-1	SR CLO V - WH FUNDING SRM CLO V - CLASS	02/26/2025	DIRECT FUNDING		4,500,000	4,500,000		2.B Z
BES4DE-6F-7	ORION ENERGY CREDIT OPP FND II 10.041%	02/25/2025	DIRECT FUNDING		8,014,387	8,014,387		2.B Z
BES4E7-EB-1	CREDIT OPPORTUNITIES PARTNERS 6.740% 0	02/21/2025	GOLDMAN SACHS & CO. LLC		8,500,000	8,500,000		2.B FE
BES4EY-6M-7	GAUGE CAPITAL II LLC 9.791% 02/09/27	02/10/2025	DIRECT FUNDING		3,311,697	3,311,697		2.B Z
BES4EY-D6-4	ARDONIA FINANCE LLC 8.210% 04/15/35	03/05/2025	DIRECT FUNDING		65,000,000	65,000,000		2.A FE
BES4EY-D7-2	RUBY FALLS CAPITAL 25-2 LLC 8.210% 03/	03/04/2025	DIRECT FUNDING		69,000,000	69,000,000		2.A FE
BES4EY-E3-0	MELODY LANE SECURED ISS 25-2 8.470% 03	03/04/2025	DIRECT FUNDING		70,000,000	70,000,000		2.A FE
BES4EY-EL-0	LOWER FALLS FINANCIAL 25-2 LLC 8.270%	03/05/2025	DIRECT FUNDING		70,000,000	70,000,000		2.A FE
BES4FA-PV-7	MAYBROOK FINANCE LLC 8.320% 04/15/45	03/07/2025	DIRECT FUNDING		70,000,000	70,000,000		2.A FE
BES4FA-PW-5	LADENTOWN FINANCE LLC 8.270% 04/15/40	03/07/2025	DIRECT FUNDING		70,000,000	70,000,000		2.A FE
BES4FA-PY-1	POMONA FINANCE LLC 8.380% 04/15/50	03/10/2025	DIRECT FUNDING		65,000,000	65,000,000		2.A FE
BES4FA-PZ-8	HAWKS CAVE LENDING LLC 8.320% 03/15/45	03/10/2025	DIRECT FUNDING		70,000,000	70,000,000		2.A FE
BES4FL-L3-9	GAUGE CAPITAL III LP 9.791% 09/16/29	02/10/2025	DIRECT FUNDING		4,629,380	4,629,380		2.B Z

SCHEDULE D - PART 3

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BES4G6-Q8-5	KWOR HOLDINGS LP TERM LOAN 9.549% 02/2	02/28/2025	Tax Free Exchange		9,967,249	8,231,707		2.B Z
BES4G6-RX-9	KWOR HOLDINGS LP PIK LOAN 12.299% 02/28	02/28/2025	Tax Free Exchange		3,322,416	2,743,902		2.B Z
BES4G9-JE-4	BRADFORD ALLEN DEBT INVESTOR I 8.060%	03/19/2025	DIRECT FUNDING		60,000,000	60,000,000		2.A FE
BES4G9-JF-1	BRADFORD ALLEN DEBT INVESTOR I 8.050%	03/19/2025	DIRECT FUNDING		65,000,000	65,000,000		2.A FE
BES4G9-JG-9	BRADFORD ALLEN DEBT WAREHOUSE 8.180% 0	03/20/2025	DIRECT FUNDING		40,000,000	40,000,000		2.A FE
286181-AH-5	ELEMENT FLEET MANAGEMENT SERIES 144A 6	01/01/2025	Various		1,004,326	1,000,000	871	2.A FE
89352H-AC-3	TRANSCANADA PIPELINES BASIC 6.795% 05/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,863,760	3,450,000	31,507	2.C FE
06849U-AD-7	BARRICK PD AU FIN PTY LTD 5.950% 10/15	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		269,870	227,000	2,851	1.G FE
21684A-AD-8	COOPERATIEVE RABOBANK UA 5.250% 08/04/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,269,784	1,085,000	23,260	2.A FE
25156P-AC-7	DEUTSCHE TELEKOM INT FIN 8.750% 06/15/	01/01/2025	Various		6,031,261	4,822,000	18,752	2.A FE
25243Y-BE-8	DIAGEO CAPITAL PLC 2.125% 04/29/32	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,223,533	1,500,000	5,490	1.G FE
377373-AH-8	GLAXOSMITHKLINE CAP PLC 3.375% 06/01/2	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,418,607	1,500,000	4,219	1.F FE
50247W-AB-3	LYB INTL FINANCE BV 3.500% 03/02/27	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		108,841	112,000	1,296	2.B FE
55608J-AK-4	MACQUARIE GROUP LTD SERIES 144A 3.763%	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		33,759	35,000	121	1.F FE
55608J-AN-8	MACQUARIE GROUP LTD SERIES 144A 4.654%	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		785,870	800,000	9,722	1.F FE
585270-AA-9	MEIJI YASUDA LIFE INSURA SERIES 144A 5	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		598,875	600,000	6,153	1.G FE
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD 4.950% 07	01/01/2025	Various		2,826,249	3,000,000	68,475	2.B FE
BES44P-9Q-5	CRIMSON VENTURES DESIGNATED AC 10.000%	01/23/2025	DIRECT FUNDING		945,000	945,000		1.A
BES44P-9Q-5	CRIMSON VENTURES DESIGNATED AC 10.000%	03/25/2025	Interest Capitalization		228,019	228,019		1.A
G9406*-AA-2	VIRGIN ATLANTIC AIRWAYS LTD 8.042% 09/	02/28/2025	DIRECT FUNDING		28,750,000	28,750,000		2.C FE
00206R-AD-4	AT&T INC 6.500% 09/01/37	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		987,133	815,000	17,658	2.B FE
00206R-AG-7	AT&T INC 6.300% 01/15/38	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		510,369	427,000	12,404	2.B FE
00206R-AS-1	AT&T INC 6.550% 02/15/39	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		9,767	8,000	198	2.B FE
00206R-BA-9	AT&T INC 5.550% 08/15/41	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,012,147	875,000	18,346	2.B FE
00206R-BK-7	AT&T INC 4.350% 06/15/45	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		170,144	171,000	331	2.B FE
00206R-CG-5	AT T INC 4.800% 06/15/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		637,676	612,000	1,306	2.B FE
00206R-CP-5	AT T INC 4.500% 05/15/35	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		331,533	326,000	1,875	2.B FE
00206R-CQ-3	AT T INC 4.750% 05/15/46	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		103,756	102,000	619	2.B FE
00206R-CU-4	AT T INC 5.650% 02/15/47	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		606,704	535,000	11,419	2.B FE
00206R-JL-7	AT T INC 4.850% 07/15/45	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		324,657	323,000	7,224	2.B FE
00287Y-CY-3	ABBVIE INC SERIES WI 4.550% 03/15/35	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,810,239	1,648,000	22,079	1.G FE
00404A-AQ-2	ACADIA HEALTHCARE CO INC 7.375% 03/15/	03/13/2025	Various		600,126	600,000	492	4.A FE
00440E-AW-7	ACE INA HOLDINGS 4.350% 11/03/45	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		2,317	2,000	14	1.F FE
00452A-AA-8	ACCIDENT FUND INS CO AM SERIES 144A 8.	01/01/2025	DLICGA-CIO		744,390	750,000	28,688	2.B FE
02772A-AA-7	AMERICAN NATIONAL GROUP SERIES 144A 6.	01/28/2025	BOFA SECURITIES INC		497,675	500,000	3,925	2.B FE
02772A-AA-7	AMERICAN NATIONAL GROUP SERIES 144A 6.	06/06/2022	DLICGA-CIO		250,000	250,000	1,280	2.B FE
03060N-AD-2	AMERICO LIFE INC SERIES 144A 3.450% 04	04/22/2021	DLICGA-CIO		502,295	500,000	4,217	2.B FE
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833%	01/06/2022	DLICGA-CIO		515,553	500,000	6,495	2.C FE
03522A-AG-5	ANHEUSER-BUSCH INBEV WORLWIDE 3.650% 0	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		72,344	73,000	1,110	1.G FE
03522A-AH-3	ANHEUSER-BUSCH INBEV WORLWIDE 4.700% 0	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		684,397	703,000	13,767	2.C FE
04621W-AA-8	ASSURED GUARANTY US HLDG BASIC 7.000%	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		556,756	500,000	2,917	1.G FE
04650N-AB-0	AT&T INC 5.350% 09/01/40	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		73,591	68,000	1,213	2.B FE
054561-AJ-4	EQUITABLE HOLDINGS INC SERIES WI 4.350	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		734,592	750,000	6,434	2.A FE
06050T-JZ-6	BANK OF AMERICA (REPO CAPITAL) 6.000%	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		103,109	85,000	1,077	1.G FE
06051G-FU-8	BANK OF AMERICA CORP SERIES GMTN 4.450	01/01/2025	DLICGA-CIO		13,963	14,000	225	2.A FE
06051G-HD-4	BANK OF AMERICA CORP SERIES WI 3.419%	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		206,201	215,000	225	1.E FE
06051G-HG-7	BANK OF AMERICA CORP SERIES MTN 3.970%	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		356,469	367,000	4,695	1.E FE
06051G-HM-4	BANK OF AMERICA CORP 4.271% 07/23/29	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		142,291	146,000	2,737	1.G FE
084659-AF-8	BERKSHIRE HATHAWAY ENERGY 4.500% 02/01	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		172,932	153,000	2,869	1.G FE
084670-BK-3	BERKSHIRE HATHAWAY INC 4.500% 02/11/43	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		2,311	2,000	35	1.C FE
096630-AK-4	BOARDWALK PIPELINES LP 5.625% 08/01/34	01/01/2025	Various		998,134	1,000,000	23,438	2.B FE
09951L-AD-5	BOOZ ALLEN HAMILTON INC 5.950% 04/15/3	03/11/2025	BOFA SECURITIES INC		1,249,513	1,250,000		2.C FE
100743-AN-3	BOSTON GAS COMPANY SERIES 144A 6.119%	01/01/2025	Various		999,905	1,000,000	27,366	2.A FE
110122-DK-1	BRISTOL MYERS SQUIBB CO SERIES WI 4.35	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		630,463	545,000	3,029	1.F FE
11134L-AH-2	BROADCOM CRP CAYMN FI SERIES WI 3.875%	01/01/2025	Various		3,314,216	3,345,000	59,769	2.A FE
11134L-AR-0	BROADCOM CRP CAYMN FI SERIES WI 3.500%	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		854,773	869,000	14,025	2.A FE
11135F-AN-1	BROADCOM INC SERIES WI 3.459% 09/15/26	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		138,261	141,000	1,436	2.A FE

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12541W-AA-8	CH ROBINSON WORLDWIDE INC 4.200% 04/15	04/09/2018	DLICGA-CIO		299,333	300,000	3,080	2.B FE
125523-BH-2	CIGNA CORP 5.375% 02/15/42	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		16,986	15,000	305	2.A FE
12636Y-AG-7	CRH AMERICA FINANCE INC 5.875% 01/09/5	01/07/2025	Various		996,295	1,000,000		2.A FE
126650-CD-0	CVS HEALTH CORP 5.300% 12/05/43	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		572,627	458,000	1,753	2.B FE
126650-CN-8	CVS HEALTH CORP 5.125% 07/20/45	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,974,129	1,781,000	40,821	2.B FE
14040H-BK-0	CAPITAL ONE FINANCIAL CO 3.750% 07/28/	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		411,401	419,000	6,678	2.B FE
14040H-BW-4	CAPITAL ONE FINANCIAL CO 3.800% 01/31/	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		330,049	342,000	5,451	2.A FE
161175-AZ-7	CHARTER COMM OPT LLC CAP SERIES WI 6.3	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		570,278	498,000	6,005	2.C FE
17275R-AD-4	CISCO SYSTEMS INC 5.900% 02/15/39	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		875,521	674,000	15,023	1.D FE
17275R-AF-9	CISCO SYSTEMS INC 5.500% 01/15/40	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		63,660	50,000	1,268	1.D FE
172967-KR-1	CITIGROUP INC 4.750% 05/18/46	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,943,925	1,812,000	10,281	2.B FE
20030N-AK-7	COMCAST CORP 6.500% 11/15/35	01/01/2025	DLICGA-CIO		185,946	153,000	1,602	1.G FE
20030N-AM-3	COMCAST CORP 6.450% 03/15/37	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		425,770	328,000	6,229	1.G FE
20030N-AV-3	COMCAST CORP 6.950% 08/15/37	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		66,136	49,000	1,287	1.G FE
20030N-AX-9	COMCAST CORP 6.400% 05/15/38	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,663,667	1,266,000	10,353	1.G FE
20030N-AY-7	COMCAST CORP 6.550% 07/01/39	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		128,673	96,000	3,144	1.G FE
20030N-BB-6	COMCAST CORP 6.400% 03/01/40	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		67,416	50,000	1,067	1.G FE
20030N-BW-0	COMCAST CORP 2.350% 01/15/27	01/01/2025	DLICGA-CIO		32,675	34,000	395	1.G FE
20030N-CH-2	COMCAST CORP 3.550% 05/01/28	01/01/2025	DLICGA-CIO		13,582	14,000	99	1.G FE
25459H-AX-3	DIRECTV HOLDINGS LLC BASIC 6.000% 08/1	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		81,106	76,000	1,723	5.B GI
25468P-DB-9	WALT DISNEY COMPANY 4.125% 06/01/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		2,306	2,000	7	1.G FE
25470D-AD-1	DISCOVERY COMMUNICATIONS 6.350% 06/01/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		68,105	60,000	318	2.C FE
25470D-AS-8	DISCOVERY COMMUNICATIONS 5.000% 09/20/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		461,261	451,000	6,327	2.C FE
25654#-AA-0	DODGER TICKETS LLC SENIOR SECURED NOTES	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		2,392,768	2,403,847	102,421	1.F PL
25746U-CE-7	DOMINION ENERGY INC 3.900% 10/01/25	10/17/2018	DLICGA-CIO		6,985	7,000	77	2.B FE
26442C-AH-7	DUKE ENERGY CAROLINAS 5.300% 02/15/40	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		2,473,885	2,021,000	40,465	1.F FE
278865-AM-2	ECOLAB INC 5.500% 12/08/41	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,235	1,000	4	1.G FE
29273V-BF-6	ENERGY TRANSFER LP 6.200% 04/01/55	02/18/2025	BOFA SECURITIES INC		496,990	500,000		2.B FE
29977G-AA-0	EVERBANK FINL CORP 5.750% 07/02/25	06/26/2015	DLICGA-CIO		200,000	200,000	351	2.B FE
30321L-2J-0	F&G GLOBAL FUNDING 5.875% 01/16/30	02/12/2025	DEUTSCHEBANK SECURITIES		1,004,310	1,000,000	4,406	1.G FE
31428X-CY-0	FEDERAL EXPRESS CORP 5.250% 05/15/50	02/26/2025	Tax Free Exchange		497,165	400,000	5,892	2.B FE
34959J-AG-3	FORTIVE CORPORATION SERIES 144A 3.150%	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		32,118	32,000	45	2.B FE
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875% 06/01/	01/01/2025	DLICGA-CIO		1,005,681	1,000,000	6,854	2.B FE
34966X-AA-6	FORTITUDE GROUP HOLDINGS LLC 6.250% 04	03/26/2025	WELLS FARGO SECURITIES, LLC		1,247,988	1,250,000		2.C FE
36143L-2H-7	GA GLOBAL FUNDING TRUST SERIES 144A 2.	01/03/2022	DLICGA-CIO		499,403	500,000	282	1.F FE
37045V-AF-7	GENERAL MOTORS CO 6.250% 10/02/43	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		49,956	45,000	695	2.B FE
37045V-AH-3	GENERAL MOTORS CO 5.000% 04/01/35	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		28,399	28,000	350	2.B FE
37045V-AK-6	GENERAL MOTORS CO 6.600% 04/01/36	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		776,727	675,000	11,138	2.B FE
372460-AD-7	GENUINE PARTS CO 6.875% 11/01/33	10/23/2023	DLICGA-CIO		995,775	1,000,000	13,750	2.B FE
373334-JW-2	GEORGIA POWER CO 4.300% 03/15/42	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,103,161	2,819,000	35,692	1.G FE
377372-AE-7	GLAXOSMITHKLINE CAP INC 6.375% 05/15/3	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,694,632	2,783,000	22,670	1.F FE
37959E-AB-8	GLOBE LIFE INC 4.800% 06/15/32	05/16/2022	DLICGA-CIO		249,368	250,000	933	2.A FE
37959E-AC-6	GLOBE LIFE INC 5.850% 09/15/34	11/22/2024	DLICGA-CIO		253,487	250,000	5,688	2.A FE
38141G-GM-0	GOLDMAN SACHS GROUP INC 6.250% 02/01/4	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		823,844	653,000	17,005	2.A FE
38141G-VX-9	GOLDMAN SACHS GROUP INC SERIES GMTN 6.	01/01/2025	Various		5,455,533	5,396,000	64,583	2.A FE
38141G-WV-2	GOLDMAN SACHS GROUP INC 3.814% 04/23/2	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		134,850	140,000	1,009	2.A FE
38148L-AF-3	GOLDMAN SACHS GROUP INC 5.150% 05/22/4	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,913,229	1,696,000	9,462	2.B FE
403949-AS-9	HF SINCLAIR CORP 6.250% 01/15/35	01/08/2025	BOFA SECURITIES INC		5,471,125	5,500,000		2.C FE
406216-AW-1	HALLIBURTON CO 6.700% 09/15/38	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		67,755	55,000	1,085	2.A FE
406216-BE-0	HALLIBURTON CO 4.750% 08/01/43	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		85,264	81,000	1,603	2.A FE
410867-AG-0	HANOVER INSURANCE GROUP 2.500% 09/01/3	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		290,749	350,000	2,917	2.B FE
428291-AP-3	HEXCEL CORP 5.875% 02/26/35	02/12/2025	Various		997,159	1,000,000		2.C FE
437076-BD-3	HOME DEPOT INC 4.875% 02/15/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		39,472	32,000	589	1.F FE
440327-AL-8	HORACE MANN EDUCATORS CO 7.250% 09/15/	01/01/2025	Various		1,281,336	1,250,000	26,684	2.B FE
444859-BE-1	HUMANA INC 4.950% 10/01/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		586,067	520,000	6,435	2.B FE
458140-CM-0	INTEL CORP 5.600% 02/21/54	01/01/2025	Various		966,438	1,000,000	20,222	2.A FE
46625H-HV-5	JP MORGAN CHASE & CO 5.500% 10/15/40	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,527,207	2,876,000	33,394	1.F 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
46625H-RX-0	JP MORGAN CHASE & CO 3.625% 12/01/27	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		196,314	202,000	610	1.G FE
48123U-AB-0	JPMORGAN CHASE & CO SERIES W 5.585% 05	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		215,353	250,000	1,848	2.A FE
513272-AE-4	LAMB WESTON HLD SERIES 144A 4.375% 01/	10/19/2021	DLICGA-CIO		250,000	250,000	4,952	3.C FE
55336V-BZ-2	MPLX LP 5.950% 04/01/55	03/03/2025	BOFA SECURITIES INC		2,949,930	3,000,000		2.B FE
56585A-AF-9	MARATHON PETROLEUM CORP 6.500% 03/01/4	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		99,615	87,000	1,885	2.B FE
58013M-EF-7	MCDONALDS CORP 6.300% 03/01/38	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		51,739	42,000	882	2.A FE
58933Y-AJ-4	MERCK CO INC 4.150% 05/18/43	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		4,561	4,000	20	1.E FE
59023V-AA-8	BANK OF AMERICA CORP 7.750% 05/14/38	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		24,296	18,000	182	2.A FE
59156R-BS-6	METLIFE INC 9.250% 04/08/68	01/01/2025	DLICGA-CIO		4,632,446	3,745,000	91,414	2.B FE
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY 6.125% 04/01	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		5,801,121	4,692,000	71,846	1.G FE
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY 6.500% 09/15	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		62,007	48,000	919	1.G FE
61980A-AD-5	MOTIVA ENTERPRISES LLC Basic 6.850% 01	01/01/2025	Various		2,599,425	2,416,000	76,312	2.A FE
62829D-2A-7	MUTUAL OF OMAHA GLOBAL SERIES 144A 5.8	01/01/2025	Various		1,002,947	1,000,000	24,811	1.E FE
636792-AB-9	NATIONAL LIFE INSURANCE CO SERIES 144A	04/23/2019	DLICGA-CIO		506,855	500,000	12,688	1.G FE
63946B-AF-7	NBCUNIVERSAL LLC 6.400% 04/30/40	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		2,653	2,000	22	1.G FE
63946B-AG-5	NBC UNIVERSIAL MEDIA LLC 5.950% 04/01/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		442,785	341,000	5,072	1.G FE
65163L-AF-6	NEWMONT NEWCREST FIN SERIES WI 4.200%	09/06/2024	DLICGA-CIO		497,651	500,000	3,500	2.A FE
65339K-CV-0	NEXTERA ENERGY CAPITAL 5.550% 03/15/54	01/01/2025	Various		984,750	1,000,000	16,342	2.A FE
682680-BC-6	ONEOK INC 4.500% 03/15/50	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		388,898	500,000	6,625	2.B FE
68389X-BC-8	ORACLE CORP 2.950% 05/15/25	10/17/2018	DLICGA-CIO		13,961	14,000	67	2.B FE
68389X-BM-6	ORACLE CORP 2.650% 07/15/26	01/01/2025	DLICGA-CIO		27,341	28,000	367	2.B FE
69352P-AC-7	PPL CAPITAL FUNDING INC SERIES A 7.226	01/01/2025	Various		6,843,444	6,287,000	2,533	2.B FE
70213B-AC-5	PARTNERRE FINANCE B LLC HYB 4.500% 10/	09/17/2020	DLICGA-CIO		500,000	500,000	6,375	2.A FE
70932M-AF-4	PENNYMAC FINANCIAL SERVICES IN 6.875%	02/04/2025	CITIGROUP GLOBAL MARKETS INC		148,857	150,000		3.C FE
709599-BV-5	PENSKE TRUCK LEASING/PTL SERIES 144A 6	01/01/2025	Various		761,301	750,000	2,067	2.B FE
709599-BW-3	PENSKE TRUCK LEASING/PTL SERIES 144A 6	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		249,524	250,000	6,302	2.B FE
718546-AH-7	PHILLIPS 66 5.875% 05/01/42	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		290,290	238,000	2,330	2.A FE
718546-AK-0	PHILLIPS 66 4.650% 11/15/34	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		211,223	198,000	1,176	2.A FE
74251V-AP-7	PRINCIPAL FINANCIAL GRP SENIOR SECURED 1	03/20/2025	Tax Free Exchange		99,067	100,000	411	2.A FE
744320-BF-8	PRUDENTIAL FINANCIAL INC 5.700% 09/15/	01/01/2025	DLICGA-CIO		6,035,942	6,089,000	113,763	2.B FE
74762E-AJ-1	QUANTA SERVICES INC 3.050% 10/01/41	09/09/2021	DLICGA-CIO		249,657	250,000	2,160	2.C FE
759351-AT-6	REINSURANCE GRP OF AMER 6.482% 09/15/5	02/26/2025	BOFA SECURITIES INC		1,300,000	1,300,000		2.B FE
761713-AT-3	REYNOLDS AMERICAN INC 7.250% 06/15/37	01/01/2025	Various		1,077,255	939,000	3,026	2.A FE
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,030,131	2,500,000	55,250	2.A FE
79588T-AE-0	SAMMONS FINANCIAL GROUP SERIES 144A 4.	04/05/2022	DLICGA-CIO		249,817	250,000	3,134	2.A FE
816300-AJ-6	SELECTIVE INS GRP INC. 5.900% 04/15/35	02/20/2025	GOLDMAN SACHS & CO. LLC		2,499,450	2,500,000		2.B FE
832696-AY-4	JM SMUCKER CO 6.500% 11/15/43	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		743,331	750,000	6,229	2.B FE
842587-EB-9	SOUTHERN CO 6.129% 03/15/55	02/25/2025	MIZUHO SECURITIES		1,500,000	1,500,000		2.B FE
858119-BT-6	STEEL DYNAMICS INC 5.750% 05/15/55	03/11/2025	Various		5,107,571	5,250,000		2.B FE
858155-AE-4	STEELCASE INC 5.125% 01/18/29	11/22/2024	DLICGA-CIO		96,638	100,000	2,491	3.B FE
86765B-AQ-2	SUNOCO LOGISTICS PARTNER 5.350% 05/15/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		852,089	837,000	5,722	2.B FE
87162W-AK-6	TD SYNNEX CORP SERIES WI 2.650% 08/09/	07/14/2022	DLICGA-CIO		248,926	250,000	2,834	2.C FE
872652-AA-0	TPG OPERATING GROUP II 5.875% 03/05/34	01/01/2025	DLICGA-CIO		1,013,256	1,000,000	20,889	2.A FE
87612G-AN-1	TARGA RESOURCES CORP 6.125% 05/15/55	02/24/2025	WELLS FARGO SECURITIES, LLC		1,247,263	1,250,000		2.B FE
88732J-AY-4	TIME WARNER CABLE INC 5.875% 11/15/40	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		320,806	288,000	2,162	2.C FE
88732J-BB-3	TIME WARNER CABLE INC Basic 5.500% 09/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		17,294	16,000	293	2.C FE
88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		123,100	125,000	1,656	2.C FE
896239-AC-4	TRIMBLE INC 4.900% 06/15/28	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,487,161	3,500,000	7,622	2.C FE
89680Y-AC-9	TRITON CONTAINER SERIES 144A 3.150% 06	11/22/2024	DLICGA-CIO		426,744	500,000	1,225	2.C FE
89681L-AA-0	TRITON CONTAINER TAL INT 3.250% 03/15/	01/11/2022	DLICGA-CIO		997,082	1,000,000	10,653	2.C FE
89787E-AA-9	TRUSTAGE FINANCIAL GROUP SERIES 144A 4	03/22/2022	DLICGA-CIO		497,233	500,000	5,653	2.B FE
913017-BP-3	UNITED TECHNOLOGIES CORP 6.125% 07/15/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		996,841	774,000	21,860	2.A FE
913017-BS-7	UNITED TECHNOLOGIES CORP BASIC 5.700%	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		287,226	234,000	2,816	2.A FE
913229-AC-4	UNITED WHOLESALE MTGE LL SERIES 144A 5	11/15/2021	DLICGA-CIO		250,000	250,000	1,118	3.C FE
91324P-AR-3	UNITEDHEALTH GROUP INC 5.800% 03/15/36	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		188,838	152,000	2,596	1.F FE
91324P-CQ-3	UNITEDHEALTH GROUP INC 4.625% 07/15/35	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,233,871	1,092,000	23,288	1.F FE
92343V-GW-8	VERIZON COMMUNICATIONS 5.500% 02/23/54	01/01/2025	Various		979,503	1,000,000	19,556	2.A FE

SCHEDULE D - PART 3

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

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92344G-AM-8	VERIZON COMMUNICATIONS 7.750% 12/01/30	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		11,011	9,000	58	2.A FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE 3.450% 06/01/	01/01/2025	DLICGA-CIO		41,030	42,000	169	4.A FE
94973V-AY-3	ELEVANCE HEALTH INC 4.625% 05/15/42	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		2,638,874	2,424,000	14,325	2.A FE
94973V-BK-2	ELEVANCE HEALTH INC 4.650% 08/15/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		320,315	294,000	5,165	2.A FE
94974B-GT-1	WELLS FARGO & CO SERIES MTN 4.400% 06/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		925,923	896,000	1,862	2.B FE
963320-AV-8	WHIRLPOOL CORP 4.500% 06/01/46	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		612,016	750,000	2,813	2.C FE
963320-BC-9	WHIRLPOOL CORP 5.750% 03/01/34	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		245,008	250,000	4,792	2.C FE
008474-E*-5	AGNICO EAGLEMINES LIMITED 4.380% 04/05	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		767,832	800,000	8,371	2.A FE
01626P-AV-8	ALIMENTATION COUCHE TARD SERIES 144A 5	01/01/2025	Various		985,998	1,000,000	21,688	2.A FE
29250N-CD-5	ENBRIDGE INC 5.950% 04/05/54	01/01/2025	Various		995,784	1,000,000	14,214	2.A FE
893526-DJ-9	TRANSCANADA PIPELINES 6.100% 06/01/40	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		116,203	94,000	478	2.B FE
04342J-AA-5	ASB BANK LIMITED SERIES 144A 5.284% 06	06/08/2022	DLICGA-CIO		250,000	250,000	954	1.F FE
05571A-BA-2	BPCE SA 6.340% 01/14/36	01/07/2025	CITIGROUP GLOBAL MARKETS INC		3,250,000	3,250,000		2.A FE
05578Q-AE-3	BPCE SA SERIES 144A 4.875% 04/01/26	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		139,423	140,000	1,706	2.B FE
05635J-AC-4	BACARDI LTD MARTINI BV SERIES 144A 5.9	01/01/2025	Various		990,142	1,000,000	1,803	2.C FE
06738E-AJ-4	BARCLAYS PLC 5.250% 08/17/45	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,245,565	1,103,000	21,554	2.A FE
06738E-AP-0	BARCLAYS PLC 5.200% 05/12/26	01/01/2025	Various		1,498,582	1,504,000	10,645	2.A FE
06738E-AV-7	BARCLAYS PLC 4.950% 01/10/47	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,301,603	1,188,000	27,933	2.A FE
06738E-AW-5	BARCLAYS PLC 4.836% 05/09/28	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		547,839	558,000	3,898	2.A FE
09659T-2A-8	BNP PARIBAS SERIES 144A 4.375% 03/01/3	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		4,626,150	4,815,000	70,219	2.A FE
09659W-2F-0	BNP PARIBAS SA SERIES 144A 4.400% 08/1	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		603,051	621,000	10,398	1.G FE
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC 9.625%	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		4,425,742	3,452,000	14,767	2.B FE
21684A-AB-2	COOPERATIEVE RABOBANK UA 5.750% 12/01/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,353,887	1,107,000	5,304	2.A FE
22535W-AN-7	CREDIT AGRICOLE SA 5.862% 01/09/36	01/02/2025	CREDIT AGRICOLE SECURITIES (US		3,000,000	3,000,000		1.G FE
23381L-AA-2	DAI-ICHI LIFE INSURANCE CO LTD 0.000%	01/08/2025	Various		5,500,000	5,500,000		1.G FE
23879A-AA-5	DAVINCIRE HOLDINGS LTD 5.950% 04/15/35	03/11/2025	Various		1,201,104	1,200,000	463	2.A FE
29359U-AD-1	ENSTAR GROUP 7.276% 04/01/45	03/12/2025	WELLS FARGO SECURITIES, LLC		1,100,000	1,100,000		2.C FE
35177P-AL-1	ORANGE SA 9.000% 03/01/31	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,207,334	2,486,000	74,580	2.A FE
404280-AG-4	HSBC HOLDINGS PLC SUB NOTES 6.500% 05/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,411,861	2,816,000	29,998	2.A FE
404280-AH-2	HSBC HOLDINGS PLC 6.500% 09/15/37	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		9,736	8,000	153	2.A FE
404280-AJ-8	HSBC HOLDINGS PLC 6.800% 06/01/38	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,767,116	1,397,000	7,916	2.A FE
404280-AQ-2	HSBC HOLDINGS PLC 5.250% 03/14/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,060,090	933,000	14,559	2.A FE
472140-AA-0	JBS USA FINANCE LLC 5.950% 04/20/36	01/06/2025	MIZUHO SECURITIES		997,870	1,000,000		2.C FE
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO SUBORDINA	03/04/2025	MORGAN STANLEY & CO		5,000,000	5,000,000		1.G FE
606822-AD-6	MITSUBISHI UFJ FIN GRP 3.850% 03/01/26	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		3,103,585	3,063,000	39,309	1.G FE
60687Y-DE-6	MIZUHO FINANCIAL GROUP 5.579% 05/26/35	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		750,000	750,000	4,068	1.G FE
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A 2.	01/05/2021	DLICGA-CIO		500,000	500,000	6,583	1.G FE
654579-AE-1	NIPPON LIFE INSURANCE 4.700% 01/20/46	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		1,587,847	1,600,000	33,631	1.G FE
65538X-AE-1	NOMURA INTERNATIONAL FUNDING P SENIOR UN	12/31/2024	Tax Free Exchange		2,273,444	19,960,000		1.G FE
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD 4.950% 07	01/01/2025	DLICGA-CIO		3,826,509	4,000,000	97,900	2.B FE
727665-AA-9	PLATINUM SECURITIES KY SERIES 144A 3.6	01/19/2022	DLICGA-CIO		260,806	250,000	2,250	1.C FE
75968N-AG-6	RENAISSANCERE HOLDINGS LTD 5.800% 04/0	02/18/2025	WELLS FARGO SECURITIES, LLC		847,221	850,000		1.G FE
80281L-AA-3	SANTANDER UK GROUP HLDGS PLC SERIES 144	10/17/2018	DLICGA-CIO		139,541	140,000	2,180	2.B FE
822582-AD-4	SHELL INTL FIN 6.375% 12/15/38	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		5,016	4,000	11	1.D FE
83368R-BX-9	SOCIETE GENERALE SERIES 144A 6.066% 01	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		250,000	250,000	6,824	2.B FE
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE 6.423% 0	03/25/2025	Various		1,399,908	1,400,000		2.A FE
91845A-AA-3	VZ SECURED FINANCING BV SERIES 144A 5.	01/06/2022	DLICGA-CIO		248,174	250,000	6,181	4.A FE
92857T-AH-0	VODAFONE AIRTOUCH PLC 7.875% 02/15/30	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		4,495,359	4,000,000	119,000	2.B FE
92857W-AQ-3	VODAFONE GROUP PLC 6.150% 02/27/37	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		262,275	250,000	5,296	2.B FE
92857W-BK-5	VODAFONE GROUP PLC 4.375% 05/30/28	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		46,621	47,000	177	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,287,951,584	1,286,745,061	4,264,561	XXX
009088-AB-1	AIR CANADA SERIES 144A 4.125% 06/15/29	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		676,408	708,141	1,298	2.B FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9	11/22/2024	DLICGA-CIO		192,212	215,774	487	1.D FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					868,620	923,915	1,785	XXX
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.060% 0	02/03/2025	DIRECT FUNDING		50,985,000	50,985,000		1.F FE
617446-HD-4	MORGAN STANLEY MEDIUM TERM NOTE 7.250%	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		63,761	52,000	943	1.G 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
71951Q-AB-8	PHYSICIANS REALTY LP 3.950% 01/15/28	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		449,668	450,000	8,196	2.A FE
BES4EH-0Q-1	RUNWAY TERM LOAN 9.072% 02/25/30	02/25/2025	DIRECT FUNDING		40,000,000	40,000,000		2.B Z
03769M-AA-4	APOLLO GLOBAL MANAGEMENT 6.375% 11/15/	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		248,332	250,000	2,036	1.F FE
26884A-BB-8	ERP OPERATING LP 4.500% 07/01/44	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		131,994	118,000	2,655	1.G FE
302635-AL-1	FS KKR CAPITAL CORP 3.250% 07/15/27	11/22/2024	DLICGA-CIO		734,836	750,000	12,052	2.C FE
617482-V9-2	MORGAN STANLEY 6.375% 07/24/42	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		613,899	474,000	13,178	1.G FE
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A 4.	01/10/2022	DLICGA-CIO		250,000	250,000	5,408	3.C FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					93,477,490	93,329,000	44,468	XXX
12664U-AC-9	CVAUSA MANAGEMENT LLC 10.799% 05/22/29	03/31/2025	DIRECT FUNDING		6,624,656	6,624,656		3.B PL
12664U-AE-5	CVAUSA MANAGEMENT LLC 10.799% 05/22/29	03/31/2025	DIRECT FUNDING		2,773,112	2,773,112		3.B PL
48825C-AC-9	KELSO INDUSTRIES KELSO HVAC - DDTL 10.0	03/14/2025	DIRECT FUNDING		1,565,778	1,577,778		4.C PL
BES38G-FT-0	CHOREO BUYER LLC 0.000% 02/18/28	03/26/2025	DIRECT FUNDING		4,000,000	4,000,000		4.C FE
BES3XC-U8-0	CERITY PARTNERS HLDGS 23 TL 10.042% 07/	03/26/2025	DIRECT FUNDING		449,884	449,884		2.B Z
BES3ZM-YF-6	MARINA ACQUISITION INC 9.299% 06/27/30	03/28/2025	DIRECT FUNDING		350,000	350,000		2.B Z
BES45J-DM-2	ACC RISK MGMT DDTL 9.046% 10/30/29	03/28/2025	DIRECT FUNDING		2,150,000	2,150,000		2.B Z
BES474-Q0-7	ACC RISK MGMT DDTL 9.041% 10/30/29	03/19/2025	DIRECT FUNDING		1,900,000	1,900,000		5.B GI
BES4A2-EH-3	EDGECO BUYER INC DDTL E 8.799% 06/01/2	03/27/2025	DIRECT FUNDING		2,976,757	2,976,757		2.B Z
BES4GY-Q6-8	MODERA WEALTH MANAGEMENT LLC TERM LOAN	03/27/2025	DIRECT FUNDING		91,763,945	95,000,000		2.C FE
43385C-AC-2	HOBBS ASSOCIATES LLC 1L DDTL CL FUN 7.	12/13/2024	DIRECT FUNDING		(227)			4.C FE
69889P-AE-5	PAR PETROLEUM LLC TERM LOAN B 8.038% 0	02/04/2025	WELLS FARGO SECURITIES, LLC		100,000	100,000		4.A FE
BGH931-84-5	CPI HOLDCO B LLC 6.325% 05/17/31	02/06/2025	CROSS		498,412	498,750		3.B FE
BGH94P-DC-7	ASSETMARK FINANCIAL HLDGS TL 7.300% 09	09/23/2024	WELLS FARGO SECURITIES, LLC		(2,356)			4.A FE
BGH97N-7A-0	HOBBS ASSOCIATES LLC 7.575% 07/23/31	02/20/2025	Various		181,817	181,364		4.B FE
BGH9HN-E9-4	WORLD WIDE TECHNOLOGY HOLDING 6.555% 0	02/13/2025	J.P. MORGAN SECURITIES LLC		100,000	100,000		3.C FE
BGH9HX-PH-2	DEALER TIRE LLC 7.322% 07/02/31	01/02/2025	Tax Free Exchange		322,658	324,188		4.A FE
BGH9HY-QY-2	GRANT THORNTON ADVISORS LLC 7.035% 05/	01/03/2025	Tax Free Exchange		598,500	598,500		4.B FE
BGH9JX-55-8	BIFM CA BUYER INC 05/08/28	01/10/2025	JEFFERIES COMPANY		543,478	601,186		4.C FE
BGH9KU-79-2	HUNTER DOUGLAS INC 01/06/32	01/14/2025	J.P. MORGAN SECURITIES LLC		945,250	950,000		4.B FE
BGH9L3-BZ-8	BLUE RIBBON LLC USA 11.825% 05/08/28	01/08/2025	Tax Free Exchange		1,650,798	1,675,000		5.B FE
BGH9L4-QY-3	BOOST NEWCO BORROWER LLC TL 6.322% 01/	02/03/2025	Tax Free Exchange		723,188	723,188		3.C FE
BGH9L8-L3-7	RECESS HOLDINGS INC 8.039% 02/20/30	01/24/2025	Tax Free Exchange		323,371	323,371		4.B FE
BGH9LR-ZX-4	MICHAEL BAKER INTERNATIONAL LL 8.322%	01/31/2025	Tax Free Exchange		964,125	972,613		4.B FE
BGH9LT-LG-2	BOXER PARENT CO INC 7.305% 07/30/31	01/31/2025	Tax Free Exchange		997,806	1,000,000		4.B FE
BGH9LX-QP-8	NEXUS BUYER LLC 7.805% 07/31/31	02/28/2025	Tax Free Exchange		993,868	997,500		4.A FE
BGH9MA-XL-8	PRIMO BRANDS CORP 6.553% 03/31/28	02/12/2025	Tax Free Exchange		974,175	990,000		3.C FE
BGH9NW-5J-5	KNIFE RIVER CORP 4.525% 02/19/32	02/20/2025	J.P. MORGAN SECURITIES LLC		324,188	325,000		3.A FE
BGH9P4-DE-7	SECRETARIAT ADVISORS LLC 8.564% 02/21/	02/24/2025	KeyBanc Capital Markets		621,608	624,731		4.C FE
BGH9Q0-0W-8	IMAGEFIRST HOLDINGS LLC 7.567% 03/07/3	03/10/2025	ANTARES CAPITAL		299,250	300,000		4.B FE
BGH9Q4-58-8	MANNINGTON MILLS 9.072% 03/07/32	03/10/2025	J.P. MORGAN SECURITIES LLC		742,500	750,000		4.C FE
BGH9RY-L9-1	VISTA MANAGEMENT HOLDING INC 8.066% 03	03/27/2025	BOFA SECURITIES INC		498,750	500,000		3.C FE
BGH9Q5-HZ-2	PEER HOLDING III CLASS TL-B5B 6.822% 0	03/13/2025	Taxable Exchange		1,000,000	1,000,000		3.B FE
BES3XC-U5-6	CERITY PARTNERS HLDGS 23 TL CERITY - DDT	03/31/2025	DIRECT FUNDING		1,818,989	1,818,989		2.B Z
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					129,774,280	133,156,567		XXX
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 10.049% 12/3	03/14/2025	Tax Free Exchange		1,565,778	1,577,778		4.C PL
BES36E-GA-7	SALT DENTAL COLLECTIVE LLC TERM LOAN 18	03/31/2025	Interest Capitalization		238,553	238,553		5.B GI
BGH9GQ-00-2	ANCHOR PACKAGING LLC 10/15/30	12/04/2024	Various		70,000	70,000		3.B FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					1,874,331	1,886,331		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,549,821,606	1,552,747,452	4,596,178	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)								XXX
0509999997. Total - Issuer Credit Obligations - Part 3					1,549,821,606	1,552,747,452	4,596,178	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,549,821,606	1,552,747,452	4,596,178	XXX
36201F-TK-3	GNMA POOL 582054 7.000% 03/15/32	01/01/2025	DLSAIMKYXP - DLIC SA CIO KEYPT		19,792	19,792	115	1.A
36202V-6L-0	GNMA POOL 611175 6.000% 01/15/34	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		117,837	112,405	562	1.A

SCHEDULE D - PART 3

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

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36206C-4X-4	GNMA POOL 407738 7.500% 08/15/25	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		56	56		1.A
36206W-K5-3	GNMA POOL 423416 7.500% 12/15/25	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		70	70		1.A
36208M-ZD-0	GNMA POOL 455340 7.000% 11/15/27	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,271	1,248	7	1.A
36208U-C8-8	GNMA POOL 460995 7.000% 11/15/27	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		1,185	1,180	7	1.A
36209H-E5-0	GNMA POOL 471856 6.500% 04/15/28	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		2,321	2,319	13	1.A
36209H-EU-5	GNMA POOL 471847 6.500% 04/15/28	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		2,235	2,232	12	1.A
36209X-7H-7	GNMA POOL 485196 7.000% 03/15/29	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		470	467	3	1.A
36210D-C7-4	GNMA POOL 488894 7.000% 09/15/28	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		311	307	2	1.A
36212G-X2-3	GNMA POOL 533597 7.000% 01/15/31	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		3,657	3,695	22	1.A
36212N-A5-6	GNMA POOL 538328 7.000% 03/15/32	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		11,871	11,368	66	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		72,540	69,666	348	1.A
36213S-Z6-5	GNMA POOL 563365 7.000% 10/15/31	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		397	383	2	1.A
36213X-ZF-4	GNMA POOL 567842 6.500% 09/15/32	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		30,915	30,881	167	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	01/01/2025	Various		580,575	580,579	2,903	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					845,503	836,648	4,229	XXX
BES49J-5F-2	SMALL BUSINESS ADMINISTRATION COOF - 161	12/13/2024	RAYMOND JAMES & ASSOCIATES		139,915	(616,249)		1.A
BES49J-5G-0	SMALL BUSINESS ADMINISTRATION COOF - 162	12/14/2024	RAYMOND JAMES & ASSOCIATES		120,016	(352,210)		1.A
BES4CU-CH-1	SMALL BUSINESS ADMINISTRATION COOF - 163	02/05/2025	RAYMOND JAMES & ASSOCIATES		3,518,993	43,014,054		1.A
BES4CU-DZ-0	SMALL BUSINESS ADMINISTRATION COOF - 164	02/05/2025	RAYMOND JAMES & ASSOCIATES		2,791,317	66,242,984		1.A
BES4D9-ZX-7	SMALL BUSINESS ADMINISTRATION COOF - 165	02/11/2025	RAYMOND JAMES & ASSOCIATES		4,425,532	74,775,870		1.A
BES4DA-01-2	SMALL BUSINESS ADMINISTRATION COOF 166 -	02/11/2025	RAYMOND JAMES & ASSOCIATES		4,835,351	100,749,172		1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					15,831,124	283,813,621		XXX
31288B-GE-7	FHLMC GOLD POOL #C72897 6.500% 11/01/3	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		10,788	10,488	57	1.A
3128LX-BE-9	FHLMC GOLD POOL G01837 5.000% 07/01/35	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		45,457	45,525	190	1.A
3128M9-NX-6	FHLMC GOLD POOL G07306 3.000% 02/01/43	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		54,507	62,834	157	1.A
31292G-5U-6	FHLMC GOLD POOL C00859 6.500% 09/01/29	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		3,470	3,388	18	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	01/01/2025	Various		899,431	902,028	4,134	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		202,401	232,169	532	1.A
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5	03/01/2025	Interest Capitalization		7,018	7,018		1.A
3136BQ-RA-9	FANNIE MAE SERIES 2023-54 CLASS GA 6.5	01/01/2025	Various		854,603	854,373	4,628	1.A
3136BR-GB-7	FNMA 5.500% 03/25/54	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		259,599	261,698	1,199	1.A
3136BR-GB-7	FNMA 5.500% 03/25/54	03/01/2025	Interest Capitalization		3,615	3,615		1.A
31376K-JB-3	FNMA POOL 357658 6.000% 09/01/34	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		4,182	4,026	20	1.A
31376K-JV-9	FNMA POOL 357676 6.000% 11/01/34	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		43,175	41,983	210	1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000	01/01/2025	Various		821,671	816,365	4,082	1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000	03/01/2025	Interest Capitalization		12,307	12,307		1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000	01/01/2025	Various		820,102	816,365	4,082	1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000	03/01/2025	Interest Capitalization		12,307	12,307		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		276,732	270,768	1,354	1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000	03/01/2025	Interest Capitalization		4,082	4,082		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		277,456	270,768	1,354	1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000	03/01/2025	Interest Capitalization		4,082	4,082		1.A
31386L-4Z-2	FNMA POOL 567040 8.500% 12/01/30	01/01/2025	DLSAIMKYXP - DLIC SA CIO KEYPT		52,144	51,380	364	1.A
31389T-RM-6	FNMA POOL 635092 6.500% 07/01/32	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		4,358	4,255	23	1.A
31405K-LK-5	FNMA POOL 791530 6.000% 07/01/34	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		13,077	12,588	63	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		216,379	215,143	1,076	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		193,551	202,080	505	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		188,319	195,262	488	1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5	03/01/2025	Interest Capitalization		2,667	2,667		1.A
3136BR-GB-7	FNMA 5.500% 03/25/54	03/01/2025	Interest Capitalization		39,763	39,763		1.A
3136BS-US-2	FNMA FNMA_24-53-AZ 6.000% 08/25/54	03/01/2025	Interest Capitalization		81,143	81,143		1.A
3136BT-RY-1	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	03/01/2025	Interest Capitalization		76,670	76,670		1.A
3136BT-U6-8	FNMA CMO-SER-2024-95K CL-ZU 6.000% 12/	03/01/2025	Interest Capitalization		6,562	6,562		1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000	03/01/2025	Interest Capitalization		20,511	20,511		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000	03/01/2025	Interest Capitalization		20,409	20,409		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000	03/01/2025	Interest Capitalization		20,409	20,409		1.A

SCHEDULE D - PART 3

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

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3137HB-XZ-2	FEDERAL HOME LOAN MTG CORP SERIES 5386 C	03/01/2025	Interest Capitalization		21,689	21,689		1.A
3137HH-NC-1	FHLMC 5.500% 12/25/54	03/01/2025	Interest Capitalization		79,789	79,789		1.A
3137HJ-6R-3	FHLMC SERIES 5505A CLASS CZ 5.500% 02/	01/07/2025	BNP PARIBAS		1,847,500	2,000,000	9,167	1.A
3137HJ-6R-3	FHLMC SERIES 5505A CLASS CZ 5.500% 02/	03/01/2025	Interest Capitalization		18,375	18,375		1.A
3137HJ-6U-6	FHLMC SERIES 550A CLASS DZ 5.500% 02/2	01/08/2025	BNP PARIBAS		1,849,531	2,000,000	9,167	1.A
3137HJ-6U-6	FHLMC SERIES 550A CLASS DZ 5.500% 02/2	03/01/2025	Interest Capitalization		18,375	18,375		1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					9,388,206	9,723,259	42,870	XXX
3140LL-E7-2	FNMA POOL BS9157 4.940% 08/01/28	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		726,317	750,000	3,190	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					726,317	750,000	3,190	XXX
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023 2 C	12/27/2024	DLICGA-GPIM-INDFA		3,627,297	3,763,434	4,375	1.A FE
034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	04/09/2024	DLICGA-GPIM-INDFA		2,193,897	2,194,654	3,400	1.A FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	08/31/2023	DLICGA-GPIM-INDFA		1,870,300	1,872,777	3,257	1.C FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/09/2023	DLICGA-GPIM-INDFA		2,747,610	2,750,043	4,424	1.A FE
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		17,471	20,530	44	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		26,880	30,794	77	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		8,371	9,131	27	1.A
161929-AS-3	CHASE HOME LENDING MORTGAGE TR SERIES 24	01/01/2025	DLICGA-GPIM-INDFA		2,048,872	2,053,128	3,336	1.A
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF SERIES N 1	01/01/2025	DLICGA-GPIM-INDFA		255,754	250,000	5,010	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2	02/18/2022	DLICGA-GPIM-INDFA		2,289,199	2,290,013	1,919	1.A FE
19688F-AC-9	COLT FUNDING LLC SERIES 2021 3 CLASS A3	11/22/2024	BARBCO BOLI ENHANCED - G1001			(1,024)		1.A FE
31684H-AA-8	FIGRE TRUST SERIES 2014 HE1 CLASS A 144A	01/01/2025	Various		632,977	630,503	648	1.A FE
316927-AA-0	FIGRE TRUST 6.380% 05/25/54	11/22/2024	BARBCO BOLI ENHANCED - G1001		(4,062)	(4,025)		1.A FE
34074M-8G-9	FLORIDA ST HSG FIN CORP REVENU SERIES 6	09/05/2024	DLICGA-GPIM-INDFA		100,000	100,000	981	1.A FE
34074M-8H-7	FLORIDA ST HSG FIN CORP REVENU SERIES 6	09/05/2024	DLICGA-GPIM-INDFA		100,000	100,000	990	1.A FE
34074N-CJ-6	FLORIDA HSG FIN CORP 5.828% 07/01/55	02/11/2025	DLICGA-GPIM-INDFA		350,000	350,000		1.A FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.	01/01/2025	DLICGA-GPIM-INDFA		3,596,376	3,631,073	5,299	1.A
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.	01/01/2025	DLICGA-GPIM-INDFA		1,989,771	1,989,903	3,653	1.F
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS AF4A 6.483%	01/01/2025	Various		49,038	182,351	985	1.A FM
36271D-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 202	01/21/2025	GOLDMAN SACHS & CO. LLC		6,871,400	6,880,000	34,400	1.A FE
36273W-AA-1	GS MBS SECURITIES TRUST SERIES 2025-PJ3	03/17/2025	GOLDMAN SACHS & CO. LLC		5,508,594	5,500,000	27,500	1.A FE
36273W-AU-7	GS MBS SECURITIES TRUST SERIES 2025-PJ3	03/17/2025	GOLDMAN SACHS & CO. LLC		10,969,063	11,000,000	55,000	1.A FE
362957-AU-6	GS MORTGAGE-BACKED SECURITIES SERIES 202	02/18/2025	GOLDMAN SACHS & CO. LLC		12,320,989	12,348,000	55,566	1.A FE
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	01/01/2025	DLICGA-GPIM-INDFA		446,215	450,000	4,702	1.B FE
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	11/30/2023	DLICGA-GPIM-INDFA		2,625,000	2,625,000	28,747	1.B FE
45129Y-6T-8	ID HOUSING & FINANCE 5.945% 07/01/55	10/23/2024	DLICGA-GPIM-INDFA		1,150,000	1,150,000	12,154	1.B FE
46593N-AW-5	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20	02/21/2025	J.P. MORGAN SECURITIES LLC		17,524,609	17,500,000	78,750	1.B FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	01/01/2025	Various		293,287	316,563	923	1.A
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2014 1 C	01/01/2025	Various		564,562	567,680	2,838	1.A
46658U-AB-7	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	01/30/2025	J.P. MORGAN SECURITIES LLC		4,016,875	4,000,000	20,000	1.A FE
46658U-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	01/30/2025	J.P. MORGAN SECURITIES LLC		9,240,681	9,200,000	47,150	1.A
491309-MH-0	KENTUCKY HSG CORP 6.158% 07/01/45	01/08/2025	DLICGA-GPIM-INDFA		200,000	200,000	992	1.A FE
57419U-LJ-5	MD DEPT HSG COMM DEV 5.847% 09/01/49	10/22/2024	DLICGA-GPIM-INDFA		250,000	250,000	162	1.B FE
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING 5.877%	02/12/2025	DLICGA-GPIM-INDFA		1,500,000	1,500,000	2,204	1.B FE
617944-AH-6	MORGAN STANLEY RES MTG TRUST 6.000% 03	03/12/2025	MORGAN STANLEY & CO		4,250,000	4,250,000	18,417	1.A FE
617944-AV-5	MORGAN STANLEY RES MTG TRUST 6.000% 03	03/12/2025	MORGAN STANLEY & CO		6,465,469	6,500,000	28,167	1.A FE
641279-VY-7	NEVADA ST HSG DIV SF MTGE REVE SERIES E	01/01/2025	Various		493,058	500,000	7,378	1.B FE
641279-XN-9	NEVADA ST HSG DIV SF MTGE REVE SERIES B	01/01/2025	DLICGA-GPIM-INDFA		200,000	200,000	4,996	1.B FE
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	04/21/2023	DLICGA-GPIM-INDFA		2,102,079	2,094,649	3,397	1.A
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	12/27/2024	DLICGA-GPIM-INDFA		2,381,500	2,373,621	4,079	1.A
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	01/25/2024	DLICGA-GPIM-INDFA		1,728,329	1,729,890	2,608	1.A
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	04/19/2024	DLICGA-GPIM-INDFA		2,331,544	2,332,812	3,760	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	05/21/2024	Various		2,168,398	2,169,290	3,490	1.A
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	01/01/2025	DLICGA-GPIM-INDFA		1,543,839	1,544,186	2,594	1.A
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	12/27/2024	DLICGA-GPIM-INDFA		3,261,943	3,255,905	5,345	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	01/01/2025	DLICGA-GPIM-INDFA		1,818,467	1,825,844	2,790	1.A
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	01/01/2025	DLICGA-GPIM-INDFA		1,993,911	1,996,310	3,126	1.A

SCHEDULE D - PART 3

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67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/27/2024	DLICGA-GPIM-INDFA		4,095,855	4,097,969	6,135	1.A
74942B-AA-9	WOODWARD CAPITAL MANAGEMENT RC SERIES 20	02/26/2025	CITIBANK		2,699,990	2,700,000	10,731	1.A FE
74942B-AC-5	WOODWARD CAPITAL MANAGEMENT RC RCKT 5.	02/26/2025	CITIBANK		2,394,934	2,395,000	9,875	1.C FE
749431-AW-2	RCKT MORTGAGE TRUST 6.000% 03/25/55	03/13/2025	WELLS FARGO SECURITIES LLC		12,437,500	12,500,000	50,000	1.B FE
749971-BM-8	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	02/13/2025	WELLS FARGO SECURITIES LLC		12,685,156	13,000,000	37,736	1.A FE
816935-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	02/10/2025	MORGAN STANLEY & CO		9,042,188	9,000,000	19,500	1.A FE
816935-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	02/10/2025	MORGAN STANLEY & CO		15,995,000	16,000,000	34,667	1.A FE
817370-AU-3	SEQUOIA MORTGAGE TRUST 6.000% 04/25/55	03/07/2025	BANK OF AMERICA		11,516,172	11,500,000	24,917	1.A
88046K-LA-2	TENNESSEE HSG DEV AGY RSDL FIN SERIES 1B	10/28/2024	DLICGA-GPIM-INDFA		99,779	100,000	1,060	1.B FE
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%	01/01/2025	Various		573,847	570,696	3,469	1.A
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2	03/14/2023	DLICGA-GPIM-INDFA		2,560,867	2,563,667	3,969	1.A
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023-4	04/18/2024	DLICGA-GPIM-INDFA		1,284,339	1,286,404	1,967	1.A
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	11/22/2024	BARBCO BOLI ENHANCED - G1001			(8,275)		1.A FE
93934F-DF-6	WASHINGTON MUTUAL SERIES 2005-8 CLASS 3C	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		90,812	124,111	621	4.C FM
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		18,608	19,965	58	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		15,305	16,449	48	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		35,183	38,051	111	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		34,142	37,542	110	1.A
12674L-AD-5	COLT MORTGAGE LOAN TRUST CMO-SER-2025-3	03/04/2025	BARCLAYS CAPITAL		924,989	925,000	6,367	2.B FE
22758P-AF-9	CROSS MORTGAGE TRUST SERIES 2025-H2 CLAS	02/28/2025	GOLDMAN SACHS & CO. LLC		671,984	672,000	4,690	2.C FE
80262B-AD-2	CP SHORT TERM FINDING LLC 6.419% 01/25	03/18/2025	AMHERST PIERPONT		408,273	408,277	1,893	2.A FE
92540V-AF-2	VERUS SECURITIZATION TRUST MEZZANINE 6	03/07/2025	MORGAN STANLEY & CO		999,986	1,000,000	2,210	2.C FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		197,898	198,028	1,037	1.C FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		193,125	192,825	1,020	1.A
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		180,937	183,157	839	1.A
10569U-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	01/01/2025	Various		554,689	552,965	3,161	1.C FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	01/01/2025	Various		414,592	413,595	2,270	1.C FE
161929-AS-3	CHASE HOME LENDING MORTGAGE TR SERIES 24	01/01/2025	Various		425,539	426,308	2,309	1.A
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF SERIES N 1	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		255,873	250,000	2,424	1.A FE
22540A-BE-7	INDYMAC MANUFACTURED HOUSING ABS SER 199	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,608	1,615	9	3.A FE
24763L-DC-1	DELTA FUNDING HM EQ LN TR ABS SER 1998-1	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1	1		1.A FM
30191L-AB-5	FIGRE TRUST SERIES 2025-HE1 CLASS B 5.	03/24/2025	Various		296,346	296,562	1,567	1.D FE
30191L-AC-3	FIGRE TRUST SERIES 2025-HE1 CLASS C 6.	01/28/2025	GOLDMAN SACHS & CO. LLC		149,996	150,000	904	1.G FE
31684D-AC-3	FIGURE LENDING FIGRE CMO-SER-2024-HE6 CL	01/28/2025	BARCLAYS CAPITAL		49,036	49,173	228	1.G FE
34074N-CJ-6	FLORIDA HSG FIN CORP 5.828% 07/01/55	02/11/2025	MORGAN STANLEY & CO		350,000	350,000		1.A FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.	01/01/2025	Various		751,025	757,872	3,809	1.A
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.	01/01/2025	Various		382,595	380,143	2,326	1.F
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS AF4A 6.483%	01/01/2025	DLICGA-CIO		163,349	364,338	722	5.B FM
393505-NC-2	CONSECO FINANCIAL CORP ABS SER 1996-5 CL	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT			6,844	24	5.B FE
41162D-AF-6	HARBORVIEW MTG LOAN TRUST SERIES 2006-12	12/04/2013	DLICGA-CIO		193,719	225,002	760	1.A FM
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	01/01/2025	Various		485,877	490,000	14,399	1.B FE
46641C-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2014-1 C	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		100,369	107,867	315	1.A
491309-MH-0	KENTUCKY HSG CORP 6.158% 07/01/45	01/08/2025	BOFA SECURITIES INC		200,000	200,000		1.A FE
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING 5.877%	02/12/2025	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000		1.B FE
590219-AE-1	MLCC MORTGAGE INVESTORS, INC SERIES 2006	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		18,717	18,873	108	1.A FM
641279-XN-9	NEVADA ST HSG DIV SF MTGE REVE SERIES B	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		200,000	200,000	2,920	1.B FE
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	01/01/2025	Various		718,520	717,661	3,899	1.A
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	01/01/2025	Various		725,891	725,175	4,060	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	01/01/2025	Various		329,308	329,601	1,679	1.A
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	01/01/2025	Various		329,325	329,601	1,721	1.A
67448Y-AE-4	OBX TRUST OBX_25-NQM3 5.952% 12/01/64	02/19/2025	BARCLAYS CAPITAL		1,999,982	2,000,000	6,613	1.F FE
92539G-AC-5	VERUS SECURITIZATION TRUST SERIES 2023 3	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		168,378	167,769	943	1.A
93935E-AC-8	WASHINGTON MUT MSC MTG SERIES 2006-8 CLA	01/16/2014	DLICGA-CIO		152,556	200,962	278	5.B FM
93935H-AH-0	WASHINGTON MUTUAL SERIES 2006-7 CLASS A5	02/10/2014	DLICGA-CIO		335,345	526,052	1,214	1.A FM
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	03/25/2025	Interest Capitalization		11,848	11,848		1.A FM
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20	01/27/2025	Interest Capitalization		11,289	11,289		5.C FM

SCHEDULE D - PART 3

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761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20	03/01/2025	Interest Capitalization		202	202		4.C FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					216,552,407	217,755,219	781,352	XXX
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS C 144A	12/05/2024	Various		3,011,986	3,000,000	13,228	1.A
12531W-BH-4	CFCRE COML MTG TR SERIES 2016-C3 CLASS C	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,683,447	1,700,000	6,718	1.E
12531W-BH-4	CFCRE COML MTG TR SERIES 2016-C3 CLASS C	01/01/2025	DLICGA-GPIM-INDFA		3,528,310	3,550,000	4,209	1.E
17320Q-AJ-8	CITIGROUP COMM MTG TR SERIES 2013-375P C	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		1,280,956	1,330,000	3,899	1.A
17323V-BF-1	CITIGROUP COMM MTG TR SERIES 2015-GC29 C	01/01/2025	Various		6,812		3,463	1.A FE
26860X-BC-4	ELM TRUST 2024 SERIES 2024-ELM CLASS C10	05/21/2024	DLICGA-GPIM-INDFA		2,500,000	2,500,000	3,868	1.G FE
87264J-AA-4	TMSQ MORTGAGE TRUST SERIES 2014-1500 CLA	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		241,031	300,000	920	1.A
87264J-AG-1	TMSQ MORTGAGE TRUST SERIES 2014-1500 CLA	01/01/2025	DLSAIMRGXP - DLIC SA CIO REG		308,000	400,000	1,278	2.C
929218-AA-3	VZ REPACK TRUST 0.000% 05/20/35	01/01/2025	Various		1,615,716	3,750,000		5.B PL
Z96XNG-XX-7	SEQUOIA LOGISTICS SERIES 2025-1 CLASS C	02/06/2025	BARCLAYS CAPITAL		1,090,320	1,090,320		1.G FE
05609V-AN-5	BX TRUST SERIES 2021 VOLT CLASS E 144A	11/22/2024	DLICGA-CIO		199,477	200,000	1,049	1.A
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017	11/13/2017	DLICGA-CIO		125,353		2,209	1.A FE
12531W-BH-4	CFCRE COML MTG TR SERIES 2016-C3 CLASS C	01/01/2025	DLICGA-CIO		2,327,746	2,350,000	3,715	1.E
12593A-BD-6	COMM MORTGAGE TRUST SEIRES 2015-CR23 CLA	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		2,349,956	2,350,000	8,192	1.A
12593J-BG-0	COMM MORTGAGE TRUST SERIES 2015-CR24 CLA	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		8,806		3,902	1.A FE
12630B-BF-4	COMM MORTGAGE TRUST SERIES 2013-CR13 CLA	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		236,691	236,994	972	1.A
12652D-AS-6	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 20	11/17/2017	DLICGA-CIO		806,912	800,000	1,132	1.A
17323V-BF-1	CITIGROUP COMM MTG TR SERIES 2015-GC29 C	01/01/2025	DLICGA-CIO		9,432		2,384	1.A FE
23312V-AK-2	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20	11/17/2017	DLICGA-CIO		794,671	800,000	970	2.B
50188C-AB-8	LCOR REPACK TRUST SERIES A 0.000% 09/1	03/13/2015	DLICGA-CIO		1,018,089	1,800,000		5.B PL
61765D-AX-6	MORGAN STANLEY CAPITAL I TRUST 4.149%	06/25/2015	DLICGA-CIO		748,729	750,000	1,005	1.A
87264J-AA-4	TMSQ MORTGAGE TRUST SERIES 2014-1500 CLA	01/01/2025	DLICGA-CIO		450,000	450,000	414	1.A
929218-AA-3	VZ REPACK TRUST 0.000% 05/20/35	01/01/2025	DLICGA-CIO		2,062,220	4,600,000		5.B PL
94989V-AJ-8	WELLS FARGO COMMERCIAL MTG TR SERIES 201	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		500,508	500,000	1,748	1.A
94989Y-BE-2	WELLS FARGO COMMERCIAL MTG TR 4.856% 0	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		1,994,015	2,000,000	7,882	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					28,899,183	34,457,314	73,157	XXX
033296-BG-8	ANCHORAGE CREDIT FUNDING LTD SERIES 2015	02/13/2025	MIZUHO SECURITIES		6,918,750	7,500,000	10,020	1.A FE
03330K-AG-5	ANCHORAGE CREDIT FUNDING LTD SERIES 2020	02/13/2025	MIZUHO SECURITIES		7,464,000	8,000,000	16,889	1.A FE
03331X-AJ-0	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	02/13/2025	MIZUHO SECURITIES		6,918,750	7,500,000	11,899	1.A FE
03665M-AS-0	ANTARES CLO SERIES 2018-1A CLASS DR 7.	02/21/2025	CANADIAN IMPERIAL BANK OF COMM		7,000,000	7,000,000		2.C FE
05071U-AL-0	AUDAX SENIOR DEBT CLO SERIES 2025-12A CL	02/21/2025	J.P. MORGAN SECURITIES LLC		5,000,000	5,000,000		2.C FE
10901A-AL-0	BRIGADE DEBT FUNDING I LTD SERIES 2018-2	01/21/2025	MIZUHO SECURITIES		4,720,680	4,960,000	48,414	1.B FE
17151T-AJ-6	CHURCHILL MIDDLE MARKET CLO LT CHMML 7	01/29/2025	NATIXIS SECURITIES AMERICAS LL		5,500,000	5,500,000		2.C FE
25255B-AE-4	DIAMETER CREDIT FUNDING II DCF 7.577%	03/28/2025	CROSS POINT CAPITAL, LLC		6,350,400	6,300,000	87,514	2.C FE
362930-AP-4	GALAXY CLO LTD SERIES 2025-35A CLASS D3	03/11/2025	J.P. MORGAN SECURITIES LLC		8,250,000	8,250,000		2.C FE
55293L-BC-6	MCF CLO LLC 9.802% 04/15/37	03/18/2025	SMBC NIKKO SECURITIES AMERICA		7,600,000	7,600,000		2.B Z
55956C-AL-5	MAGNETITE CLO LTD ABS-SER-2025-45A CL-D2	03/12/2025	CITIGROUP GLOBAL MARKETS INC		5,700,000	5,700,000		2.B Z
59802Y-AA-9	MIDOCEAN CREDIT CLO SERIES 2017-7A CLASS	01/15/2025	Interest Capitalization		32,553	32,553		5.B FE
74983U-AJ-8	RIN LTD SERIES 2025-1A CLASS D 7.402%	02/20/2025	SCOTIA CAPITAL (USA) INC.		8,000,000	8,000,000		2.C FE
74983U-AL-3	RIN LTD SERIES 2025-1A CLASS E 9.752%	02/20/2025	SCOTIA CAPITAL (USA) INC.		6,750,000	6,750,000		3.C FE
82812M-AE-7	SILVER ROCK CLO LTD SERIES 2021-2A CLAS	03/07/2025	Tax Free Exchange		9,352,344	15,149,661		2.B Z
87170X-AN-8	SYMPHONY CLO LTD SERIES 2025-47A CLASS D	03/05/2025	BARCLAYS CAPITAL		5,000,000	5,000,000		2.C FE
87335*-AB-9	TPR FUNDING 2022 1 LLC CLASS A 6.802%	03/21/2025	DIRECT FUNDING		2,645,929	2,645,929		1.D FE
87335*-AC-7	TPR FUNDING 2022 1 LLC CLASS B 7.552%	03/21/2025	DIRECT FUNDING		27,390,000	27,390,000		1.G FE
87335*-AD-5	TPR FUNDING 2022 1 LLC CLASS C 8.802%	03/21/2025	DIRECT FUNDING		11,710,000	11,710,000		2.C FE
87335*-AE-3	TPR FUNDING 2022 1 LLC CLASS D 10.302%	03/21/2025	DIRECT FUNDING		16,300,000	16,300,000		3.C FE
00122J-AL-5	AGL CLO LTD ABS-SER-2025-40A CL-D2 144A	03/28/2025	SG AMERICAS SECURITIES LLC		4,750,000	4,750,000		2.B Z
08182D-AW-4	BENEFIT STREET PARTNERS CLO VI SERIES 15	03/07/2025	SG AMERICAS SECURITIES LLC		3,125,000	3,125,000		2.C FE
381934-AL-2	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	02/10/2025	SG AMERICAS SECURITIES LLC		11,000,000	11,000,000		2.C FE
43133Y-AN-5	HILDENE TRUPS SECURITIZATION L SERIES 20	03/24/2025	PIPER SANDLER & CO		7,500,000	7,500,000		1.B FE
43133Y-AQ-8	HILDENE TRUPS SECURITIZATION L SERIES 20	03/24/2025	PIPER SANDLER & CO		4,900,000	5,000,000		1.C FE
43133Y-AS-4	HILDENE TRUPS SECURITIZATION L SERIES 20	03/24/2025	PIPER SANDLER & CO		9,600,000	10,000,000		1.B FE
59802T-AG-7	MIDOCEAN CREDIT CLO SERIES 2013-2A CLASS	01/29/2025	Interest Capitalization		204,714	204,714		5.A FE
67402X-AJ-9	OAKTREE CLO LTD SERIES 2025-29A CLASS D	03/07/2025	WELLS FARGO SECURITIES LLC		8,000,000	8,000,000		2.B Z

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
67706L-AQ-2	OAK HILL CREDIT SERIES 2025-20A CLASS D2	02/28/2025	BNP PARIBAS		5,000,000	5,000,000		2.C FE
81125M-AL-5	SCULPTOR CLO LTD SERIES 35A CLASS D1B	03/24/2025	BNP PARIBAS		5,000,000	5,000,000		2.B Z
81125M-AN-1	SCULPTOR CLO LTD SERIES 35A CLASS D2 8	03/24/2025	BNP PARIBAS		7,600,000	7,600,000		2.B Z
82812L-AU-3	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	03/28/2025	CSPC GA - G1001 - SEC		759,014	759,402	2,215	2.B Z
82812L-AU-3	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	03/07/2025	Tax Free Exchange		15,476,905	15,523,165	44,629	2.B Z
82812L-AW-9	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	03/28/2025	CSPC GA - G1001 - SEC		756,904	759,183	2,214	2.B Z
82812L-AW-9	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	03/07/2025	Tax Free Exchange		16,484,233	16,575,511	96,790	2.B Z
89820W-AB-6	TRUPS FINANCIALS SERIES 2025-1A CLASS A2	02/13/2025	PIPER SANDLER & CO		4,900,000	5,000,000		1.C FE
89820W-AC-4	TRUPS FINANCIALS SERIES 2025-1A CLASS A2	02/13/2025	PIPER SANDLER & CO		4,950,000	5,000,000		1.C FE
89820W-AD-2	TRUPS FINANCIALS SERIES 2025-1A CLASS B	02/13/2025	PIPER SANDLER & CO		6,360,000	6,625,000		1.F FE
89820W-AE-0	TRUPS FINANCIALS SERIES 2025-1A CLASS C	02/13/2025	PIPER SANDLER & CO		9,108,125	9,500,000		2.B FE
900926-AG-1	TWIN BROOK CLO TWBRK SERIES 2025-1A CLAS	02/18/2025	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000		2.C FE
03665A-BA-4	ANTARES CLO 8.193% 04/20/37	03/26/2025	CITIBANK		2,074,947	2,074,947		2.C FE
BCC3L4-RF-0	CONTEGO CLO DAC SERIES 5A CLASS DR 5.8	03/03/2025	DEUTSCH SECS INC		1,573,200	1,573,200		2.C FE
BCC3L7-5C-4	AB CARVAL EURO CLO IC DESIGNAT SERIES 3A	03/07/2025	BNP PARIBAS		1,726,720	1,726,720		2.B Z
BCC3LB-2J-3	ADAGIO CLO CLASS D 6.473% 04/25/38	03/19/2025	GOLDMAN SACHS & CO. LLC		2,500,000	2,500,000		2.B Z
Z96YSM-S1-3	NASSAU EURO CLO SERIES 5A CLASS D 6.33	03/21/2025	J.P. MORGAN SECURITIES LLC		2,500,000	2,500,000		2.B Z
Z9701B-PN-4	AURIUM CLO LIMITED ACLO_11-R 6.144% 04	03/26/2025	BNP PARIBAS		2,105,000	2,105,000		2.B Z
00103C-AC-3	ACRES PLC SERIES 2021-FL1 CLASS AS 144A	01/01/2025	Various		497,226	500,000	1,285	1.A FE
69380C-AE-8	PFP III SERIES 2023-10 CLASS B 144A 7.	01/01/2025	Various		748,312	750,000	2,608	1.D FE
897764-AE-6	TPG REAL ESTATE FINANCE ISSUER 6.374%	03/12/2025	GOLDMAN SACHS & CO. LLC		399,000	400,000		1.D FE
BGH9RF-U2-7	GUGGENHEIM INVESTMENTS PRIVATE 0.000%	03/19/2025	WELLS FARGO SECURITIES, LLC			850,000		2.B Z
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					305,202,706	315,189,985	324,477	XXX
054982-AA-1	BACKCAST SPECTRA ARTICOM 8.552% 11/03/	03/17/2025	DIRECT FUNDING		1,553,500	1,553,500		1.D PL
12665X-AA-6	CV HCS RATED FEEDER LP 4.000% 10/04/53	01/22/2025	DIRECT FUNDING		4,488,755	4,488,755		1.G PL
12665X-AA-6	CV HCS RATED FEEDER LP 4.000% 10/04/53	01/10/2025	Interest Capitalization		80,482	80,482		1.G PL
12665X-AB-4	CV HCS RATED FEEDER LP 6.000% 10/04/53	01/22/2025	DIRECT FUNDING		1,496,252	1,496,252		4.A PL
12665X-AB-4	CV HCS RATED FEEDER LP 6.000% 10/04/53	01/10/2025	Interest Capitalization		40,241	40,241		4.A PL
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N SENIOR NO	03/31/2025	DIRECT FUNDING		117,920	117,920		1.G PL
463920-AA-6	ISLAND FINANCE TRUST SERIES 2025-1A CLAS	01/22/2025	PIPER SANDLER & CO		12,249,455	12,250,000		1.F FE
48555M-AG-4	KAPITUS ASSET SECURITIZATION L SERIES 20	01/15/2025	TRUIST SECURITIES INC		1,591,802	1,600,000		2.B Z
529922-AF-3	LIBERTAS ASSET SECURITIZATION SERIES 202	01/24/2025	GUGGENHEIM SECURITIES, LLC		30,999,653	31,000,000		1.C PL
53170#-AA-7	LIBRA SOLUTIONS SERIES 2024-B CLASS A	03/17/2025	DIRECT FUNDING		8,234,950	8,234,950		1.G Z
53170#-AB-5	LIBRA SOLUTIONS SERIES 2024-B CLASS B	03/17/2025	DIRECT FUNDING		760,149	760,149		2.C Z
53170#-AC-3	LIBRA SOLUTIONS SERIES 2024-B CLASS C	03/17/2025	DIRECT FUNDING		1,051,412	1,051,412		3.C FE
62534L-AD-0	MULLIGAN ASSET SECURITIZATION SERIES 202	02/21/2025	GUGGENHEIM SECURITIES, LLC		3,960,600	4,000,000		2.B Z
68237D-AC-7	ONDECK ASSET SECURITIZATION TR SERIES 20	03/13/2025	TRUIST SECURITIES INC		4,499,220	4,500,000		2.C FE
68237D-AD-5	ONDECK ASSET SECURITIZATION TR 8.560%	03/13/2025	TRUIST SECURITIES INC		9,997,945	10,000,000		3.B FE
68377T-AC-2	OPORTUN FUNDING LLC SERIES 2025-A CLASS	01/10/2025	DEUTSCHE BANK AG		2,999,819	3,000,000		2.C FE
75025@-AA-9	RADIANCE BORROWER LLC CLASS A 4.400% 0	03/24/2025	DIRECT FUNDING		58,221,175	60,232,407		1.E PL
75025@-AB-7	RADIANCE BORROWER LLC CLASS B 4.400% 0	03/24/2025	DIRECT FUNDING		2,240,839	2,437,084		1.F PL
75025@-AC-5	RADIANCE BORROWER LLC CLASS C 4.400% 0	03/24/2025	DIRECT FUNDING		1,972,156	2,325,202		2.B PL
75025@-AD-3	RADIANCE BORROWER LLC CLASS D 0.000% 0	03/24/2025	DIRECT FUNDING		1,513,187	3,551,041		3.A PL
75025@-AE-1	RADIANCE BORROWER LLC CLASS E 0.000% 0	03/24/2025	DIRECT FUNDING		857,837	1,571,214		2.B PL
86324C-AA-9	STREAM INNOVATIONS ISSUER T SERIES 2024	11/22/2024	BARBCO BOLI ENHANCED - G1001			(16,325)		1.G FE
BES45Y-XV-7	CARLYLE CREDIT OPP FUND III A SENIOR SEC	03/13/2025	DIRECT FUNDING		3,248,077	3,248,077		2.B Z
BES45Y-XZ-8	CARLYLE CREDIT OPPORTUNITIES CARLYLE CRE	03/13/2025	DIRECT FUNDING		1,624,038	1,624,038		2.B Z
BES45Y-Y1-2	CARLYLE CREDIT OPPORTUNITIES CARLYLE CRE	03/13/2025	DIRECT FUNDING		649,615	649,615		2.B Z
BES4D6-6N-7	MAPLE BORROWER LLC HOMETAP FORWARD FLOW	03/27/2025	DIRECT FUNDING		1,975,033	1,975,033		2.A FE
BES4FR-1H-7	PAYZEN INC 10.821% 12/18/27	03/31/2025	DIRECT FUNDING		19,509,639	19,509,639		2.B FE
00833B-AE-8	AFRMT SERIES 2025-1A CLASS E 7.180% 02	02/21/2025	BARCLAYS CAPITAL		4,999,406	5,000,000		3.B FE
31418F-F4-4	FNMA POOL #MA5586 5.500% 01/01/55	01/07/2025	GOLDMAN SACHS & CO. LLC		3,179,097	3,233,151	6,421	1.A
40172G-AA-0	GUGGENHEIM PARTNERS OPPORTUNIS RNF A 6	12/31/2024	Tax Free Exchange		5,871,000	5,871,000		1.G PL
40172G-AB-8	GUGGENHEIM PARTNERS OPPORTUNIS 8.290%	12/31/2024	Tax Free Exchange		3,264,000	3,264,000		2.C PL
40172G-AC-6	GUGGENHEIM PARTNERS OPPORTUNIS 9.290%	12/31/2024	Tax Free Exchange		2,089,000	2,089,000		3.C PL
46617L-AA-9	321 HENDERSON RECEIVABLES SERIES 2013-3A	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		275,677	296,770	505	1.A FE

SCHEDULE D - PART 3

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46617T-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		484,790	534,580	941	1.A FE
46617T-AB-0	321 HENDERSON RECEIVABLES LLC SERIES 201	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		238,645	238,771	524	2.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	01/01/2025	Various		712,518	782,588	1,256	1.A FE
BGH9JH-A5-7	OP-IG FD ALT INVESTMENT CO LLC CLASS B	12/31/2024	Taxable Exchange		(1,719,000)	(1,719,000)		2.C FE
BGH9JH-AJ-7	OP-IG FD ALT INVESTMENT CO LLC CLASS A	12/31/2024	Taxable Exchange		(5,846,000)	(5,846,000)		1.G FE
BGH9JH-BT-4	OP-IG FD ALT INVESTMENT CO LLC CLASS C	12/31/2024	Taxable Exchange		(1,719,000)	(1,719,000)		3.B FE
BGH9JH-CM-8	OP-IG FD ALT INVESTMENT CO LLC CLASS D	12/31/2024	Taxable Exchange		(1,203,000)	(1,203,000)		4.B FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					186,560,884	192,103,546	9,647	XXX
25277#-AA-7	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS	03/14/2025	DIRECT FUNDING		4,208,000	4,208,000		2.B Z
BES45Y-XQ-8	ELEMENT COMMERCIAL FUNDING CA 7.645% 1	03/27/2025	DIRECT FUNDING		2,702,703	2,702,703		1.E FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	01/01/2025	Various		310,579	314,535	2,995	1.G FE
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					7,221,282	7,225,238	2,995	XXX
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20	10/28/2021	DLICGA-CIO		683,125	683,333	982	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021 1A CLASS A 1	10/25/2023	DLICGA-CIO		257,707	295,869	337	1.F FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4	02/20/2019	DLICGA-CIO		117,350	117,352	407	2.C
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	03/09/2021	DLICGA-CIO		41,211	55,961	185	2.B FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					1,099,393	1,152,515	1,911	XXX
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 20	01/01/2025	Various		1,004,119	1,000,000	1,956	1.F FE
12565K-AE-7	CLI FUNDING LLC SERIES 2022-1A CLASS A1	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		168,982	189,533	186	1.F FE
33768N-AC-6	FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		243,826	250,000	936	1.D FE
91823A-AW-1	VB S1 ISSUER LLC SERIES 2022 1A CLASS C2	02/18/2022	DLICGA-GPIM-INDFA		2,000,000	2,000,000	5,147	1.F FE
BES4CF-NQ-2	APF 5 PROJEKT NR 5A GMBH & CO GOAL PORTE	11/29/2024	DIRECT FUNDING		11,700,000	11,700,000		2.B Z
G5744@-AA-9	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	01/23/2025	DIRECT FUNDING		1,080,000	1,080,000		2.A PL
G5744@-AA-9	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	03/25/2025	Interest Capitalization		59,744	59,744		2.A PL
00258P-AA-1	APOLLO AVIATION SECURITIZATION SERIES 20	01/27/2025	GOLDMAN SACHS & CO. LLC		482,999	483,000		1.F FE
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 20	01/01/2025	DLICGA-CIO		1,503,954	1,500,000	6,133	1.F FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	09/01/2020	DLICGA-CIO		319,025	319,063	354	1.F FE
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62	11/18/2021	DLICGA-CIO		344,795	344,805	201	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	09/08/2020	DLICGA-CIO		147,062	147,089	197	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	11/22/2024	DLICGA-CIO		320,663	366,667	454	1.F FE
89616W-AC-2	TRICON RESIDENTIAL SERIES 2023 SFR1 CLAS	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		245,442	250,000	1,063	1.E FE
BES48H-1V-6	APF 5 PROJEKT NR 5A GMBH & CO 8.700% 1	11/29/2024	DIRECT FUNDING		(3,900,000)	(3,900,000)		2.B Z
BES48H-33-6	APF 5 PROJEKT NR 5A GMBH & CO PORTER - M	11/27/2024	DIRECT FUNDING		(3,900,000)	(3,900,000)		2.B Z
BES48H-34-4	APF 5 PROJEKT NR 5A GMBH & CO PORTER - M	11/29/2024	DIRECT FUNDING		(3,900,000)	(3,900,000)		2.B Z
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					7,920,611	7,989,901	16,627	XXX
09606B-AA-2	BLUE STREAM ISSUER LLC SERIES 2023 1A CL	04/25/2023	DLICGA-GPIM-INDFA		1,975,684	2,000,000	5,998	1.F FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C	03/08/2022	DLICGA-GPIM-INDFA		1,960,673	1,960,833	5,038	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C	09/14/2023	DLICGA-GPIM-INDFA		1,917,842	1,964,583	8,868	1.E FE
22822R-BH-2	CROWN CASTLE TOWERS LLC SERIES 144A 4.	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		480,063	500,000	942	1.F FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA	01/01/2025	Various		894,727	947,500	4,696	2.B FE
255126-AC-8	DIVERSIFIED ABS PHASE VI LLC ABS-SER-202	02/20/2025	BARCLAYS CAPITAL		16,000,000	16,000,000		2.B FE
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023 1A CLA	01/01/2025	Various		506,558	500,000	6,920	2.C FE
45175X-AB-7	IDENTITY DIGITAL CAPITAL LLC 6.793% 03	03/10/2025	DIRECT FUNDING		15,000,000	15,000,000		2.B Z
45175X-AC-5	IDENTITY DIGITAL CAPITAL LLC 7.775% 03	03/10/2025	DIRECT FUNDING		4,000,000	4,000,000		2.B Z
78403D-AX-8	SBA TOWER TRUST SERIES 144A 2.593% 10/	10/08/2021	DLICGA-GPIM-INDFA		7,250,000	7,250,000	11,488	1.F FE
78520E-AE-6	SABEY DATA CENTER ISSUER LLC SERIES 2023	04/18/2023	DLICGA-GPIM-INDFA		3,998,883	4,000,000	13,889	1.F FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		457,277	580,500	468	2.B FE
85236K-AH-5	STACK INFRASTRUCTURE ISSUER LL SERIES 20	01/01/2025	DLICGA-GPIM-INDFA		4,435,664	4,500,000	11,063	1.G FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A	05/06/2015	DLICGA-GPIM-INDFA		1,901,446	1,901,667	4,406	1.C FE
87342R-AC-8	TACO BELL FUNDING LLC SERIES 16-1A CLASS	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		607,018	609,375	3,029	2.B FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A	01/01/2025	DLICGA-GPIM-INDFA		3,077,532	3,072,875	11,814	1.C FE
01627A-AD-0	ALIGNED DATA CENTERS ISSUER LL SERIES 20	01/01/2025	Various		496,501	500,000	1,333	1.G FE
01627A-AE-8	ALIGNED DATA CENTERS ISSUER LL SERIES 20	01/01/2025	DLSAGPKYXN - GPIM DLSA KEYPT		251,341	255,000	737	1.G FE
01983K-AQ-7	ALLO COMMUNICATIONS LLC SERIES 2025-1A C	03/27/2025	MORGAN STANLEY & CO		99,999	100,000		2.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A	07/23/2020	DLICGA-CIO		239,375	239,375	1,571	2.C 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
25755T-AH-3	DOMINOS PIZZA MSTR ISSUER LLC SERIES 201	01/01/2025	Various		893,631	940,000	7,097	2.A FE
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023 1A CLA	01/01/2025	DLICGA-CIO		1,265,296	1,250,000	20,445	2.C FE
44148J-AA-7	HOTWIRE FUNDING LLC SERIES 2021-1 CLASS	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		235,622	250,000	177	1.F FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A	09/17/2019	DLICGA-CIO		237,500	237,500	1,998	2.C FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A	01/01/2025	DLICGA-CIO		853,036	1,064,250	1,792	2.B FE
85236K-AH-5	STACK INFRASTRUCTURE ISSUER LL SERIES 20	01/01/2025	Various		989,605	1,000,000	983	1.G FE
871044-AA-1	SWITCH DATA CENTER SWTCH_24-1 6.280% 0	01/01/2025	DLSAGPRGXN - GPIM DLSA REG		253,189	250,000	262	1.G FE
871044-AL-7	SWITCH DATA CENTER SERIES 2025-1A CLASS	03/07/2025	MORGAN STANLEY & CO		1,437,027	1,500,000		1.G FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS	03/23/2022	DLICGA-CIO		243,719	243,719	860	2.B FE
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS	02/01/2022	DLICGA-CIO		295,185	295,500	886	2.B FE
974153-AD-0	WINGSTOP FUNDING LLC SERIES 2022 1A CLAS	03/02/2022	DLICGA-CIO		248,125	248,125	978	2.B FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A	01/01/2025	Various		748,077	744,063	1,573	1.C FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					73,250,595	73,904,865	129,311	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					853,498,211	1,144,902,111	1,389,766	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)								XXX
1909999997. Total - Asset-Backed Securities - Part 3					853,498,211	1,144,902,111	1,389,766	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					853,498,211	1,144,902,111	1,389,766	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					2,403,319,817	2,697,649,563	5,985,944	XXX
BES3QG-J7-4	SHARP FUNDING CO LP	05/15/2024	DIRECT FUNDING	100,000.000	9,901,902			3.C FE
BES3QG-J7-4	SHARP FUNDING CO LP	12/19/2024	Stock Dividend	652,310.020				3.C FE
BES4G6-RY-7	KWOR HOLDINGS LP ALACRITY PREF EQUITY	02/28/2025	Tax Free Exchange	1,829,268.290	637,943			3.C Z
064058-AH-3	BANK OF NY MELLON CORP SERIES G 4.700%	05/12/2020	No Broker	750,000.000	750,000		9,890	2.A FE
064058-AJ-9	BANK OF NY MELLON CORP SERIES H 3.700%	10/26/2020	No Broker	2,500,000.000	2,500,000		2,826	2.A FE
19075Q-86-2	COBANK ACB	01/01/2025	DLSAGPRGXN - GPIM DLSA REG	12,500.000	1,253,763		19,375	2.A FE
19075Q-AD-4	COBANK ACB SERIES J 4.250% Perpet.	12/02/2021	No Broker	2,500,000.000	2,500,000		26,563	2.B FE
19075Q-AE-2	COBANK ACB SERIES K 6.450% Perpet.	08/16/2022	No Broker	1,000,000.000	1,000,000		16,483	2.B FE
249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 14	06/08/2021	No Broker	2,000,000.000	2,000,000		2,063	1.F FE
58551T-AA-5	MELLON CAPITAL IV SERIES 1 5.122% Perp	05/06/2021	No Broker	3,000,000.000	2,997,000		5,181	2.A FE
58551T-AA-5	MELLON CAPITAL IV SERIES 1 5.122% Perp	05/06/2021	DLICGA-CIO	250,000.000	249,750		863	2.A FE
59156R-BT-4	METLIFE INC SERIES D 5.875% Perpet.	01/01/2025	Various	1,200,000.000	1,198,593		20,758	2.B FE
693475-BD-6	PNC FINANCIAL SERVICES GROUP SERIES U	04/21/2022	No Broker	4,250,000.000	4,250,000		32,583	2.B FE
808513-BD-6	CHARLES SCHWAB CORP SERIES G 5.375% Pe	07/09/2020	No Broker	2,800,000.000	2,822,500		12,542	2.C FE
808513-BJ-3	CHARLES SCHWAB CORP SERIES H 4.000% Pe	05/05/2021	No Broker	4,800,000.000	4,799,225		16,000	2.C FE
89832Q-AD-1	TRUIST FIN CORP 6.963% Perpet.	12/17/2019	No Broker	4,500,000.000	4,500,000		100,095	2.C FE
025816-CH-0	AMERICAN EXPRESS CO 3.550% Perpet.	07/27/2021	No Broker	2,250,000.000	2,250,000		3,550	2.
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					43,610,676	XXX	268,772	XXX
05567S-AA-0	BNSF FUNDING TRUST I BASIC 6.613% 12/1	06/14/2018	No Broker	1,000,000.000	1,019,425		30,493	2.A FE
50149X-AA-2	KUVARE US HOLDINGS INC SERIES 144A 7.0	11/01/2024	No Broker	34,000,000.000	34,042,391		396,667	3.B FE
759351-80-2	REINSURANCE GRP OF AMER	01/01/2025	DLSAGPRGXN - GPIM DLSA REG	53,299.000	1,310,622			2.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					36,372,438	XXX	427,160	XXX
4509999997. Total - Preferred Stocks - Part 3					79,983,114	XXX	695,932	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					79,983,114	XXX	695,932	XXX
55339C-10-9	MNSN HOLDINGS INC	01/01/2025	Tax Free Exchange	4.000	3,263			
31339*-10-7	FEDERAL HOME LOAN BANK	03/04/2025	FEDERAL HOME LOAN BANK	58,500.000	5,850,000			
BES4FZ-C2-0	RAINFOREST FUNDING TRUST	03/13/2025	DIRECT FUNDING	12,000,000.000	12,000,000			
BES4G6-T7-4	KWOR HOLDINGS LP ALACRITY COM EQUITY	02/28/2028	Tax Free Exchange	2,650,905.780	1,528,176			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					19,381,439	XXX		XXX
5989999997. Total - Common Stocks - Part 3					19,381,439	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5989999999. Total - Common Stocks					19,381,439	XXX		XXX
5999999999. Total - Preferred and Common Stocks					99,364,553	XXX	695,932	XXX
6009999999 - Totals					2,502,684,370	XXX	6,681,876	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
3134H1-TB-9	FREDDIE MAC 6.000% 02/18/39	02/21/2025	Call 100.0000		2,000,000	2,000,000	2,000,885			(885)		(885)		2,000,000				120,000	02/18/2039	1.B FE
3134H1-UU-5	FREDDIE MAC 6.000% 02/28/39	02/28/2025	Call 100.0000		500,000	500,000	501,125			(1,125)		(1,125)		500,000				15,000	02/28/2039	1.B FE
3134H1-TB-9	FREDDIE MAC 6.000% 02/18/39	02/21/2025	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				180,000	02/18/2039	1.B FE
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					5,500,000	5,500,000	5,502,010	3,000,000		(2,010)		(2,010)		5,500,000				315,000	XXX	XXX
45905U-R7-1	INTL BK RECON & DEVELOP SERIES MTN 2.7	01/09/2025	Various		1,096,047	1,150,000	1,081,145	762,390		112		112		1,096,047				1,294	12/28/2037	1.A FE
00388W-AK-7	ABU DHABI NATIONAL ENERG SERIES 144A 3	01/09/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				3,494	04/29/2051	1.D FE
085209-AF-1	GOVT OF BERMUDA SERIES 144A 4.750% 02/	01/09/2025	DLICGA-GPIM-INDFA		498,275	500,000	496,275	498,262		12		12		498,275				9,764	02/15/2029	1.F FE
29135L-AR-1	ABU DHABI GOVT INT L SERIES 144A 3.000	01/09/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				2,438	09/15/2051	1.C FE
74730D-AE-3	QATAR PETROLEUM SERIES 144A 3.125% 07/	01/09/2025	DLICGA-GPIM-INDFA		249,200	250,000	249,078	249,199		1		1		249,200				3,928	07/12/2041	1.C FE
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	02/14/2025	Various		239,237	239,237	233,031	233,966		66		66		234,032		5,205	5,205	1,764	05/14/2031	1.D PL
06708P-AA-4	BARBADOS GOVERNMENT 4.300% 01/15/29	03/18/2025	Redemption 100.0000		503,413	503,413	389,396	440,495		1,761		1,761		442,256		61,156	61,156	3,013	01/15/2029	4.B
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					3,336,172	3,392,650	3,198,925	2,934,312		1,952		1,952		3,269,810		66,361	66,361	25,695	XXX	XXX
797356-AR-3	SAN DIEGO CA UNIF SCH DIST SERIES SR 2	03/14/2025	Call 90.6520		1,813,040	2,000,000	2,000,000	2,000,000						2,000,000				(149,321)	07/01/2032	1.A FE
797356-DU-3	SAN DIEGO CA UNIF SCH DIST SERIES ZR 1	03/14/2025	Call 79.1680		1,583,360	2,000,000	2,000,000	2,000,000						2,000,000				(372,874)	07/01/2042	1.A FE
275282-QD-6	E SIDE CA UNION HIGH SCH DISTS SERIES B	03/04/2025	DLICGA-CIO		250,000	250,000	250,000	250,000						250,000				4,652	08/01/2042	1.D FE
432272-GC-0	HILLSBOROUGH CA SCH DIST 0.000% 09/01/	03/04/2025	DLICGA-CIO		178,674	250,000	158,903	177,748		926		926		178,674					09/01/2036	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					3,825,074	4,500,000	4,408,903	4,427,748		926		926		4,428,674				(517,543)	XXX	XXX
546475-VS-0	LOUISANA ST GAS FUELS TAX REV SERIES A	03/21/2025	Call 86.9100		869,100	1,000,000	1,000,000	1,000,000						1,000,000				(117,590)	05/01/2038	1.C FE
663903-KT-8	NORTHEAST OH REGL SWR DIST 3.300% 11/1	01/09/2025	DLICGA-GPIM-INDFA		231,942	210,000	242,038	232,089		(147)		(147)		231,942				1,117	11/15/2049	1.A
663903-KU-5	NORTHEAST OH REGL SWR DIST 3.300% 11/1	01/10/2025	Tax Free Exchange		1,127,553	1,160,000	1,125,359	1,127,532		21		21		1,127,553				5,848	11/15/2049	1.B FE
010869-JR-7	ALAMEDA CA CORRIDOR TRANSPRTN SERIES A	03/04/2025	DLICGA-CIO		122,858	250,000	114,485	122,292		566		566		122,858					10/01/2051	1.E FE
34446A-CA-4	WI BUG TUSSEL 2 LLC 6.201% 05/01/54	03/04/2025	DLICGA-CIO		100,000	100,000	100,000	100,000						100,000				2,153	05/01/2054	1.C FE
650035-6A-1	NEW YORK ST URBAN DEV CORP REV SERIES D-	03/04/2025	DLICGA-CIO		298,095	300,000	298,035			60		60		298,095				4,845	03/15/2031	1.B FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					2,749,548	3,020,000	2,879,917	2,581,913		500		500		2,880,448				(103,627)	XXX	XXX
00083Y-AA-3	ACC GROUP HOUSING LLC 6.350% 07/15/54	01/15/2025	Various		25	25	24	16						24		1	1	1	07/15/2054	1.C FE
04250C-AB-8	ARMY HAWAII FAMILY HSG SERIES 2015 CLASS	01/09/2025	Various		497,557	535,000	497,537	190,000		20		20		497,557				2,393	06/15/2050	1.G FE
05178R-AC-9	AURORA MILITARY HOUS II 5.695% 12/15/4	01/09/2025	Various		1,106,911	1,150,000	1,106,831	199,694		30		30		1,106,911				5,094	12/15/2047	1.D FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20	01/10/2025	Paydown		927	927	930	232						930		(3)	(3)	4	02/10/2052	2.C YE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20	01/10/2025	Various		746,442	744,163	746,571	186,611		(1)		(1)		746,442				3,563	02/10/2052	2.C YE
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20	01/10/2025	Paydown		1,585	1,585	1,831	490						1,814		(229)	(229)	9	07/10/2055	1.E FE
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20	01/10/2025	Various		2,367,373	2,068,107	2,389,298	639,815		(85)		(85)		2,367,373				13,075	07/10/2055	1.E FE
346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01	01/15/2025	Redemption 100.0000		1,776	1,776	2,362	2,290		(1)		(1)		2,289		(512)	(512)	54	01/15/2051	1.E FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	03/10/2025	Paydown		5,045	5,045	4,953	1,829		65		65		5,045				53	10/10/2041	1.F FE
36186X-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/09/2025	Various		2,061,786	2,350,000	2,067,199	875,320		246		246		2,061,786				11,318	07/10/2050	2.A FE
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/10/2025	Paydown		1,348	1,348	1,318	324		34		34		1,348				6	05/10/2050	2.C FE
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	01/10/2025	Various		911,039	934,515	913,828	224,394		23		23		911,039				4,256	05/10/2050	2.C FE
677071-AC-6	OHANA MILITARY COMM LLC SERIES 04I 144A	01/09/2025	DLICGA-GPIM-INDFA		341,236	250,000	354,048	341,359		(122)		(122)		341,236				4,387	04/01/2049	1.D FE
90983V-AA-1	UNITED COMMUNITIES LLC SERIES 144A 5.6	03/15/2025	Redemption 100.0000		6,003	6,003	6,375	6,311		(2)		(2)		6,308		(306)	(306)	168	09/15/2051	2.C FE
95829T-AA-3	WESTERN GROUP HOUSING LP SERIES 144A 6	03/15/2025	Various		6,918	6,918	7,924	7,871		(5)		(5)		7,866		(948)	(948)	233	03/15/2057	1.C FE
00164T-AA-6	AMC EAST COMM LLC 5.740% 01/15/28	01/15/2025	Redemption 100.0000		10,803	10,803	10,762	10,775		1		1		10,776		27	27	310	01/15/2028	1.F FE
05178T-AA-9	AURORA MILITARY HOUS III SERIES 144A 5	01/15/2025	Redemption 100.0000		18,893	18,893	19,726	19,310		(2)		(2)		19,308		(415)	(415)	550	07/15/2034	1.F FE
140694-AA-8	CAPMARK MILITARY HOUSING TRUST 6.059%	02/10/2025	Paydown		2,189	2,189	1,879			311		311		2,189				17	10/10/2052	1.F YE
140694-AA-8	CAPMARK MILITARY HOUSING TRUST 6.059%	03/10/2025	Paydown		1,103	1,103	947			157		157		1,103				17	10/10/2052	1.G
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20	03/10/2025	Paydown		15,143	15,143	15,178	13,299						15,172		(29)	(29)	141	02/10/2052	2.C YE
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST SERIES 20	02/10/2025	Paydown		2,915	2,915	2,838	2,844		71		71		2,915				22	10/10/2052	1.G YE
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST SERIES 20	03/10/2025	Paydown		1,469	1,469	1,430	1,433		36		36		1,469				22	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20	03/10/2025	Paydown		12,004	12,004	14,964	10,897		(7)		(7)		14,551		(2,547)	(2,547)	129	07/10/2055	1.E FE
347075-AB-9	FORT CARSON FAMILY HSG LLC CO 7.860% 1	03/15/2025	Redemption 100.0000		15,000	15,000	16,013	15,876		(19)		(19)		15,857		(857)	(857)	197	11/15/2029	1.D FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	03/10/2025	Paydown		1,258	1,258	1,617	1,546		(288)		(288)		1,258				15	04/10/2037	1.C FE
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	02/10/2025	Paydown		1,393	1,393	1,755	1,683		(290)		(290)		1,393				12	05/10/2037	1.G YE
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	03/10/2025	Paydown		703	703	886	849		(146)		(146)		703				12	05/10/2037	1.G

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
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	03/10/2025	Paydown		10,596	10,596	11,088	8,348		(379)		(379)		10,596				90	05/10/2050	2.C FE
44329H-AN-4	HP COMMUNITIES LLC SERIES 144A 5.620%	03/17/2025	Redemption 100.0000		27,355	27,355	29,449	28,521		(26)		(26)		28,495		(1,140)	(1,140)	769	09/15/2032	1.D FE
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY SERIES 144A	02/01/2025	Redemption 100.0000		5,449	5,449	6,774	6,577		(5)		(5)		6,572		(1,124)	(1,124)	143	08/01/2050	1.E FE
598329-AE-0	MIDWEST FAMILY HOUSING CORP BN SERIES 14	01/01/2025	Redemption 100.0000		596	596	708	696						696		(99)	(99)	20	01/01/2051	2.B FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					8,182,840	8,182,281	8,237,043	2,799,210		(384)		(384)		8,191,021		(8,181)	(8,181)	47,080	XXX	XXX
22822V-AB-7	CROWN CASTLE INTL CORP 4.450% 02/15/26	03/01/2025	SOMERSET																02/15/2026	2.B FE
00452A-AA-8	ACCIDENT FUND INS CO AM SERIES 144A 8.	01/09/2025	Various		744,390	750,000	744,432	500,553		29		29		744,390				28,688	08/01/2032	2.B FE
01220#-AA-6	ALBANY FINANCIAL LLC 5.660% 06/30/26	03/21/2025	Redemption 100.0000		4,755,534	4,755,534	4,760,290	4,757,027		(90)		(90)		4,756,937		(1,403)	(1,403)	161,132	06/30/2026	1.G PL
02772A-AA-7	AMERICAN NATIONAL GROUP SERIES 144A 6.	01/09/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				1,280	06/13/2032	2.B FE
03060N-AD-2	AMERICO LIFE INC SERIES 144A 3.450% 04	01/09/2025	DLICGA-GPIM-INDFA		502,295	500,000	503,445	502,306		(11)		(11)		502,295				4,217	04/15/2031	2.B FE
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833%	01/09/2025	DLICGA-GPIM-INDFA		515,553	500,000	516,625	515,565		(12)		(12)		515,553				6,495	03/11/2051	2.C FE
03746A-AA-8	APACHE FINANCE CANADA CORP 7.750% 12/1	01/07/2025	Taxable Exchange		2,076	2,000	2,499	2,252		(1)		(1)		2,251		(174)	(174)	11	12/15/2029	2.C FE
037735-CK-1	APPALACHIAN POWER CO SERIES P 6.700% 0	01/09/2025	MORGAN STANLEY & CO		2,111	2,000	2,562	2,423		(1)		(1)		2,422		(311)	(311)	54	08/15/2037	2.A FE
05567S-AA-0	BNSF FUNDING TRUST I BASIC 6.613% 12/1	01/01/2025	Security Withdraw		1,019,425	1,000,000	1,122,600	1,019,425						1,019,425				30,493	12/15/2055	2.A FE
06051G-FU-8	BANK OF AMERICA CORP SERIES GMTN 4.450	01/09/2025	Various		13,963	14,000	13,921	6,991		1		1		13,963				225	03/03/2026	2.A FE
06051G-GZ-6	BANK OF AMERICA CORP 3.366% 01/23/26	01/23/2025	Various		3,395,000	3,395,000	3,335,062	3,343,222		1,051		1,051		3,377,243		17,757	17,757	57,138	01/23/2026	1.G FE
099724-AJ-5	BORGWARNER INC 3.375% 03/15/25	03/15/2025	Maturity		5,000	5,000	4,864	4,995		5		5		5,000				84	03/15/2025	2.A FE
109647-18-2	GORILLA INVESTOR LLC 9.299% 09/30/31	03/10/2025	Redemption 100.0000		547,177	547,177	547,177	547,177						547,177					09/30/2031	1.G FE
12541W-AA-8	CH ROBINSON WORLDWIDE INC 4.200% 04/15	01/09/2025	DLICGA-GPIM-INDFA		299,333	300,000	298,206	299,327		6		6		299,333				3,080	04/15/2028	2.B FE
172967-JL-6	CITIGROUP INC 3.875% 03/26/25	03/26/2025	Maturity		7,000,000	7,000,000	6,882,330	6,972,774		27,226		27,226		7,000,000				135,625	03/26/2025	2.B FE
18271#-AA-8	CLARUS CAPITAL LLC 7.067% 09/30/31	02/20/2025	Redemption 100.0000		4,663,361	4,663,361	4,663,361	3,814,506						4,663,361				11,464	09/30/2031	2.B PL
18271#-AA-8	CLARUS CAPITAL LLC 7.067% 09/30/31	03/20/2025	Redemption 100.0000		3,295,031	3,295,031	3,295,031	2,298,043						3,295,031				29,960	09/30/2031	3.B PL
18271#-AB-6	CLARUS CAPITAL LLC 7.067% 09/30/31	02/20/2025	Redemption 100.0000		1,554,454	1,554,454	1,554,454	1,271,502						1,554,454				3,821	09/30/2031	2.C PL
18271#-AB-6	CLARUS CAPITAL LLC 7.067% 09/30/31	03/20/2025	Redemption 100.0000		1,098,344	1,098,344	1,098,344	766,014						1,098,344				9,987	09/30/2031	3.C PL
198280-AF-6	COLUMBIA PIPELINE GROUP SERIES WI 4.50	03/24/2025	Call 100.0000		2,000	2,000	2,023	2,000						2,000				28	06/01/2025	2.A FE
20030N-AK-7	COMCAST CORP 6.500% 11/15/35	01/09/2025	Various		185,946	153,000	186,685	13,740		(81)		(81)		185,946				1,602	11/15/2035	1.G FE
20030N-BW-0	COMCAST CORP 2.350% 01/15/27	01/09/2025	Various		32,675	34,000	31,109	16,399		21		21		32,675				395	01/15/2027	1.G FE
20030N-CH-2	COMCAST CORP 3.550% 05/01/28	01/09/2025	Various		13,582	14,000	13,357	6,855		4		4		13,582				99	05/01/2028	1.G FE
22359#-AA-5	COWBELL CYBER INC 10.000% 06/03/28	03/03/2025	Redemption 100.0000		5,350,000	5,350,000	5,350,000	5,350,000						5,350,000				227,375	06/03/2028	2.B PL
23338V-AG-1	DTE ELECTRIC CO 3.750% 08/15/47	01/09/2025	J.P. MORGAN SECURITIES LLC		1,490	2,000	1,905	1,918						1,918		(428)	(428)	30	08/15/2047	1.E FE
23338V-AL-0	DTE ELECTRIC CO 2.950% 03/01/50	01/29/2025	JANE STREET EXECUTION SERVICES		260,408	400,000	281,668	282,388		188		188		282,576		(22,168)	(22,168)	4,884	03/01/2050	1.F FE
250847-EA-4	DETROIT EDISON 5.700% 10/01/37	01/09/2025	MORGAN STANLEY & CO		2,019	2,000	2,350	2,264						2,263		(244)	(244)	31	10/01/2037	1.F FE
250847-EK-2	DETROIT EDISON 3.950% 06/15/42	01/09/2025	JANE STREET EXECUTION SERVICES		2,357	3,000	2,930	2,943						2,943		(586)	(586)	8	06/15/2042	1.F FE
25746U-CE-7	DOMINION ENERGY INC 3.900% 10/01/25	01/09/2025	DLICGA-GPIM-INDFA		6,985	7,000	6,870	6,984		1		1		6,985				77	10/01/2025	2.B FE
26867L-AL-4	EMD FINANCE LLC SERIES 144A 3.250% 03/	03/19/2025	Maturity		2,000	2,000	1,933	1,998		2		2		2,000				33	03/19/2025	1.G FE
27616@-AC-1	EASTERN WHOLESALE FENCE LLC 12.463% 10/	02/24/2025	Redemption 100.0000		2,940,478	2,940,478	2,940,478	2,940,478						2,940,478				120,088	10/30/2025	5.B GI
29977G-AA-0	EVERBANK FINL CORP 5.750% 07/02/25	01/09/2025	DLICGA-GPIM-INDFA		200,000	200,000	200,000	200,000						200,000				6,101	07/02/2025	2.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.	03/31/2025	Redemption 2.3961		1,920	80,130	67,025	69,307		136		136		69,443		(67,523)	(67,523)	1,653	03/31/2038	2.B FE
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875% 06/01/	01/09/2025	Various		1,005,681	1,000,000	1,005,654	249,640		(15)		(15)		1,005,681				6,854	06/01/2033	2.B FE
354613-AK-7	FRANKLIN RESOURCES INC 2.850% 03/30/25	03/30/2025	Maturity		2,000	2,000	1,907	1,996		4		4		2,000				29	03/30/2025	1.F FE
36143L-2H-7	GA GLOBAL FUNDING TRUST SERIES 144A 2.	01/09/2025	DLICGA-GPIM-INDFA		499,403	500,000	499,180	499,401		3		3		499,403				7,532	01/06/2032	1.F FE
372460-AD-7	GENUINE PARTS CO 6.875% 11/01/33	01/09/2025	DLICGA-GPIM-INDFA		995,775	1,000,000	995,370	995,763		12		12		995,775				13,750	11/01/2033	2.B FE
37959E-AB-8	GLOBE LIFE INC 4.800% 06/15/32	01/09/2025	DLICGA-GPIM-INDFA		249,368	250,000	249,180	249,366		2		2		249,368				933	06/15/2032	2.A FE
37959E-AC-6	GLOBE LIFE INC 5.850% 09/15/34	01/09/2025	DLICGA-GPIM-INDFA		253,487	250,000	253,507	253,492		(5)		(5)		253,487				5,688	09/15/2034	2.A FE
403949-AF-7	HF SINCLAIR CORP SERIES 144A 5.875% 04	02/21/2025	Call 100.9230		2,018	2,000	2,050	2,014		(2)		(2)		2,012		(12)	(12)	64	04/01/2026	2.C FE
404119-BR-9	HCA INC. 5.375% 02/01/25	02/01/2025	Maturity		6,000,000	6,000,000	5,982,660	5,999,232		768		768		6,000,000				161,250	02/01/2025	2.C FE
40518J-AA-7	HAH GROUP HOLDING CO LLC 9.750% 10/01/	02/27/2025	Various		8,588,500	8,900,000	8,588,500							8,588,500				371,204	10/01/2031	4.C FE
428291-AM-0	HEXCEL CORP 4.950% 08/15/25	03/14/2025	Call 100.0560		500,280	500,000	498,565	499,891		36		36		499,927		73	73	14,649	08/15/2025	3.A FE
48253B-AA-6	KKR REIGN I LTD 5.000% 05/30/49	01/01/2025	Security Withdraw		41,418,635	45,000,000	41,335,333	41,386,979		31,656		31,656		41,418,635				245,906	05/30/2049	2.A PL
485134-BQ-2	EVERGY METRO INC 4.200% 06/15/47	01/09/2025	GOLDMAN SACHS & CO. LLC		3,925	5,000	4,952	4,958						4,958		(1,034)	(1,034)	15	06/15/2047	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
491674-BK-2	KENTUCKY UTILITIES COMPANY 3.300% 10/0	01/09/2025	MORGAN STANLEY & CO		2,969	3,000	2,950	2,994						2,994		(25)	(25)	27	10/01/2025	1.F FE
50149X-AA-2	KUVARE US HOLDINGS INC SERIES 144A 7.0	01/01/2025	Various		34,042,391	34,000,000	34,081,836	34,042,391						34,042,391				396,667	05/01/2051	2.C FE
512807-AN-8	LAM RESEARCH CORP 3.800% 03/15/25	03/15/2025	Maturity		2,000	2,000	1,994	2,000						2,000				38	03/15/2025	1.G FE
513272-AE-4	LAMB WESTON HLD SERIES 144A 4.375% 01/	01/09/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				4,952	01/31/2032	3.C FE
58551T-AA-5	MELLON CAPITAL IV SERIES 1 5.122% Perp	01/01/2025	Security Withdraw		249,750	250,000	249,750	249,750						249,750				432	01/01/9999	2.A FE
59156R-BS-6	METLIFE INC 9.250% 04/08/68	01/09/2025	Various		4,632,446	3,745,000	4,726,219	645,322		(2,783)		(2,783)		4,632,446				91,414	04/08/2068	2.B FE
636792-AB-9	NATIONAL LIFE INSURANCE CO SERIES 144A	01/09/2025	DLICGA-GPIM-INDFA		506,855	500,000	492,500	506,759		96		96		506,855				12,688	07/19/2068	1.G FE
65163L-AF-6	NEWMONT NEWCREST FIN SERIES WI 4.200%	01/09/2025	DLICGA-GPIM-INDFA		497,651	500,000	497,608	497,650		2		2		497,651				3,500	05/13/2050	2.A FE
67115#-AD-9	OSP LAKESIDE INTERMEDIATE HOLD 11.399%	01/31/2025	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				3,179	07/31/2026	3.A PL
68389X-BC-8	ORACLE CORP 2.950% 05/15/25	01/09/2025	DLICGA-GPIM-INDFA		13,961	14,000	13,317	13,957		4		4		13,961				67	05/15/2025	2.B FE
68389X-BM-6	ORACLE CORP 2.650% 07/15/26	01/09/2025	Various		27,341	28,000	26,446	13,747		14		14		27,341				367	07/15/2026	2.B FE
695114-CN-6	PACIFICORP 4.100% 02/01/42	01/09/2025	JEFFERIES COMPANY		1,586	2,000	1,997	1,998						1,998		(412)	(412)	36	02/01/2042	1.F FE
70213B-AC-5	PARTNERRE FINANCE B LLC HYB 4.500% 10/	01/09/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				6,375	10/01/2050	2.A FE
72079#-AA-9	PIERMONT INVESTORS LLC 5.630% 06/30/25	03/21/2025	Redemption 100.0000		7,038,534	7,038,534	7,045,572	7,039,398		(197)		(197)		7,039,202		(668)	(668)	244,800	06/30/2025	1.G PL
744320-BF-8	PRUDENTIAL FINANCIAL INC 5.700% 09/15/	01/09/2025	Various		6,035,942	6,089,000	6,034,578	1,245,681		114		114		6,035,942				113,763	09/15/2048	2.B FE
74762E-AJ-1	QUANTA SERVICES INC 3.050% 10/01/41	01/09/2025	DLICGA-GPIM-INDFA		249,657	250,000	249,609	249,656						249,657				2,160	10/01/2041	2.C FE
74834L-AX-8	QUEST DIAGNOSTICS INC 3.500% 03/30/25	03/30/2025	Maturity		4,000,000	4,000,000	3,922,120	3,981,329		18,671		18,671		4,000,000				70,000	03/30/2025	2.A FE
77879@-AB-0	ROTOLO CONSULTANTS INC 8.649% 01/15/2	03/31/2025	Redemption 100.0000		34,747	34,747	34,580	12,767		5		5		34,603		144	144	522	01/15/2029	3.A PL
77879@-AC-8	ROTOLO CONSULTANTS INC 9.061% 01/15/2	01/31/2025	Tax Free Exchange		3,927,196	3,960,000	3,920,400	3,926,634		562		562		3,927,196				31,459	01/15/2029	3.A PL
79588T-AE-0	SAMMONS FINANCIAL GROUP SERIES 144A 4.	01/09/2025	DLICGA-GPIM-INDFA		249,817	250,000	249,763	249,817		1		1		249,817				3,134	04/08/2032	2.A FE
81124*-AA-9	SCULPTOR CAPITAL LP 8.750% 09/25/27	03/25/2025	Various		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000					09/25/2027	2.B PL
858155-AE-4	STEELCASE INC 5.125% 01/18/29	01/09/2025	DLICGA-GPIM-INDFA		96,638	100,000	96,532	96,612		26		26		96,638				2,491	01/18/2029	3.C FE
87162W-AK-6	TD SYNNEX CORP SERIES WI 2.650% 08/09/	01/09/2025	DLICGA-GPIM-INDFA		248,926	250,000	248,563	248,921		5		5		248,926				2,834	08/09/2031	2.C FE
872652-AA-0	TPG OPERATING GROUP II 5.875% 03/05/34	01/09/2025	Various		1,013,256	1,000,000	1,013,324	757,883		(32)		(32)		1,013,256				20,889	03/05/2034	2.A FE
89680Y-AC-9	TRITON CONTAINER SERIES 144A 3.150% 06	01/09/2025	DLICGA-GPIM-INDFA		426,744	500,000	425,457	426,431		313		313		426,744				1,225	06/15/2031	2.C FE
89681L-AA-0	TRITON CONTAINER TAL INT 3.250% 03/15/	01/09/2025	DLICGA-GPIM-INDFA		997,082	1,000,000	996,000	997,070		12		12		997,082				10,653	03/15/2032	2.C FE
89787E-AA-9	TRUSTAGE FINANCIAL GROUP SERIES 144A 4	01/09/2025	DLICGA-GPIM-INDFA		497,233	500,000	496,380	497,222		11		11		497,233				5,653	04/15/2032	2.B FE
906548-CM-2	UNION ELECTRIC CO 2.950% 06/15/27	01/09/2025	JEFFERIES COMPANY		1,923	2,000	1,897	1,968						1,968		(46)	(46)	4	06/15/2027	1.F FE
913229-AC-4	UNITED WHOLESALE MTGE LL SERIES 144A 5	01/09/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				1,118	06/15/2027	3.C FE
931427-AC-2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/	03/10/2025	Various		3,324,840	3,626,000	3,862,310	3,827,494		(1,275)		(1,275)		3,826,219		(501,379)	(501,379)	54,632	11/18/2044	4.A FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE 3.450% 06/01/	03/10/2025	MORGAN STANLEY & CO		676,200	690,000	645,387							681,294		(5,094)	(5,094)	6,613	06/01/2026	4.A FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE 3.450% 06/01/	01/09/2025	Various		41,030	42,000	39,921	20,708		23		23		41,030				169	06/01/2026	4.A FE
931427-AT-5	WALGREENS BOOTS ALLIANCE 4.100% 04/15/	03/06/2025	Various		26,416,970	34,000,000	26,352,234	26,600,808		23,125		23,125		26,623,933		(206,963)	(206,963)	547,749	04/15/2050	4.A FE
94106L-BA-6	WASTE MANAGEMENT 3.125% 03/01/25	03/01/2025	Maturity		2,000	2,000	1,942	1,998		2		2		2,000				31	03/01/2025	1.G FE
BES3H6-T3-4	ROYAL HOLDCO CORP 10.049% 12/30/27	03/07/2025	Redemption 100.0000		472,973	472,973	472,973	472,973						472,973				18,057	12/30/2027	5.B GI
BES3HJ-CW-0	ARCHER ACQUISITION LLC 9.288% 10/06/29	03/31/2025	Redemption 100.0000		2,497	2,497	2,494	2,495						2,495		3	3	47	10/06/2029	5.B GI
BES3SF-PD-4	INSURVIA REV 10.074% 03/08/30	03/18/2025	Redemption 100.0000		375,000	375,000	371,250	371,647		62		62		371,709		3,291	3,291	9,498	03/08/2030	5.B GI
BES3UC-KN-1	INVERIS INT FO 9.449% 03/19/28	03/31/2025	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				2,438	03/19/2028	2.B Z
BES3UC-KT-8	INVERIS INT REV 9.295% 03/19/28	03/21/2025	Redemption 100.0000		2,900,000	2,900,000	2,900,000	2,900,000						2,900,000				78,090	03/19/2028	2.B Z
BES431-FF-6	LXA AVIATION LEASING 3 DAC 7.960% 09/0	01/21/2025	Redemption 100.0000		312,216	312,216	312,216	312,216						312,216				6,360	09/03/2029	2.C Z
BES43A-QB-3	KOMLINE SANDERSON GROUP INC 10.045% 09/	03/31/2025	Redemption 100.0000		316	316	316	316						316				8	09/06/2029	5.B GI
BES448-OW-9	ATLAS AIR INC 6.990% 09/24/32	02/24/2025	Redemption 100.0000		94,894	94,894	94,894	94,894						94,894				857	09/24/2032	2.C Z
BES448-OW-9	ATLAS AIR INC 6.990% 09/24/32	03/24/2025	Redemption 100.0000		52,103	52,103	52,103	52,103						52,103				910	09/24/2032	2.C FE
884903-BH-7	THOMSON REUTERS CORP 5.850% 04/15/40	03/17/2025	Taxable Exchange		5,013	5,000	5,349	5,284		(3)		(3)		5,281		(269)	(269)	126	04/15/2040	2.A FE
04342J-AA-5	ASB BANK LIMITED SERIES 144A 5.284% 06	01/09/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				954	06/17/2032	1.F FE
606822-CV-4	MITSUBISHI UFJ FIN GRP 5.719% 02/20/26	02/20/2025	Call 100.0000		2,300,000	2,300,000	2,307,452	2,302,404		(2,404)		(2,404)		2,300,000				65,769	02/20/2026	1.G FE
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A 2.	01/09/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				6,583	01/14/2041	1.G FE
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD 4.950% 07	01/09/2025	Various		3,826,509	4,000,000	3,826,249	1,000,000		261		261		3,826,509				97,900	07/15/2039	2.B FE
727665-AA-9	PLATINUM SECURITIES KY SERIES 144A 3.6	01/09/2025	DLICGA-GPIM-INDFA		260,806	250,000	250,275	260,766		40		40		260,806				2,250	10/20/2040	1.C FE
80281L-AA-3	SANTANDER UK GROUP HLDGS PLC SERIES 144	01/09/2025	DLICGA-GPIM-INDFA		139,541	140,000	135,934	139,519		22		22		139,541				2,180	09/15/2025	2.B FE
91845A-AA-3	VZ SECURED FINANCING BV SERIES 144A 5.	01/09/2025	DLICGA-GPIM-INDFA		248,174	250,000	247,575	248,167		7		7		248,174				6,181	01/15/2032	4.A FE
BES497-QC-2	VOLOFIN CAPITAL MGMT GROUP 10.000% 06/1	01/19/2025	Redemption 100.0000		140,069	140,069	140,069	140,069						140,069				1,206	06/15/2037	2.C Z
G9406*-AA-2	VIRGIN ATLANTIC AIRWAYS LTD 8.042% 09/	01/31/2025	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				3,463	09/23/2028	2.C Z
G9406*-AA-2	VIRGIN ATLANTIC AIRWAYS LTD 8.042% 09/	03/31/2025	Redemption 100.0000		1,250,000	1,250,000	1,250,000	835,735						1,250,000				15,823	09/23/2028	2.C 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
025676-AN-7	AMERICAN NATIONAL GROUP 5.750% 10/01/2	01/28/2025	BOFA SECURITIES INC		501,375	500,000	499,765	499,775		3		3		499,778		1,597	1,597	9,344	10/01/2029	2.B FE
025816-CH-0	AMERICAN EXPRESS CO 3.550% Perpet.	01/01/2025	Security Withdraw		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				3,550	01/01/9999	2.C FE
029163-AD-4	MUNICH RE AMERICA CORP SERIES B 7.450%	01/15/2025	STONEX FINANCIAL INC		104,839	100,000	120,576	105,606		(114)		(114)		105,492		(653)	(653)	642	12/15/2026	1.F FE
064058-AH-3	BANK OF NY MELLON CORP SERIES G 4.700%	01/01/2025	Security Withdraw		750,000	750,000	750,000	750,000						750,000				9,890	01/01/9999	2.A FE
064058-AJ-9	BANK OF NY MELLON CORP SERIES H 3.700%	01/01/2025	Security Withdraw		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				2,826	01/01/9999	2.A FE
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82	02/01/2025	Redemption 100.0000		15,456	15,456	15,813	15,672		(2)		(2)		15,670		(214)	(214)	186	02/01/2038	1.C FE
19075Q-AD-4	COBANK ACB SERIES J 4.250% Perpet.	01/01/2025	Security Withdraw		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				26,563	01/01/9999	2.B FE
19075Q-AE-2	COBANK ACB SERIES K 6.450% Perpet.	01/01/2025	Security Withdraw		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				16,483	01/01/9999	2.B FE
249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 14	01/01/2025	Security Withdraw		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				2,063	01/01/9999	1.F FE
25654#-AA-0	DODGER TICKETS LLC SENIOR SECURED NOTES	03/31/2025	Redemption 100.0000		695,170	695,170	693,568	347,585		278		278		693,846		1,324	1,324	39,347	03/31/2030	1.F PL
30015D-AA-9	EVERGREEN ACQCO TVI INC 9.750% 04/26/2	02/06/2025	Redemption 103.0000		109,180	106,000	111,565	110,757		(201)		(201)		110,556		(1,376)	(1,376)	496	04/26/2028	4.A FE
30321L-2E-1	F&G GLOBAL FUNDING SERIES 144A 5.150%	02/12/2025	DEUTSCHEBANK SECURITIES		1,001,250	1,000,000	999,340	999,879		28		28		999,907		1,343	1,343	30,900	07/07/2025	1.G FE
31428X-CA-2	FEDEX CORP 5.250% 05/15/50	02/26/2025	Tax Free Exchange		497,165	400,000	506,088	497,536		(371)		(371)		497,165				5,892	05/15/2050	2.B FE
37269#-AB-0	PROJECT H2OYA 3.500% 07/15/46	01/15/2025	Redemption 100.0000		5,662	5,662	5,662	5,662						5,662				99	07/15/2046	1.G PL
42981C-AA-6	HIGH STREET FNDG TRUST I 4.111% 02/15/	03/20/2025	Tax Free Exchange		99,067	100,000	97,375	99,002		65		65		99,067				2,467	02/15/2028	2.A FE
448579-AH-5	HYATT HOTELS CORP 5.375% 04/23/25	03/25/2025	Call 100.0000		2,650,000	2,650,000	2,785,337	2,657,150		(7,150)		(7,150)		2,650,000				60,140	04/23/2025	2.C FE
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 08	03/25/2025	Call 100.0000		9,605	9,605	9,605	9,605						9,605				235	08/12/2031	2.B PL
58551T-AA-5	MELLON CAPITAL IV SERIES 1 5.122% Perp	01/01/2025	Security Withdraw		2,997,000	3,000,000	2,997,000	2,997,000						2,997,000				5,181	01/01/9999	2.A FE
693475-BD-6	PNC BANK NA SERIES U 6.000% Perpet.	01/01/2025	Security Withdraw		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				32,583	01/01/9999	2.B FE
70466W-AA-7	PEACHTREE FUNDING TRUST SERIES 144A 3.	02/15/2025	Maturity		100,000	100,000	97,407	99,943		57		57		100,000				1,988	02/15/2025	2.A FE
785592-AM-8	SABINE PASS LIQUEFACTION SERIES WI 5.6	03/01/2025	Redemption 100.0000		15,000	15,000	16,465	15,000						15,000				422	03/01/2025	2.A FE
808513-BD-6	CHARLES SCHWAB CORP SERIES G 5.375% Pe	01/01/2025	Security Withdraw		2,822,500	2,800,000	2,822,500	2,822,500						2,822,500				12,542	01/01/9999	2.C FE
808513-BJ-3	CHARLES SCHWAB CORP SERIES H 4.000% Pe	01/01/2025	Security Withdraw		4,799,225	4,800,000	4,799,225	4,799,225						4,799,225				16,000	01/01/9999	2.C FE
86765B-AS-8	SUNOCO LOGISTICS PARTNER 5.950% 12/01/	02/18/2025	GOLDMAN SACHS & CO. LLC		402,248	400,000	421,782	402,502		(496)		(496)		402,007		241	241	5,157	12/01/2025	2.B FE
89832Q-AD-1	TRUIST FIN CORP 7.093% Perpet.	01/01/2025	Security Withdraw		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				100,095	01/01/9999	2.C FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49	03/31/2025	Redemption 100.0000		15,867	15,867	15,867	15,867						15,867				102	10/14/2049	1.F PL
931427-AQ-1	WALGREENS BOOTS ALLIANCE 3.450% 06/01/	03/10/2025	Various		681,294	690,000	645,387	638,976		1,288		1,288		681,294				6,613	06/01/2026	4.A FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 6.303% 09/22/2	03/24/2025	Redemption 100.0000		858	858	858	858						858				13	09/22/2028	2.C FE
BGH93H-LK-9	WYNDHAM HOTELS RESORTS INC 6.075% 05/2	03/31/2025	Redemption 100.0000		1,250	1,250	1,248	1,249						1,249		1	1	19	05/24/2030	2.C FE
68306M-AA-7	ONT GAMING GTA OTG CO IS 8.000% 08/01/	03/25/2025	BARCLAYS CAPITAL		5,075	5,000	5,075	5,069		(2)		(2)		5,067		8	8	261	08/01/2030	4.C FE
225313-AF-2	CREDIT AGRICOLE SA SERIES 144A 4.375%	03/17/2025	Maturity		100,000	100,000	97,244	99,898		102		102		100,000				2,188	03/17/2025	2.A FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.9	03/31/2025	Redemption 100.0000		16,500	16,500	16,500	16,500						16,500				243	09/30/2040	1.C FE
585270-AD-3	MEIJI YASUDA LIFE INSURA 5.800% 09/11/	03/21/2025	Various		968,473	975,000	977,783	977,718		(42)		(42)		977,675		(9,202)	(9,202)	28,944	09/11/2054	1.G FE
92857W-BK-5	VODAFONE GROUP PLC 4.375% 05/30/28	02/14/2025	Call 100.0000		47,000	47,000	46,621			13		13		46,634		366	366	208	05/30/2028	2.B FE
04622D-AA-9	ASSURED GUARANTY US HLDG BASIC 7.000%	01/01/2025	Various		3,403,607	3,500,000	3,402,275	3,403,607						3,403,607				11,667	12/15/2066	2.A FE
87348@-AA-4	TCFIII NAV BORROWER LLC 9.803% 12/15/2	02/26/2025	Redemption 100.0000		21,764,205	21,764,205	21,570,095	21,592,798		7,550		7,550		21,600,348		163,857	163,857	335,637	12/15/2027	2.A PL
BES159-31-7	PICP FUND I LP 15.000% 01/17/26	03/01/2025	Redemption 0.0000																01/17/2026	1. Z
BES33B-EN-0	COBBLE FUNDING LLC 1.000% 05/28/60	01/01/2025	Security Withdraw		25,561,392	43,011,527	25,561,392	25,561,392						25,561,392					05/28/2060	2.B Z
BES33B-EP-5	LOCKES HOLDINGS LLC 1.000% 05/28/60	01/01/2025	Security Withdraw		20,449,113	34,420,206	20,449,113	20,449,113						20,449,113					05/28/2060	3.A Z
BES48H-1V-6	APF 5 PROJEKT NR 5A GMBH & CO 8.700% 1	01/01/2025	Redemption 100.0000		(42,483)	(42,483)	(42,483)	(42,483)						(42,483)					11/27/2030	2.B
BES48H-33-6	APF 5 PROJEKT NR 5A GMBH & CO PORTER - M	01/01/2025	Redemption 100.0000		(45,505)	(45,505)	(45,505)	(45,505)						(45,505)					11/27/2030	2.B
BES48H-34-4	APF 5 PROJEKT NR 5A GMBH & CO PORTER - M	01/01/2025	Redemption 100.0000		(42,483)	(42,483)	(42,483)	(42,483)						(42,483)					11/29/2030	2.B
97263C-AA-9	WILTON RE LTD SERIES 144A HYBRID 6.000	01/01/2025	Security Withdraw		500,000	500,000	500,000	500,000						500,000				5,750	01/01/9999	3.B FE
018820-AA-8	ALLIANZ SE SERIES 144A HYB 3.500% Perp	01/01/2025	Security Withdraw		500,075	500,000	500,075	500,075						500,075				11,715	01/01/9999	1.G FE
018820-AB-6	ALLIANZ SE SERIES 144A 3.200% Perpet.	01/01/2025	Various		372,172	400,000	372,172	372,172						372,172				8,569	01/01/9999	1.G FE
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 4.096% 10	01/01/2025	Security Withdraw		2,763		767	2,763						2,763				13	10/25/2030	1.A
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1	01/01/2025	Security Withdraw		18		18	18						18				1	11/25/2026	1.A
683453-AA-2	OP-IG FUND ALTERNATIVE INVESTM 1.500%	03/01/2025	Taxable Exchange		(15,735,713)	(19,960,000)	(15,698,139)			(19,960,000)		(19,960,000)		(19,960,000)		4,217,792	4,217,792	(1,641)	12/19/2067	2.B Z
683453-AA-2	OP-IG FUND ALTERNATIVE INVESTM 1.500%	12/31/2024	Tax Free Exchange		19,998,031	20,000,003	15,736,170			19,960,000		19,960,000		19,998,031				(1,344)	12/19/2067	2.B Z
82323M-AA-7	SAIL 2018 1 CN Series 2018 1 Class B 1	01/01/2025	Security Withdraw		102,258	946,443	102,258	102,258						102,258					10/15/2065	5.B GI
BGH9H5-5J-1	INSTALLED BUILDING PRODUCTS IN 1L TLB3	03/01/2025	RBC CAPITAL MARKETS LLC		(398,498)	(398,000)	(398,498)	(398,479)						(398,479)		(18)	(18)		03/28/2031	2.B
BGH9L7-XR-3	AAL DELAWARE HOLDCO INC 07/30/3	01/31/2025	JEFFERIES COMPANY		100,150	99,750	100,249			(4)		(4)		100,245		(95)	(95)		07/30/2031	2.B
BGH9MD-YS-6	HUB INTERNATIONAL LTD 6.789% 06/20/30	01/30/2025	BOFA SECURITIES INC		174,502	174,125	174,996			(13)		(13)		174,982		(481)	(481)		06/20/2030	2.B
BGH9MH-LF-9	FCG ACQUISITIONS INC 7.575% 03/31/28	02/11/2025	UBS SECURITIES INC		845,231	843,445	846,608			(45)		(45)		846,563		(1,332)	(1,332)	3,013	03/31/2028	2.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
BGH9NU-NX-8	API GROUP DE INC 6.075% 01/03/29	02/14/2025	WELLS FARGO SECURITIES, LLC		124,292	124,241	124,396			(2)		(2)		124,394		(103)	(103)	293	01/03/2029	2.B
97263C-AA-9	WILTON RE LTD SERIES 144A HYBRID 6.000	01/01/2025	Security Withdraw		6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				77,625	01/01/9999	3.B FE
018820-AA-8	ALLIANZ SE SERIES 144A HYB 3.500% Perp	01/01/2025	Security Withdraw		1,500,225	1,500,000	1,500,225	1,500,225						1,500,225				35,146	01/01/9999	1.G FE
018820-AB-6	ALLIANZ SE SERIES 144A 3.200% Perpet.	01/01/2025	Security Withdraw		2,800,308	2,800,000	2,800,308	2,800,308						2,800,308				59,982	01/01/9999	1.G FE
74728G-AE-0	QBE INSURANCE GROUP LTD SERIES 144A HYB	01/01/2025	Security Withdraw		4,039,956	4,000,000	4,039,956	4,039,956						4,039,956				31,986	01/01/9999	2.C FE
BGH6GK-91-0	TELENET FINANCING USD LLC 6.435% 04/30	01/01/2025	Various		(32)											(32)	(32)		04/30/2028	2.B
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					357,904,418	397,247,700	354,010,350	327,197,930		98,559		98,559		354,312,071		3,585,552	3,585,552	4,634,467	XXX	XXX
02376W-AA-9	AMERICAN AIRLINES PTT 4.100% 07/15/29	01/15/2025	Redemption 100.0000		594	594	589	592						592		2	2	12	07/15/2029	2.C FE
02378A-AA-5	AMERICAN AIRLINES PTT SERIES A 4.000%	02/15/2025	Redemption 100.0000		119	119	118	118						118		1	1	2	08/15/2030	2.B FE
419838-AA-5	HAWAIIAN AIRLINES SERIES A 3.900% 07/1	01/15/2025	Redemption 100.0000		136	136	135	136						136				3	07/15/2027	3.A FE
45082D-AA-5	IBERIA PASS THROUGH TRUST 2022 4.790%	01/15/2025	Redemption 100.0000		98,618	98,618	98,618	98,618						98,618				1,181	10/15/2037	1.G PL
84858W-AA-4	SPIRIT AIR 2017 1 PTT AA SERIES AA 3.3	02/15/2025	Redemption 100.0000		3,625	3,625	3,290	3,405		6		6		3,411		214	214	61	02/15/2030	3.A FE
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.5	03/01/2025	Redemption 100.0000		30	30	29	29						29				1	03/01/2030	1.E FE
90931M-AA-4	UNITED AIR 2016-1 A PTT SERIES A 3.450	01/07/2025	Redemption 100.0000		26	26	25	26						26					07/07/2028	2.C FE
90931V-AA-4	UNITED AIR 2018 1 A PTT SERIES A 3.700	03/01/2025	Redemption 100.0000		30	30	29	29						29				1	03/01/2030	2.B FE
009090-AA-9	AIR CANADA 2015-1B SERIES 144A 3.600%	03/17/2025	Redemption 100.0000		303,076	303,076	280,346	288,914		886		886		289,800		13,277	13,277	5,455	03/15/2027	1.F FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9	01/09/2025	DLICGA-GPIM-INDFA		192,212	215,774	192,142	192,088		123		123		192,212				487	03/15/2035	1.D FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5.	01/15/2025	Redemption 100.0000		57,438	57,438	57,575	57,511		(1)		(1)		57,511		(73)	(73)	844	10/15/2027	1.E FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9	03/15/2025	Redemption 100.0000		173,693	173,693	148,528	153,627		1,100		1,100		154,727		18,966	18,966	1,694	03/15/2033	1.G FE
00868P-AA-3	AHOLD LEASE SERIES 2001 SERIES A-2 8.6	01/02/2025	Redemption 100.0000		200	200	230	200						200				9	01/02/2025	2.A FE
02376U-AA-3	AMER AIRLINE 16 1 AA PTT SERIES AA 3.5	01/15/2025	Redemption 100.0000		2,374	2,374	2,392	2,382						2,382		(9)	(9)	42	01/15/2028	1.F FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.	03/20/2025	Various		2,134	2,134	1,926	2,005		8		8		2,013		122	122	20	03/20/2033	1.D FE
90932Q-AA-4	UNITED AIR LINES INC 3.750% 09/03/26	03/03/2025	Redemption 100.0000		37,737	37,737	37,118	37,557		21		21		37,579		159	159	708	09/03/2026	1.F FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09	03/31/2025	Redemption 100.0000		109,416	109,416	106,362	106,527		18		18		106,545		2,871	2,871	1,039	09/30/2045	1.D PL
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9	03/15/2025	Various		17,441	17,441	16,670	13,217		21		21		16,769		672	672	126	03/15/2035	1.D FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A	02/15/2025	Redemption 100.0000		19,880	19,880	19,914	19,852						19,852		28	28	211	11/15/2032	1.G FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					1,018,779	1,042,341	966,036	976,833		2,182		2,182		982,549		36,230	36,230	11,896	XXX	XXX
03761U-AG-1	APOLLO INVESTMENT CORP 5.250% 03/03/25	03/03/2025	Maturity		36,615,000	36,615,000	36,264,594	36,607,492		7,508		7,508		36,615,000				961,144	03/03/2025	2.C FE
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25	03/01/2025	Maturity		2,000	2,000	1,932	1,998		2		2		2,000				43	03/01/2025	2.B FE
302635-AL-1	FS KKR CAPITAL CORP 3.250% 07/15/27	01/09/2025	Various		734,836	750,000	732,504	734,649		187		187		734,836				12,052	07/15/2027	2.C FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.060% 0	03/13/2025	Redemption 100.0000		37,742,721	37,742,721	37,742,721	24,424,758						37,742,721				27,206	02/05/2026	1.E FE
681936-BD-1	OMEGA HEALTHCARE 4.500% 01/15/25	01/15/2025	Maturity		2,000	2,000	1,983	2,000						2,000				45	01/15/2025	2.C FE
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A 4.	01/09/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				5,408	01/15/2027	3.C FE
929043-AJ-6	VORNADO REALTY LP 3.500% 01/15/25	01/15/2025	Maturity		2,000	2,000	1,923	1,999		1		1		2,000				35	01/15/2025	3.A FE
302635-AF-4	FS KKR CAPITAL CORP 8.625% 05/15/25	03/16/2025	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				101,464	05/15/2025	2.C FE
92936U-AC-3	WP CAREY INC 4.000% 02/01/25	02/01/2025	Redemption 100.0000		800,000	800,000	769,885	799,535		465		465		800,000				16,000	02/01/2025	2.A FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					79,648,557	79,663,721	79,265,542	66,322,431		8,163		8,163		79,648,557				1,123,397	XXX	XXX
15678E-AC-2	CERITY PARTNERS HLDGS 23 TL 9.575% 07/	03/31/2025	Redemption 100.0000																07/30/2029	5.B GI
15678E-AD-0	CERITY PARTNERS HLDGS 23 TL 75.000% 07/	03/31/2025	Redemption 100.0000																07/30/2029	5.B GI
15678E-AG-3	CERITY PARTNERS HLDGS 23 TL 9.575% 07/	03/31/2025	Redemption 100.0000		1,683	1,683	1,683	1,683						1,683				222	07/30/2029	5.B GI
48825C-AC-9	KELSO INDUSTRIES KELSO HVAC - DDTL 10.0	03/14/2025	Tax Free Exchange		1,565,778	1,577,778	1,565,778							1,565,778					12/31/2029	4.C FE
BES2M9-60-5	KWOR ACQUISITION INC 9.691% 12/22/28	02/28/2025	Tax Free Exchange		13,289,665	15,472,243	13,289,665	13,289,665						13,289,665					12/22/2028	5.B GI
BES2NT-DW-2	KWOR ACQUISITION INC 11.750% 12/22/28	02/28/2025	Redemption 100.0000		53,949	53,949	45,013	45,013		8,936		8,936		53,949					12/22/2028	5.B GI
BES2NT-DW-2	KWOR ACQUISITION INC 11.750% 12/22/28	02/28/2025	Tax Free Exchange		1,528,176	1,831,555	1,528,176	1,528,176						1,528,176					12/22/2028	5.B GI
BES2S1-65-5	HLSG INTERMEDIATE LLC 10.939% 03/31/28	03/14/2025	DIRECT FUNDING		840,278	840,278	840,278	840,278						840,278				14,735	03/31/2028	5.B GI
BES3BF-06-4	KWOR ACQUISITION INC 9.675% 12/22/28	02/28/2025	Tax Free Exchange		637,943	742,714	637,943	637,943						637,943					12/22/2028	5.B GI
BES3EF-A4-5	GC WAVES HOLDINGS INC 0.000% 08/11/28	03/31/2025	Redemption 100.0000																08/11/2028	5.B GI
BES3HJ-D7-4	ARCHER ACQUISITION LLC 10.288% 10/06/29	03/31/2025	Redemption 100.0000																10/06/2029	1.A
BES3JS-PW-4	CHERRY BEKAERT LLP 10.049% 06/30/28	03/31/2025	Redemption 100.0000		6,392	6,392	6,328	6,332		3		3		6,336		56	56	21,165	06/30/2028	5.B GI
BES45J-DM-2	ACC RISK MGMT DDTL 9.046% 10/30/29	03/19/2025	Redemption 100.0000		1,900,000	1,900,000	1,900,000							1,900,000					10/30/2029	2.B
BES474-Q0-7	ACC RISK MGMT DDTL 9.041% 10/30/29	03/31/2025	Redemption 100.0000		8,781	8,781	8,781	3,662						8,781				142	10/30/2029	5.B GI
BES48Z-E8-3	TROPICAL BIDCO REVOLVER 9.049% 12/09/3	03/31/2025	Redemption 100.0000		295,455	295,455	295,455	295,455						295,455				5,903	12/09/2030	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
08078U-AM-5	BELRON FINANCE 2019 LLC 1L CL TLB 7.06	03/31/2025	Redemption 100.0000		2,438	2,438	2,431	2,432						2,432		6	6	45	10/16/2031	3.C FE
12510M-AB-5	CCRR PARENT INC 8.689% 03/06/28	03/31/2025	Redemption 100.0000		793	793	777	797		3		3		800		(7)	(7)	18	03/06/2028	5.A FE
43385C-AC-2	HOBBS ASSOCIATES LLC 1L DDTL CL FUN 7.	02/12/2025	RBC CAPITAL MARKETS LLC		90,909	90,682	90,455			6		6		90,461		448	448	608	07/23/2031	4.B FE
43385C-AC-2	HOBBS ASSOCIATES LLC 1L DDTL CL FUN 7.	03/01/2025	Redemption 100.0000		(348)	(348)	(348)	(575)						(348)		1	1	348	07/23/2031	4.B FE
69889P-AE-5	PAR PETROLEUM LLC TERM LOAN B 8.038% 0	03/31/2025	Redemption 100.0000		2,659	2,659	2,635	2,382		1		1		2,637		23	23	19	02/28/2030	4.A FE
81368N-AG-0	SECRETARIAT ADVISORS LLC 9.152% 12/29/	02/28/2025	Redemption 100.0000		209,432	209,432	208,385	208,755		22		22		208,778		654	654	3,158	12/29/2028	4.B PL
81368N-AG-0	SECRETARIAT ADVISORS LLC 9.164% 12/29/	02/28/2025	Redemption 100.0000		33,409	33,409	33,409	33,409						33,409				504	12/29/2028	4.B PL
89378X-AH-7	TRANSNETWORK LLC TERM LOAN 9.825% 12/3	03/31/2025	Redemption 100.0000		252	252	252	252						252				6	12/30/2030	4.B FE
BGH752-D8-0	FCG ACQUISITIONS INC 8.164% 03/31/28	02/04/2025	UBS SECURITIES INC		846,608	843,445	841,336	844,950		(70)		(70)		844,881		1,727	1,727	8,078	03/31/2028	4.C FE
BGH75F-FZ-9	FIRST BRANDS GROUP LLC 9.552% 03/30/27	03/31/2025	Redemption 100.0000		1,438	1,438	1,415	1,416		2		2		1,418		19	19	29	03/30/2027	4.A FE
BGH77E-9S-3	ATLAS CC ACQUISITION CORP 9.210% 05/25	01/01/2025	BARCLAYS CAPITAL					(645)		581		581		(64)		64	64		05/25/2028	3.C FE
BGH77E-9S-3	ATLAS CC ACQUISITION CORP 9.210% 05/25	01/01/2025	Redemption 0.0000					645		(645)		(645)							05/25/2028	2.B
BGH7B8-TU-4	VC GB HOLDINGS I CORP 8.081% 07/21/28	03/31/2025	Redemption 100.0000		2,558	2,558	2,551	2,560						2,560		(2)	(2)	52	07/21/2028	4.B FE
BGH7JQ-MX-7	FR REFUEL LLC 9.189% 11/08/28	03/31/2025	Redemption 100.0000		2,094	2,094	2,076	2,111		(1)		(1)		2,110		(16)	(16)	48	11/08/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 8.675% 12	01/31/2025	Redemption 100.0000		1,875	1,875	1,856	1,863						1,863		12	12	14	12/15/2028	4.C FE
BGH7UE-ZT-6	AL GCX HOLDINGS LLC 7.050% 05/17/29	01/30/2025	BARCLAYS CAPITAL		74,503	74,317	74,317	74,317						74,317		186	186	1,296	05/17/2029	4.A FE
BGH7UE-ZT-6	AL GCX HOLDINGS LLC 7.050% 05/17/29	01/08/2025	Redemption 100.0000		298	298	298	298						298				2	05/17/2029	4.A FE
BGH89C-AR-3	ASURION LLC 8.675% 08/19/28	03/31/2025	Redemption 100.0000		2,652	2,652	2,638	2,639		1		1		2,640		12	12	58	08/19/2028	4.A FE
BGH8AM-YN-2	TERRAFORM POWER OPERATING LLC 6.899% 0	01/28/2025	RBC CAPITAL MARKETS LLC		144,130	144,044	143,644	143,696		11		11		143,707		423	423	943	05/21/2029	3.A FE
BGH8AM-YN-2	TERRAFORM POWER OPERATING LLC 6.899% 0	02/03/2025	Redemption 100.0000		54,294	54,294	54,143	54,162		2		2		54,165		129	129	355	05/21/2029	3.A FE
BGH8RL-KV-3	XEROX CORP 8.325% 11/17/29	03/31/2025	Redemption 100.0000		5,769	5,769	5,762	5,762						5,762		7	7	120	11/17/2029	3.B FE
BGH8XB-N1-1	RECESS HOLDINGS INC 8.791% 02/20/30	01/24/2025	Tax Free Exchange		323,371	323,371	323,371	323,371						323,371				6,949	02/20/2030	4.B FE
BGH8ZB-3L-7	BARNES GROUP INC 6.825% 09/03/30	01/27/2025	Redemption 100.0000		544,029	544,029	544,029	544,029						544,029				2,798	09/03/2030	3.C FE
BGH91G-4P-1	MODENA BUYER LLC TL 8.796% 07/01/31	01/31/2025	Redemption 100.0000		2,500	2,500	2,450	2,453						2,453		47	47	19	07/01/2031	4.B FE
BGH91K-MC-1	FRANKLIN SQUARE HOLDINGS LP 6.575% 04/	03/31/2025	Redemption 100.0000		750	750	748	748						748		2	2	12	04/25/2031	3.B FE
BGH92H-EW-2	GRANT THORNTON ADVISORS LLC 7.575% 06/	01/03/2025	Tax Free Exchange		598,500	598,500	598,500	598,500						598,500					06/02/2031	4.B FE
BGH92J-XR-8	SS C TECHNOLOGIES HOLDINGS INC 6.325%	01/31/2025	Redemption 100.0000		15,858	15,858	15,858	15,858						15,858				87	05/09/2031	3.A FE
BGH92K-NV-7	API GROUP DE INC 6.319% 01/03/29	02/10/2025	WELLS FARGO SECURITIES, LLC		124,396	124,241	124,241	124,241						124,241		155	155	985	01/03/2029	3.B FE
BGH931-84-5	CPI HOLDCO B LLC 6.325% 05/17/31	03/31/2025	Redemption 100.0000		2,625	2,625	2,623	1,374						2,623		2	2	31	05/17/2031	3.B FE
BGH93P-31-3	GO DADDY OPERATING COMPANY LLC 6.075%	03/31/2025	Redemption 100.0000		1,250	1,250	1,248	1,249						1,249		1	1	19	05/30/2031	3.B FE
BGH944-83-0	MICHAEL BAKER INTERNATIONAL LL 9.049%	01/31/2025	Tax Free Exchange		964,125	972,613	962,886	963,974		151		151		964,125				7,584	12/01/2028	4.B FE
BGH94N-V7-3	ECOVYST CATALYST TECHNOLOGIES 6.541% 0	01/23/2025	UBS SECURITIES INC		99,873	99,500	99,251	99,286		2		2		99,288		585	585	1,737	06/12/2031	3.B FE
BGH94N-V7-3	ECOVYST CATALYST TECHNOLOGIES 6.541% 0	01/31/2025	Redemption 100.0000		250	250	249	249						249		1	1	4	06/12/2031	3.B FE
BGH94P-DC-7	ASSETMARK FINANCIAL HLDGS TL 7.300% 09	03/31/2025	Redemption 100.0000		1,813	1,813	1,799	1,310						1,800		13	13	51	09/05/2031	4.A FE
BGH94S-FP-0	TRANS UNION LLC 6.075% 06/24/31	03/31/2025	Redemption 100.0000		2,500	2,500	2,494	2,494						2,494		6	6	38	06/24/2031	3.B FE
BGH957-SA-4	CLARIOS GLOBAL LP TL 6.825% 05/06/30	03/31/2025	Redemption 100.0000		375	375	375	375						375				6	05/06/2030	4.A FE
BGH965-R1-8	DEALER TIRE LLC 7.825% 07/02/31	01/02/2025	Tax Free Exchange		322,658	324,188	322,567	322,658						322,658					07/02/2031	4.C FE
BGH96A-D5-3	APRO LLC 1L TL 8.075% 07/09/31	03/31/2025	Redemption 100.0000		2,500	2,500	2,494	2,494						2,494		6	6	69	07/09/2031	4.B FE
BGH96A-GK-7	UGI ENERGY SVCS LLC 1L TL 6.825% 02/22	03/31/2025	Redemption 100.0000		633	633	633	633						633				11	02/22/2030	3.C FE
BGH96D-AX-9	BOOST NEWCO BORROWER LLC TL 6.799% 01/	02/03/2025	Tax Free Exchange		723,188	723,188	723,188	723,188						723,188				4,664	01/31/2031	3.C FE
BGH96M-7A-3	TRIPADVISOR INC 7.075% 07/08/31	03/31/2025	Redemption 100.0000		1,500	1,500	1,496	1,496						1,497		3	3	27	07/08/2031	3.C FE
BGH96M-J1-0	BOXER PARENT CO INC 8.052% 07/30/31	01/31/2025	Tax Free Exchange		997,806	1,000,000	997,500	997,785		21		21		997,806				21,302	07/30/2031	4.B FE
BGH97N-7A-0	HOBBS ASSOCIATES LLC 7.575% 07/23/31	02/20/2025	Various		1,093,181	1,090,455	1,088,635	906,954		64		64		1,088,836		4,345	4,345	17,433	07/23/2031	4.B FE
BGH97S-A6-4	NEXUS BUYER LLC 8.322% 07/31/31	02/28/2025	Tax Free Exchange		993,868	997,500	993,635	993,801		68		68		993,868				7,869	07/31/2031	4.C FE
BGH987-LH-3	CHG HEALTHCARE 7.901% 09/29/28	01/31/2025	Redemption 100.0000		298,492	298,492	298,492	298,492						298,492				4,323	09/29/2028	4.B FE
BGH987-N9-9	AAL DELAWARE HOLDCO INC 7.819% 07/30/3	01/16/2025	JEFFERIES COMPANY		100,249	99,750	99,750	99,750						99,750		499	499	675	07/30/2031	4.B FE
BGH98C-MD-0	HIGHTOWER HOLDING LLC 7.791% 04/21/28	02/03/2025	Redemption 100.0000		348,250	348,250	348,250	348,250						348,250				7,339	04/21/2028	4.C FE
BGH98F-CN-2	HUB INTERNATIONAL LTD 7.037% 06/20/30	01/15/2025	BOFA SECURITIES INC		174,996	174,125	174,125	174,125						174,125		870	870	3,585	06/20/2030	4.B FE
BGH98Y-CT-8	A AP BUYER INC 7.545% 09/09/31	03/10/2025	Redemption 100.0000		300,000	300,000	298,875	298,998		21		21		299,020		980	980	4,361	09/09/2031	4.A FE
BGH9B4-EK-7	TRASDIGM INC 6.788% 01/19/32	03/31/2025	Redemption 100.0000		1,438	1,438	1,434	1,434						1,434		3	3	25	01/19/2032	3.C FE
BGH9BA-1D-3	RYAN SPECIALTY LLC 6.575% 09/15/31	03/31/2025	Redemption 100.0000		250	250	249	249						249		1	1	4	09/15/2031	3.C FE
BGH9CB-8K-7	LERNEN BIDCO LTD TERM LOAN 8.753% 10/2	02/28/2025	Redemption 100.0000		1,625	1,625	1,617	1,616						1,616		9	9		10/27/2031	4.C FE
BGH9CH-T2-1	DXP ENTERPRISES 8.075% 10/11/30	03/31/2025	Redemption 100.0000		688	688	688	688						688				14	10/11/2030	4.B FE
BGH9E2-FW-1	OUTCOMES GROUP HOLDINGS INC TERM LOAN	03/31/2025	Redemption 100.0000		1,995	1,995	1,986	1,986						1,987		8	8	38	05/06/2031	4.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
BGH9EG-83-2	CITADEL SECURITIES LP 6.325% 10/31/31	03/31/2025	Redemption 100.0000		2,500	2,500	2,500	2,500						2,500				39	10/31/2031	2.C FE
BGH9EZ-PJ-6	CLOUD SOFTWARE GROUP INC TERM LOAN B 8	02/28/2025	Redemption 100.0000		500	500	496	497						497		3	3		03/21/2031	4.B FE
BGH9F4-5Q-0	ALTERRA MOUNTAIN CO 1L TLB6 CL 7.075%	03/31/2025	Redemption 100.0000		399	399	399	399						399				7	08/17/2028	4.A FE
BGH9G3-L6-7	VS BUYER LLC 1L TLB CL 7.075% 04/12/31	03/31/2025	Redemption 100.0000		312	312	311	311						311		1	1	6	04/12/2031	4.B FE
BGH9GH-2W-0	SAVAGE ENTERPRISES LLC 4.316% 09/21/28	03/31/2025	Redemption 100.0000		687	687	686	686						686		1	1	12	09/21/2028	3.C FE
BGH9GP-VN-0	BEP INTERMEDIATE HOLDCO LLC TL B 1L CL	03/31/2025	Redemption 100.0000		499	499	496	496						497		2	2	8	04/28/2031	4.B FE
BGH9HF-T3-8	ARETEC GROUP INC TERM LOAN B 1L CL 7.8	03/31/2025	Redemption 100.0000		249	249	249	249						249				5	08/09/2030	4.B FE
BGH9HN-E9-4	WORLD WIDE TECHNOLOGY HOLDING 6.555% 0	03/31/2025	Redemption 100.0000		251	251	251							251					03/01/2030	3.C FE
BGH9HU-4U-2	CLOUD SOFTWARE GROUP INC 1L TLB1 CL 7.	02/28/2025	Redemption 100.0000		926	926	926	926						926				12	03/29/2029	4.B FE
BGH9HX-PH-2	DEALER TIRE LLC 7.322% 07/02/31	03/31/2025	Redemption 100.0000		810	810	807							807		4	4	15	07/02/2031	4.A FE
BGH9HX-SZ-9	ABG INTERMEDIATE HLDS 2 LL TL 6.575% 1	03/31/2025	Redemption 100.0000		365	365	365	365						365				3	12/21/2028	4.A FE
BGH9HY-QY-2	GRANT THORNTON ADVISORS LLC 7.035% 05/	03/31/2025	Redemption 100.0000		1,496	1,496	1,496							1,496				26	05/30/2031	4.B FE
BGH9HY-R9-6	JANE STREET GROUP LLC 6.325% 12/11/31	03/31/2025	Redemption 100.0000		518	518	518	518						518				4	12/11/2031	3.A FE
BGH9KU-79-2	HUNTER DOUGLAS INC 01/06/32	03/31/2025	Redemption 100.0000		2,375	2,375	2,363							2,363		12	12		01/06/2032	4.B FE
BGH9L8-L3-7	RECESS HOLDINGS INC 8.039% 02/20/30	03/31/2025	Redemption 100.0000		808	808	808							808					02/20/2030	4.B FE
BGH9LR-ZX-4	MICHAEL BAKER INTERNATIONAL LL 8.322%	03/31/2025	Redemption 100.0000		2,444	2,444	2,422			1		1		2,423		21	21	33	12/01/2028	4.B FE
BGH9MA-XL-8	PRIMO BRANDS CORP 6.553% 03/31/28	03/31/2025	Redemption 100.0000		2,475	2,475	2,435			1		1		2,437		38	38	21	03/31/2028	3.C FE
BGH7A3-FL-1	OSMOSIS HOLDINGS AUSTRALIA II 8.052% 0	01/02/2025	Redemption 100.0000		323,365	323,365	323,365	323,365						323,365				2,242	07/31/2028	4.C FE
BGH90X-KP-7	SAMSONITE IP HOLDINGS SARL 6.325% 06/2	03/31/2025	Redemption 100.0000		338	338	337	337						337		1	1	5	06/21/2030	2.C FE
BGH95T-7G-6	PEER HOLDING III 7.289% 07/01/31	03/13/2025	Taxable Exchange		1,000,542	1,000,000	1,000,000	1,000,000						1,000,000		542	542		07/01/2031	3.B FE
BGH9HN-33-9	PERRIGO INVESTMENTS LLC 4.323% 04/20/2	03/31/2025	Redemption 100.0000		490	490	490	490						490				8	04/20/2029	3.A FE
BGH9Q5-HZ-2	PEER HOLDING III CLASS TL-B5B 6.822% 0	03/31/2025	Redemption 100.0000		2,500	2,500	2,500							2,500					07/01/2031	3.B FE
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					30,994,244	33,603,988	30,967,088	27,214,680		9,181		9,181		30,982,341		11,903	11,903	152,373	XXX	XXX
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 10.049% 12/3	03/31/2025	Redemption 100.0000		9,861	9,861	9,786			1		1		9,787		74	74	9,856	12/31/2029	4.C PL
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC 9.431% 10/18	02/27/2025	J.P. MORGAN SECURITIES LLC		1,093,495	1,270,545	1,245,134	1,282,920		(1,256)		(1,256)		1,281,664		(188,169)	(188,169)		10/18/2028	4.C FE
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC 9.431% 10/18	03/31/2025	Redemption 100.0000		448	448	439	452		(1)		(1)		452		(4)	(4)	38	10/18/2028	5.B FE
BGH64K-B0-2	PCI GAMING AUTHORITY 6.299% 07/18/31	03/31/2025	Redemption 100.0000		2,500	2,500	2,496	2,496						2,496		4	4	40	07/18/2031	3.A FE
BGH76P-KX-5	SUNRISE FINANCING PARTNERSHIP 7.359% 0	02/13/2025	Redemption 100.0000		456,298	456,298	455,157	455,251		27		27		455,277		1,021	1,021	5,528	01/31/2029	3.C FE
BGH77E-7S-5	ATLAS CC ACQUISITION CORP TLB 8.825% 0	01/01/2025	BARCLAYS CAPITAL					(3,091)		3,176		3,176		85		(85)	(85)		05/25/2028	4.B FE
BGH77E-7S-5	ATLAS CC ACQUISITION CORP TLB 8.825% 0	01/01/2025	Redemption 0.0000					3,091		(3,091)		(3,091)							05/25/2028	4.B FE
BGH77G-0R-9	BLUE RIBBON LLC USA 10.960% 05/08/28	01/08/2025	Various		1,650,798	1,675,000	1,633,125	1,650,681		118		118		1,650,798				46,496	05/08/2028	4.C FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 9.436% 10/12/28	03/31/2025	Redemption 100.0000		625	625	616	619						619		6	6	15	10/12/2028	4.C FE
BGH8JY-EA-7	BLERIOT US BIDCO INC TL 7.572% 10/31/3	01/17/2025	GOLDMAN SACHS & CO. LLC		199,996	199,001	199,001	199,001						199,001		995	995		10/31/2030	4.B FE
BGH8Y6-TZ-0	TRITON WATER HOLDINGS INC 8.299% 03/31	02/12/2025	Tax Free Exchange		974,175	990,000	970,200	973,671		504		504		974,175				9,553	03/31/2028	4.B FE
BGH8YS-AW-9	STATION CASINOS LLC 6.574% 03/14/31	03/31/2025	Redemption 100.0000		250	250	249	249						249		1	1	5	03/14/2031	3.B FE
BGH8ZU-X6-5	MI WINDOWS AND DOORS LLC 7.299% 03/28/	03/31/2025	Redemption 100.0000		1,126	1,126	1,121	1,121						1,122		4	4	21	03/28/2031	3.C FE
BGH8ZZ-TS-1	QUIKRETE HOLDINGS INC 6.575% 03/19/29	01/24/2025	WELLS FARGO SECURITIES, LLC		153,637	153,541	153,541	153,541						153,541		96	96	268	03/19/2029	3.B FE
BGH8ZZ-TS-1	QUIKRETE HOLDINGS INC 6.575% 03/19/29	03/31/2025	Redemption 100.0000		1,496	1,496	1,496	1,496						1,496				25	03/19/2029	3.B FE
BGH901-VG-5	ARAMARK SERVICES INC 6.325% 06/22/30	03/31/2025	Redemption 100.0000		12,374	12,374	12,374	12,374						12,374				268	06/22/2030	3.B FE
BGH941-5A-3	LBM ACQUISITION LLC 8.175% 06/06/31	03/31/2025	Redemption 100.0000		2,565	2,565	2,532	2,533		1		1		2,534		31	31	53	06/06/2031	4.C FE
BGH94B-7U-5	GULFSIDE SUPPLY INC 7.317% 06/17/31	03/25/2025	Redemption 100.0000		690	690	688	688						688		1	1		06/17/2031	4.B FE
BGH94X-B3-2	WHITE CAP SUPPLY HOLDINGS LLC 7.575% 1	01/31/2025	DIRECT FUNDING		375	375	373	296						373		2	2	2	10/19/2029	4.B FE
BGH94X-B3-2	WHITE CAP SUPPLY HOLDINGS LLC 7.575% 1	01/31/2025	Redemption 100.0000		1,438	1,438	1,430	1,133						1,431		7	7	7	10/19/2029	4.B FE
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 7.323% 04	03/31/2025	Redemption 100.0000		1,750	1,750	1,750	1,750						1,750				34	04/04/2029	4.B FE
BGH99B-2D-3	MIDCONTINENT COMMUNICATIONS 6.819% 08/	03/31/2025	Redemption 100.0000		2,500	2,500	2,475	2,476		1		1		2,477		23	23	43	08/16/2031	3.B FE
BGH99L-V8-0	ARCOSA INC 6.575% 08/12/31	03/31/2025	Redemption 100.0000		1,000	1,000	1,000	1,000						1,000				16	08/12/2031	3.A FE
BGH9GQ-00-2	ANCHOR PACKAGING LLC 10/15/30	03/31/2025	Redemption 100.0000		748	748	748							748					10/15/2030	3.B FE
BGH9HQ-QF-0	ANCHOR PACKAGING LLC 7.575% 07/18/29	03/31/2025	Redemption 100.0000		4,050	4,050	4,041	4,041						4,041		9	9	39	07/18/2029	4.B FE
BGH8ZA-Z7-5	AIR CANADA 6.322% 03/21/31	03/31/2025	Redemption 100.0000		1,000	1,000	998	998						998		2	2	16	03/21/2031	3.A FE
BGH94W-D0-8	1011778 BC UNLIMITED LIABILITY 6.075%	03/31/2025	Redemption 100.0000		2,500	2,500	2,494	2,494						2,494		6	6	38	09/20/2030	3.B FE
BGH925-WZ-1	ENTAIN HOLDINGS GIBRALTAR LIMI 7.069%	03/28/2025	Redemption 100.0000		1,750	1,750	1,746	1,747						1,747		3	3		10/31/2029	3.A FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					4,577,445	4,793,431	4,705,010	4,753,028		(520)		(520)		4,763,417		(185,973)	(185,973)	72,361	XXX	XXX
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0	03/19/2025	Various		19,506	19,506	19,506	19,506						19,506				127	07/15/2033	1.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 10/10/41	03/10/2025	Various		91,626	91,626	91,626	91,626						91,626				455	10/10/2041	1.E
0229999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)					111,132	111,132	111,132	111,132						111,132				582	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					497,848,209	541,057,244	494,251,956	442,319,217		118,549		118,549		495,070,020		3,505,892	3,505,892	5,761,681	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)																			XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					497,848,209	541,057,244	494,251,956	442,319,217		118,549		118,549		495,070,020		3,505,892	3,505,892	5,761,681	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					497,848,209	541,057,244	494,251,956	442,319,217		118,549		118,549		495,070,020		3,505,892	3,505,892	5,761,681	XXX	XXX
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32	03/01/2025	Paydown		3,494	3,494	3,620	3,542		(49)		(49)		3,494				34	01/15/2032	1.A
36201F-TK-3	GNMA POOL 582054 7.000% 03/15/32	03/01/2025	Paydown		885	885	885							885				10	03/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32	03/01/2025	Paydown		274	274	307	295		(21)		(21)		274				3	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36	03/01/2025	Paydown		1,218	1,218	1,218	1,217		1		1		1,218				11	06/15/2036	1.A
36202V-6L-0	GNMA POOL 611175 6.000% 01/15/34	03/01/2025	Paydown		3,894	3,894	4,082			(188)		(188)		3,894				39	01/15/2034	1.A
36206C-4X-4	GNMA POOL 407738 7.500% 08/15/25	02/01/2025	Paydown		56	56	56							56				1	08/15/2025	1.A
36206W-K5-3	GNMA POOL 423416 7.500% 12/15/25	03/01/2025	Paydown		38	38	38							38					12/15/2025	1.A
36208M-ZD-0	GNMA POOL 455340 7.000% 11/15/27	03/01/2025	Paydown		531	531	542			(10)		(10)		531				6	11/15/2027	1.A
36208U-C8-8	GNMA POOL 460995 7.000% 11/15/27	03/01/2025	Paydown		91	91	92							91				1	11/15/2027	1.A
36209H-E5-0	GNMA POOL 471856 6.500% 04/15/28	03/01/2025	Paydown		196	196	196							196				2	04/15/2028	1.A
36209H-EU-5	GNMA POOL 471847 6.500% 04/15/28	03/01/2025	Paydown		154	154	154							154				2	04/15/2028	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29	03/01/2025	Paydown		4,885	4,885	5,404	5,158		(273)		(273)		4,885				29	03/15/2029	1.A
36209X-7H-7	GNMA POOL 485196 7.000% 03/15/29	03/01/2025	Paydown		29	29	30							29					03/15/2029	1.A
36210D-C7-4	GNMA POOL 488894 7.000% 09/15/28	03/01/2025	Paydown		39	39	40			(1)		(1)		39					09/15/2028	1.A
36212G-X2-3	GNMA POOL 533597 7.000% 01/15/31	03/01/2025	Paydown		128	128	127			1		1		128				2	01/15/2031	1.A
36212N-A5-6	GNMA POOL 538328 7.000% 03/15/32	03/01/2025	Paydown		3,211	3,211	3,353			(142)		(142)		3,211				20	03/15/2032	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	03/01/2025	Paydown		2,056	2,056	2,141			(85)		(85)		2,056				20	02/15/2033	1.A
36213S-Z6-5	GNMA POOL 563365 7.000% 10/15/31	03/01/2025	Paydown		16	16	17			(1)		(1)		16					10/15/2031	1.A
36213X-ZF-4	GNMA POOL 567842 6.500% 09/15/32	03/01/2025	Paydown		857	857	858			(1)		(1)		857				9	09/15/2032	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27	03/01/2025	Paydown		240	240	266	252		(12)		(12)		240				2	10/15/2027	1.A
38383L-D5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022	03/01/2025	Paydown		1,051,241	1,051,241	1,034,282	1,036,135		15,106		15,106		1,051,241				8,258	01/20/2052	1.A
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		348,816	348,816	348,816	348,816						348,816				2,851	12/20/2050	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		447,096	447,096	448,563	448,353		(1,257)		(1,257)		447,096				3,322	12/20/2050	1.A
38383W-N2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		827,045	827,045	826,787	825,923		1,122		1,122		827,045				6,775	10/20/2047	1.A
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		425,816	425,816	425,283	425,231		585		585		425,816				3,164	07/20/2051	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		639,826	639,826	646,724	639,826						639,826				4,706	10/20/2049	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		552,691	552,691	555,282	554,279		(1,588)		(1,588)		552,691				4,787	02/20/2052	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		300,419	300,419	300,044	300,003		416		416		300,419				2,518	01/20/2049	1.A
38383X-RV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		356,890	356,890	352,485	353,434		3,456		3,456		356,890				2,810	06/20/2052	1.A
38383X-WF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		391,137	391,137	385,576	386,884		4,254		4,254		391,137				3,011	09/20/2052	1.A
38384A-JV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		531,323	531,323	524,681	525,142		6,181		6,181		531,323				4,015	04/20/2050	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		400,349	400,349	394,969	395,348		5,000		5,000		400,349				3,370	05/20/2047	1.A
38384A-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		623,700	623,700	622,336	622,318		1,382		1,382		623,700				5,402	11/20/2050	1.A
38384B-L7-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		458,163	458,163	460,454	459,997		(1,834)		(1,834)		458,163				4,248	06/20/2049	1.A
38384C-XT-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		536,005	536,005	524,113	525,068		10,938		10,938		536,005				4,866	08/20/2051	1.A
38384D-3Y-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		1,660,836	1,660,836	1,677,444	1,660,836						1,660,836				14,917	05/20/2051	1.A
38384D-8V-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		2,104,517	2,104,517	2,112,738	2,104,517						2,104,517				20,057	02/20/2052	1.A
38384D-B2-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		1,169,025	1,169,025	1,166,468	1,165,840		3,185		3,185		1,169,025				10,784	01/20/2052	1.A
38384D-X7-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		1,507,527	1,507,527	1,510,825	1,507,527						1,507,527				13,540	06/20/2052	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		58,990	58,990	58,989							58,990				572	09/20/2045	1.A
38384E-MM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		700,944	700,944	696,344	700,944						700,944				7,211	05/20/2049	1.A
38384E-YF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		1,021,638	1,021,638	1,008,388	1,021,638						1,021,638				9,688	03/20/2051	1.A
38384G-GD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		1,594,202	1,594,202	1,604,415	1,594,202						1,594,202				14,318	05/20/2051	1.A
38384G-JE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		2,109,043	2,109,043	2,108,713	2,109,043						2,109,043				19,562	02/20/2052	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
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	03/01/2025	Paydown		11,307	11,307	11,642	11,430		(124)		(124)		11,307				113	02/15/2033	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1	03/01/2025	Paydown		48,539	48,539	48,435	48,440		100		100		48,539				242	11/20/2047	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	03/01/2025	Paydown		352,758	352,758	352,369	352,758						352,758				3,423	09/20/2045	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					20,252,135	20,252,135	20,230,591	20,134,396		46,141		46,141		20,252,135				178,721	XXX	XXX
BES3UC-K1-9	SMALL BUSINESS ADMINISTRATION COOF 148	03/30/2025	Redemption 7.2521		824,010	11,362,347	824,010	824,010						824,010				129,805	12/07/2033	1.A
BES3X9-RK-4	SMALL BUSINESS ADMINISTRATION COOF - 149	03/30/2025	Redemption 3.5844		382,127	10,660,889	382,127	382,127						382,127				57,395	12/11/2048	1.A
BES3XS-XW-9	SMALL BUSINESS ADMINISTRATION COOF 150	03/30/2025	Redemption 11.8080		814,280	6,895,994	814,280	814,280						814,280				119,731	03/07/2034	1.A
BES3ZM-YH-2	SMALL BUSINESS ADMINISTRATION COOF 151	03/30/2025	Redemption 8.3192		708,951	8,521,909	708,951	708,951						708,951				134,142	04/15/2034	1.A
BES40C-PL-1	SMALL BUSINESS ADMINISTRATION COOF 153 -	03/30/2025	Redemption 8.7870		823,290	9,369,381	823,290	825,555		(2,266)		(2,266)		823,290				124,474	05/31/2034	1.A
BES40C-R3-9	SMALL BUSINESS ADMINISTRATION COOF 152	03/30/2025	Redemption 4.8748		601,267	12,334,216	601,267	601,267						601,267				82,733	03/28/2049	1.A
BES44B-8A-2	SMALL BUSINESS ADMINISTRATION COOF 156	03/30/2025	Redemption 7.4078		707,992	9,557,432	707,992	707,992						707,992				111,948	06/15/2034	1.A
BES44B-8Q-7	SMALL BUSINESS ADMINISTRATION COOF 157	03/30/2025	Redemption 5.3621		464,352	8,659,856	464,352	464,352						464,352				69,759	04/29/2049	1.A
BES46G-X4-5	SMALL BUSINESS ADMINISTRATION COOF 159	03/30/2025	Redemption 3.8406		331,729	8,637,357	331,729	359,027		(21,704)		(21,704)		337,323		(5,594)	(5,594)	59,657	08/12/2034	1.A
BES485-KN-9	SMALL BUSINESS ADMINISTRATION COOF - 160	03/30/2025	Redemption 4.4383		332,044	7,481,409	332,044	357,438		1,071		1,071		358,509		(26,465)	(26,465)	31,721	09/08/2034	1.A
BES49J-5F-2	SMALL BUSINESS ADMINISTRATION COOF - 161	03/30/2025	Redemption 9.9301		174,331	1,755,579	174,331							174,331				27,082	10/03/2034	1.A
BES49J-5G-0	SMALL BUSINESS ADMINISTRATION COOF - 162	03/30/2025	Redemption 3.0091		127,637	4,241,648	127,637							127,637				21,288	09/02/2049	1.A
BES4CU-CH-1	SMALL BUSINESS ADMINISTRATION COOF - 163	03/30/2025	Redemption 8.1810		80,645	985,759	80,645			10,497		10,497		91,142		(10,497)	(10,497)	24,944	09/20/2034	1.A
BES4CU-DZ-0	SMALL BUSINESS ADMINISTRATION COOF - 164	03/30/2025	Redemption 4.2138		21,763	516,474	21,763			2,244		2,244		24,007		(2,244)	(2,244)	34,656	01/10/2049	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					6,394,418	100,980,250	6,394,418	6,044,999		(10,158)		(10,158)		6,439,218		(44,800)	(44,800)	1,029,335	XXX	XXX
31288B-GE-7	FHLMC GOLD POOL #C72897 6.500% 11/01/3	03/01/2025	Paydown		333	333	342			(10)		(10)		333				4	11/01/2032	1.A
3128LC-RS-7	FREDDIE MAC POOL #A78597 5.500% 06/01/	03/01/2025	Paydown		1,197	1,197	1,331	1,307		(110)		(110)		1,197				11	06/01/2038	1.A
3128LX-BE-9	FHLMC GOLD POOL G01837 5.000% 07/01/35	03/01/2025	Paydown		2,359	2,359	2,465	1,287		(82)		(82)		2,359				31	07/01/2035	1.A
3128LX-BH-2	FHLMC GOLD Pool G01840 5.000% 07/01/35	03/01/2025	Paydown		19,504	19,504	21,716	21,206		(1,702)		(1,702)		19,504				164	07/01/2035	1.A
3128M6-AP-3	FHLMC GOLD POOL G04214 5.500% 05/01/38	03/01/2025	Paydown		2,544	2,544	2,829	2,770		(226)		(226)		2,544				27	05/01/2038	1.A
3128M9-NX-6	FHLMC GOLD POOL G07306 3.000% 02/01/43	03/01/2025	Paydown		4,877	4,877	4,617	3,277		249		249		4,877				32	02/01/2043	1.A
3128MJ-2W-9	FHLMC GOLD POOL G08788 3.500% 11/01/47	03/01/2025	Paydown		7,848	7,848	8,326	8,278		(430)		(430)		7,848				42	11/01/2047	1.A
3128MJ-6T-2	FHLMC GOLD POOL G08881 3.500% 06/01/49	03/01/2025	Paydown		6,552	6,552	6,690	6,668		(116)		(116)		6,552				36	06/01/2049	1.A
3128MJ-A5-9	FHLMC GOLD POOL G08027 5.500% 12/01/34	03/01/2025	Paydown		3,173	3,173	3,213	3,193		(20)		(20)		3,173				30	12/01/2034	1.A
3128MJ-FH-8	FHLMC GOLD POOL G08167 5.500% 12/01/36	03/01/2025	Paydown		1,277	1,277	1,313	1,305		(28)		(28)		1,277				12	12/01/2036	1.A
3128MJ-G3-8	FHLMC GOLD POOL G08217 6.000% 08/01/37	03/01/2025	Paydown		207	207	234	230		(23)		(23)		207				2	08/01/2037	1.A
3128MM-W7-4	FHLMC GOLD POOL G18669 2.500% 12/01/32	03/01/2025	Paydown		21,082	21,082	22,010	21,724		(642)		(642)		21,082				91	12/01/2032	1.A
31292G-5U-6	FHLMC GOLD POOL C00859 6.500% 09/01/29	03/01/2025	Paydown		189	189	193			(5)		(5)		189				2	09/01/2029	1.A
31292G-Y4-2	FHLMC GOLD Pool C00731 6.500% 03/01/29	03/01/2025	Paydown		41	41	45	45		(5)		(5)		41					03/01/2029	1.A
31292J-BR-0	FHLMC GOLD POOL C01848 6.000% 06/01/34	03/01/2025	Paydown		1,555	1,555	1,606	1,580		(25)		(25)		1,555				13	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3	03/01/2025	Paydown		29	29	33	32		(3)		(3)		29					09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3	03/01/2025	Paydown		895	895	1,006	962		(67)		(67)		895				7	02/01/2031	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49	03/01/2025	Paydown		43,279	43,279	43,302	43,293		(14)		(14)		43,279				174	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50	03/01/2025	Paydown		8,743	8,743	9,094	9,057		(314)		(314)		8,743				37	02/01/2050	1.A
3132GJ-WQ-8	FHLMC GOLD Pool Q03655 4.000% 10/01/41	03/01/2025	Paydown		8,090	8,090	8,484	8,415		(324)		(324)		8,090				72	10/01/2041	1.A
3132H3-HW-6	FHLMC GOLD POOL U90245 3.500% 10/01/42	03/01/2025	Paydown		5,575	5,575	5,947	5,894		(319)		(319)		5,575				32	10/01/2042	1.A
3132L5-L5-0	FHLMC GOLD POOL V80348 3.000% 08/01/43	03/01/2025	Paydown		6,060	6,060	6,462	6,407		(348)		(348)		6,060				30	08/01/2043	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4	03/01/2025	Paydown		12,543	12,543	13,274	13,196		(654)		(654)		12,543				75	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48	03/01/2025	Paydown		17,881	17,881	19,235	19,110		(1,229)		(1,229)		17,881				98	05/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	03/01/2025	Paydown		14,599	14,599	14,557			42		42		14,599				139	07/01/2053	1.A
31349S-A4-5	FHARM ARM POOL 780927 7.093% 10/01/33	03/03/2025	Paydown		1,752	1,752	1,817	1,805		(53)		(53)		1,752				57	10/01/2033	1.A
31368H-LB-7	FNMA Pool 190322 6.000% 04/01/32	03/01/2025	Paydown		321	321	361	350		(29)		(29)		321				3	04/01/2032	1.A
3136A7-AL-6	FNMA Series 2012-68 Class GY 3.000% 07	03/01/2025	Paydown		37,542	37,542	42,121	39,423		(1,881)		(1,881)		37,542				208	07/25/2032	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03	03/01/2025	Paydown		9,414	9,414	9,309	9,288		125		125		9,414				32	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05	03/01/2025	Paydown		55,237	55,237	54,255	54,559		678		678		55,237				307	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04	03/01/2025	Paydown		25,557	25,557	26,055	25,945		(387)		(387)		25,557				123	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02	03/01/2025	Paydown					981		(981)		(981)						(1,153)	02/25/2043	1.

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
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02	03/01/2025	Paydown		29,141	29,141	29,666	29,491		(350)		(350)		29,141				30	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10	03/01/2025	Paydown		5,522	5,522	5,422	3,671		134		134		5,522				30	10/25/2043	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1	03/01/2025	Paydown		37,398	37,398	36,467	36,634		763		763		37,398				176	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 4.804% 07	03/25/2025	Paydown		199,853	199,853	199,666	199,697		156		156		199,853				1,564	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 4.800% 07	03/25/2025	Paydown		166,879	166,879	166,827	166,837		42		42		166,879				1,377	07/25/2049	1.A
3136BQ-4N-6	FANNIE MAE SERIES 2024 5 CLASS BD 5.00	03/01/2025	Paydown		1,285,724	1,285,724	1,262,018	1,263,669		22,054		22,054		1,285,724				11,944	04/25/2051	1.A
3136BQ-DN-6	FANNIE MAE SERIES 2023 36 CLASS A 5.50	03/01/2025	Paydown		142,255	142,255	141,121	141,226		1,029		1,029		142,255				1,680	04/25/2049	1.A
3136BQ-GL-7	FANNIE MAE SERIES 2023 40 CLASS CA 6.0	03/01/2025	Paydown		418,830	418,830	414,576	414,739		4,091		4,091		418,830				3,986	08/25/2045	1.A
3136BQ-RA-9	FANNIE MAE SERIES 2023-54 CLASS GA 6.5	03/01/2025	Paydown		789,510	789,510	793,640	738,882		(3,116)		(3,116)		789,510				8,914	04/25/2049	1.A
3136BQ-RT-8	FANNIE MAE SERIES 2023 55 CLASS A 6.50	03/01/2025	Paydown		867,840	867,840	867,840	867,840						867,840				9,740	06/25/2049	1.A
3136BQ-U8-0	FEDERAL NATIONAL MORTGAGE ASSO SERIES 20	03/01/2025	Paydown		1,041,902	1,041,902	1,035,227	1,035,444		6,458		6,458		1,041,902				9,127	05/25/2050	1.A
3136BR-P9-2	FANNIE MAE SERIES 2024-22 CLASS E 5.50	03/01/2025	Paydown		697,573	697,573	686,129	687,586		9,987		9,987		697,573				6,000	08/25/2052	1.A
3136BR-QN-0	FANNIE MAE SERIES 5391 CLASS B 5.500%	03/01/2025	Paydown		717,450	717,450	715,384	715,328		2,123		2,123		717,450				6,551	05/25/2049	1.A
31371M-7J-0	FNMA POOL 256597 5.500% 02/01/37	03/01/2025	Paydown		1,178	1,178	1,226	1,216		(38)		(38)		1,178				12	02/01/2037	1.A
31371M-KB-2	FNMA Pool 255990 5.000% 11/01/35	03/01/2025	Paydown		374	374	400	397		(23)		(23)		374				3	11/01/2035	1.A
31376K-JB-3	FNMA POOL 357658 6.000% 09/01/34	03/01/2025	Paydown		124	124	129			(5)		(5)		124				1	09/01/2034	1.A
31376K-JV-9	FNMA POOL 357676 6.000% 11/01/34	03/01/2025	Paydown		13,540	13,540	13,924			(384)		(384)		13,540				135	11/01/2034	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 4.823	03/17/2025	Paydown		391,107	391,107	391,596	391,528		(421)		(421)		391,107				3,236	03/15/2041	1.A
3137AL-MX-4	FREDDIE MAC SERIES 3995 CLASS LA 2.500	03/01/2025	Paydown		20,836	20,836	19,577	19,597		1,239		1,239		20,836				85	02/15/2032	1.A
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500	03/01/2025	Paydown		18,780	18,780	19,726	19,494		(715)		(715)		18,780				65	04/15/2033	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000	03/01/2025	Paydown		16,581	16,581	17,688	17,475		(893)		(893)		16,581				80	03/15/2047	1.A
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%	03/01/2025	Paydown		65,935	65,935	65,843	65,828		107		107		65,935				521	06/25/2045	1.A
3137HA-R6-5	FREDDIE MAC SERIES 5348 CLASS HA 6.000	03/01/2025	Paydown		778,713	778,713	776,280	776,190		2,523		2,523		778,713				7,003	04/25/2043	1.A
3137HB-3M-4	FREDDIE MAC SERIES 5366 CLASS MA 6.000	03/01/2025	Paydown		341,951	341,951	341,737	341,537		413		413		341,951				3,033	10/25/2049	1.A
3137HB-7E-8	FREDDIE MAC SERIES 5362 CLASS JD 6.000	03/01/2025	Paydown		421,785	421,785	424,619	424,058		(2,273)		(2,273)		421,785				3,781	03/25/2050	1.A
3137HB-BM-5	FREDDIE MAC SERIES 5364 CLASS BA 6.000	03/01/2025	Paydown		1,047,759	1,047,759	1,051,852	1,047,759						1,047,759				9,140	06/25/2049	1.A
3137HB-CY-8	FREDDIE MAC SERIES 5369 CLASS AH 5.500	03/01/2025	Paydown		1,836,139	1,836,139	1,834,130	1,833,815		2,323		2,323		1,836,139				16,202	12/25/2049	1.A
3137HB-G2-4	FREDDIE MAC SERIES 5379 CLASS A 5.500%	03/01/2025	Paydown		1,709,260	1,709,260	1,707,123	1,706,701		2,559		2,559		1,709,260				15,360	12/25/2049	1.A
3137HB-KG-8	FREDDIE MAC SERIES 5378 CLASS H 5.500%	03/01/2025	Paydown		873,359	873,359	874,724	874,302		(943)		(943)		873,359				7,331	05/25/2049	1.A
3137HB-T9-5	FEDERAL HOME LOAN MTG CORP SERIES 5387 C	03/01/2025	Paydown		822,228	822,228	817,989	818,095		4,133		4,133		822,228				7,143	03/25/2050	1.A
3137HC-JG-8	FREDDIE MAC SERIES 5397 CLASS KP 5.000	03/01/2025	Paydown		648,392	648,392	636,437	637,234		11,158		11,158		648,392				5,313	05/25/2051	1.A
3137HC-LA-8	FREDDIE MAC SERIES 5407 CLASS AM 6.000	03/01/2025	Paydown		688,696	688,696	693,324	692,774		(4,078)		(4,078)		688,696				6,439	05/25/2050	1.A
3137HC-QM-7	FREDDIE MAC SERIES 5410 CLASS KC 6.000	03/01/2025	Paydown		652,507	652,507	651,488	651,382		1,125		1,125		652,507				6,239	04/25/2051	1.A
3137HC-QW-5	FREDDIE MAC SERIES 5414 CLASS CD 5.500	03/01/2025	Paydown		991,247	991,247	983,194	991,247						991,247				8,765	01/25/2051	1.A
31385X-AZ-0	FNMA Pool 555424 5.500% 05/01/33	03/01/2025	Paydown		18,550	18,550	20,515	19,992		(1,441)		(1,441)		18,550				173	05/01/2033	1.A
31386L-4Z-2	FNMA POOL 567040 8.500% 12/01/30	03/01/2025	Paydown		1,673	1,673	1,698			(25)		(25)		1,673				24	12/01/2030	1.A
31387D-JY-6	FNMA POOL 580879 6.500% 05/01/31	03/01/2025	Paydown		122	122	137	132		(10)		(10)		122				1	05/01/2031	1.A
31389T-RM-6	FNMA POOL 635092 6.500% 07/01/32	03/01/2025	Paydown		112	112	114			(3)		(3)		112				1	07/01/2032	1.A
3138AX-KK-6	FNMA Pool AJ5697 3.500% 12/01/41	03/01/2025	Paydown		4,709	4,709	4,877	4,840		(132)		(132)		4,709				28	12/01/2041	1.A
3138EG-CF-9	FNMA Pool AL0069 5.000% 11/01/40	03/01/2025	Paydown		7,835	7,835	8,525	8,415		(580)		(580)		7,835				72	11/01/2040	1.A
3138MB-MB-9	FNMA Pool AP7553 3.000% 09/01/42	03/01/2025	Paydown		10,356	10,356	10,595	10,519		(162)		(162)		10,356				53	09/01/2042	1.A
3138W5-KW-7	FNMA POOL AR7508 3.500% 03/01/43	03/01/2025	Paydown		6,875	6,875	7,334	7,259		(385)		(385)		6,875				48	03/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0	03/01/2025	Paydown		476	476	436	462		13		13		476				4	07/25/2033	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 4.	03/25/2025	Paydown		134,955	134,955	135,503	135,426		(471)		(471)		134,955				1,117	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 4.	03/25/2025	Paydown		68,535	68,535	68,792	68,755		(220)		(220)		68,535				558	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 4.	03/25/2025	Paydown		68,535	68,535	68,749	68,718		(183)		(183)		68,535				555	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 4.	03/25/2025	Paydown		68,535	68,535	68,749	68,718		(183)		(183)		68,535				555	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34	03/01/2025	Paydown		1,375	1,375	1,393	1,380		(5)		(5)		1,375				13	04/01/2034	1.A
31405K-LK-5	FNMA POOL 791530 6.000% 07/01/34	03/01/2025	Paydown		1,395	1,395	1,449			(54)		(54)		1,395				14	07/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35	03/01/2025	Paydown		984	984	1,057	1,037		(52)		(52)		984				9	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35	03/01/2025	Paydown		489	489	525	514		(26)		(26)		489				4	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35	03/01/2025	Paydown		1,001	1,001	1,112	1,082		(81)		(81)		1,001				9	11/01/2035	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47	03/01/2025	Paydown		8,752	8,752	9,360	9,303		(552)		(552)		8,752				53	09/01/2047	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48	03/01/2025	Paydown		11,761	11,761	12,650	12,565		(803)		(803)		11,761				83	10/01/2048	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 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
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	03/01/2025	Paydown		6,756	6,756	6,795			(39)		(39)		6,756				74	05/01/2053	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36	03/01/2025	Paydown		1,104	1,104	1,137	1,131		(27)		(27)		1,104				10	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36	03/01/2025	Paydown		685	685	773	757		(72)		(72)		685				7	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37	03/01/2025	Paydown		1,260	1,260	1,399	1,365		(105)		(105)		1,260				12	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37	03/01/2025	Paydown		323	323	326	324		(1)		(1)		323				3	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37	03/01/2025	Paydown		183	183	197	193		(10)		(10)		183				2	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37	03/01/2025	Paydown		563	563	616	604		(41)		(41)		563				5	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37	03/01/2025	Paydown		85	85	94	92		(7)		(7)		85				1	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39	03/01/2025	Paydown		227	227	252	247		(19)		(19)		227				2	02/01/2039	1.A
31412S-4M-4	FNMA Pool 933828 4.500% 04/01/38	03/01/2025	Paydown		1,584	1,584	1,693	1,664		(80)		(80)		1,584				12	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38	03/01/2025	Paydown		533	533	568	565		(32)		(32)		533				5	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37	03/01/2025	Paydown		883	883	982	967		(84)		(84)		883				8	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37	03/01/2025	Paydown		169	169	179	176		(7)		(7)		169				2	11/01/2037	1.A
31414E-GE-8	FNMA Pool 963797 6.000% 06/01/38	03/01/2025	Paydown		1,401	1,401	1,543	1,512		(111)		(111)		1,401				14	06/01/2038	1.A
31415A-U8-2	FNMA Pool 981307 6.000% 06/01/38	03/01/2025	Paydown		442	442	484	474		(32)		(32)		442				4	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38	03/01/2025	Paydown		546	546	570	558		(12)		(12)		546				5	11/01/2038	1.A
31417C-DR-3	FNMA Pool AB5511 3.500% 07/01/42	03/01/2025	Paydown		5,622	5,622	5,826	5,780		(158)		(158)		5,622				27	07/01/2042	1.A
31417D-AX-1	FNMA Pool AB6321 3.500% 09/01/42	03/01/2025	Paydown		23,028	23,028	24,690	24,426		(1,398)		(1,398)		23,028				169	09/01/2042	1.A
31417F-3H-9	FNMA POOL AB8899 3.000% 04/01/43	03/01/2025	Paydown		6,785	6,785	7,215	7,155		(371)		(371)		6,785				30	04/01/2043	1.A
31418A-JV-1	FNMA Pool MA1175 3.000% 09/01/42	03/01/2025	Paydown		8,595	8,595	8,794	8,737		(141)		(141)		8,595				43	09/01/2042	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49	03/01/2025	Paydown		5,946	5,946	6,062	6,042		(96)		(96)		5,946				35	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49	03/01/2025	Paydown		45,698	45,698	45,728	45,718		(20)		(20)		45,698				199	09/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49	03/01/2025	Paydown		3,282	3,282	3,413	3,400		(118)		(118)		3,282				14	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50	03/01/2025	Paydown		4,348	4,348	4,314	4,301		47		47		4,348				19	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 04/01/50	03/01/2025	Paydown		7,122	7,122	7,394	7,366		(244)		(244)		7,122				30	04/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52	03/01/2025	Paydown		29,552	29,552	28,774	28,804		748		748		29,552				170	04/01/2052	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0	03/01/2025	Paydown		3,627	3,627	3,474			153		153		3,627				16	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0	03/01/2025	Paydown		3,444	3,444	3,322			122		122		3,444				18	05/25/2057	1.A
20753G-AA-9	FANNIE MAE CAS SERIES 2024 R04 CLASS A1A	03/25/2025	Paydown		33,330	33,330	33,330	33,330						33,330				307	05/25/2044	1.A
35564K-TB-5	FREDDIE MAC STACR SERIES 2022 HQA1 CLASS	02/07/2025	Call 105.5150		358,353	339,623	339,623	339,623						339,623				21,166	03/25/2042	1.A
3132DT-FB-1	FHLMC POOL SD5562 5.500% 05/01/54	03/01/2025	Paydown		28,563	28,563	28,424	28,425		138		138		28,563				297	05/01/2054	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 09/01/49	03/01/2025	Paydown		31,099	31,099	30,963	30,972		128		128		31,099				119	09/01/2049	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4	03/01/2025	Paydown		34,106	34,106	34,391	34,359		(254)		(254)		34,106				196	01/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	03/01/2025	Paydown		87,595	87,595	87,595	87,595						87,595				837	07/01/2053	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 05/01/50	03/01/2025	Paydown		12,744	12,744	12,726	12,726		18		18		12,744				53	05/01/2050	1.A
3136A1-4S-1	FNMA CMO SER 2011-117 CLASS MB 4.000%	03/01/2025	Paydown		394,232	394,232	432,670	408,767		(14,534)		(14,534)		394,232				3,175	11/25/2041	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1	03/01/2025	Paydown		508,288	508,288	459,206	491,845		16,443		16,443		508,288				2,458	10/25/2033	1.A
3136BT-U6-8	FNMA CMO-SER-2024-95K CL-ZU 6.000% 12/	01/01/2025	Paydown		5,555	5,555	5,530	5,531		24		24		5,555				28	12/25/2054	1.A
3137AF-DA-7	FHLMC CMO SER 3926 CLASS PW 4.000% 09/	03/01/2025	Paydown		431,948	431,948	477,707	441,135		(9,187)		(9,187)		431,948				2,851	09/15/2031	1.A
3137HB-ZW-7	FREDDIE MAC SERIES 5389 CLASS ZU 6.500	03/01/2025	Paydown		393,431	393,431	391,710	391,703		1,728		1,728		393,431				3,321	03/25/2054	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0	03/01/2025	Paydown		10,658	10,658	9,998	10,468		190		190		10,658				89	07/25/2033	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56	03/01/2025	Paydown		7,247	7,247	7,088	7,097		150		150		7,247				41	08/01/2056	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48	03/01/2025	Paydown		15,014	15,014	15,546	15,479		(465)		(465)		15,014				68	06/01/2048	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48	03/01/2025	Paydown		13,527	13,527	13,822	13,787		(260)		(260)		13,527				74	01/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	03/01/2025	Paydown		20,267	20,267	20,258	20,257		10		10		20,267				221	05/01/2053	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48	03/01/2025	Paydown		708	708	705	705		4		4		708				5	10/01/2048	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49	03/01/2025	Paydown		43,185	43,185	42,997	43,009		176		176		43,185				183	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49	03/01/2025	Paydown		19,921	19,921	19,834	19,839		82		82		19,921				83	11/01/2049	1.A
31418F-ED-5	FNMA 5.500% 11/01/54	03/01/2025	Paydown		54,572	54,572	54,111	54,112		460		460		54,572				471	11/01/2054	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5	03/01/2025	Paydown		17,857	17,857	18,276	18,154		(298)		(298)		17,857				106	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H	03/01/2025	Paydown		22,365	22,365	22,308	22,310						22,310		55	55	123	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0	03/01/2025	Paydown		7,480	7,480	6,918	7,005		476		476		7,480				32	05/25/2057	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 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
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0	03/01/2025	Paydown		7,104	7,104	6,822	6,858		246		246		7,104				37	05/25/2057	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					21,200,590	21,181,860	21,171,973	21,039,826		38,010		38,010		21,181,805		55	55	202,395	XXX	XXX
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA	03/01/2025	Paydown				14,945	4,064		(4,064)		(4,064)						678	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS	03/01/2025	Paydown				33,278	19,471		(300)		(300)		19,171		(19,171)	(19,171)	904	02/25/2052	1.A FE
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL	03/01/2025	Paydown				12,280	8,840		(8,840)		(8,840)						377	11/25/2053	1.A FE
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15	01/09/2025	BANK OF AMERICA		5,717,657		6,023,566	4,918,728		65,579		65,579		4,984,306		733,351	733,351	95,781	05/25/2035	1.A
30317E-AJ-3	FREMF MORTGAGE TRUST CLASS X2 A 2020 K15	01/01/2025	Paydown				1,924	1,571		(1,571)		(1,571)						24	05/25/2035	1.A
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28	03/01/2025	Paydown		26,971	26,971	29,435	27,988		(1,017)		(1,017)		26,971				151	10/01/2028	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF	03/25/2025	Paydown		2,457	2,457	2,457	2,457						2,457				23	04/25/2026	1.A
3137FM-CW-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KF	03/25/2025	Paydown		25,647	25,647	25,647	25,647						25,647				242	05/25/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERT SERIES M058 C	03/15/2025	Call 100.0000		60,000	60,000	65,574	63,174		(77)		(77)		63,097		(3,097)	(3,097)	301	10/15/2029	1.B FE
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26	03/01/2025	Paydown		53,269	53,269	57,806	54,591		(1,322)		(1,322)		53,269				226	08/01/2026	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37	03/01/2025	Paydown		171,840	171,840	200,052	193,352		(21,512)		(21,512)		171,840				958	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29	03/01/2025	Paydown		1,195	1,195	1,285	1,233		(38)		(38)		1,195				6	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28	03/01/2025	Paydown		12,705	12,705	12,517	12,581		125		125		12,705				80	04/01/2028	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49	03/01/2025	Paydown		8,226	8,226	9,059	8,937		(711)		(711)		8,226				56	02/01/2049	1.A
3140HS-W5-6	FNMA POOL BL1567 3.590% 02/01/29	03/01/2025	Paydown		2,553	2,553	2,840	2,686		(133)		(133)		2,553				16	02/01/2029	1.A
3140HT-Y9-4	FNMA POOL BL2535 3.420% 05/01/31	03/01/2025	Paydown		46,629	46,629	54,561	51,466		(4,837)		(4,837)		46,629				281	05/01/2031	1.A
3140HV-2B-9	FNMA POOL BL4369 2.470% 10/01/34	03/01/2025	Paydown		1,112	1,112	1,136	1,118		(6)		(6)		1,112				5	10/01/2034	1.A
3140HV-C9-3	FNMA POOL BL3695 3.460% 08/01/49	03/01/2025	Paydown		1,248	1,248	1,297	1,285		(37)		(37)		1,248				8	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39	03/01/2025	Paydown		813	813	847	832		(19)		(19)		813				4	10/01/2039	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30	03/01/2025	Paydown		50,847	50,847	55,864	53,666		(2,819)		(2,819)		50,847				210	03/01/2030	1.A
3140LD-EF-2	FNMA POOL BS2833 2.570% 08/01/51	03/01/2025	Paydown		490	490	359	359		131		131		490				2	08/01/2051	1.A
35563C-AA-6	FREDDIE MAC MH BONDS RESEC TR SERIES 201	03/25/2025	Paydown		9,488	9,488	10,981	10,819		(4)		(4)		10,815		(1,326)	(1,326)	50	11/25/2055	1.B FE
35563C-AS-7	FREDDIE MAC MH BONDS RESEC TR SERIES 201	03/25/2025	Paydown		9,414	9,414	11,047	10,850		(8)		(8)		10,842		(1,428)	(1,428)	79	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MH BONDS RESEC TR SERIES 201	03/25/2025	Paydown				925	761		(8)		(8)		753		(753)	(753)	18	11/25/2052	1.B FE
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL	03/01/2025	Paydown				5,153	3,710		(3,710)		(3,710)						166	04/25/2053	1.A FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1	03/01/2025	Paydown		10,666	10,666	10,662	10,661		6		6		10,666				24	01/25/2051	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4	03/01/2025	Paydown		1,993	1,993	1,901	1,908		85		85		1,993				13	03/01/2044	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.381% 01	03/01/2025	Paydown		635	635	587	606						606		29	29	4	01/25/2033	1.A
3138L3-NN-1	FNMA POOL AM3096 3.790% 05/01/43	03/01/2025	Paydown		6,115	6,115	5,895	5,939		176		176		6,115				40	05/01/2043	1.A
3138L6-CG-1	FNMA POOL AM5470 4.010% 03/01/29	03/01/2025	Paydown		1,049	1,049	1,039	1,042		8		8		1,049				7	03/01/2029	1.A
3138L6-LE-6	FNMA POOL AM5724 3.910% 04/01/34	03/01/2025	Paydown		14,175	14,175	14,837	14,482		(308)		(308)		14,175				95	04/01/2034	1.A
3138L6-LM-8	FNMA POOL AM5731 3.990% 06/01/44	03/01/2025	Paydown		21,784	21,784	22,131	22,004		(220)		(220)		21,784				145	06/01/2044	1.A
3138L6-PW-2	FNMA POOL AM5736 4.050% 04/01/32	03/01/2025	Paydown		4,028	4,028	3,982	3,989		39		39		4,028				28	04/01/2032	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28	03/01/2025	Paydown		9,028	9,028	9,067	9,028		(1)		(1)		9,028				48	01/01/2028	1.A
3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28	03/01/2025	Paydown		10,518	10,518	10,584	10,527		(9)		(9)		10,518				56	03/01/2028	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28	03/01/2025	Paydown		2,381	2,381	2,311	2,335		47		47		2,381				15	04/01/2028	1.A
3138LP-A9-7	FNMA POOL AN9931 4.240% 08/01/48	03/01/2025	Paydown		2,356	2,356	2,338	2,340		16		16		2,356				18	08/01/2048	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29	03/01/2025	Paydown		4,305	4,305	4,307	4,299		6		6		4,305				31	01/01/2029	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49	03/01/2025	Paydown		3,198	3,198	3,264	3,253		(55)		(55)		3,198				22	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49	03/01/2025	Paydown		2,499	2,499	2,563	2,552		(53)		(53)		2,499				18	06/01/2049	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31	03/01/2025	Paydown		1,223	1,223	1,238	1,231		(8)		(8)		1,223				5	11/01/2031	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48	03/01/2025	Paydown		565	565	569	568		(3)		(3)		565				2	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50	03/01/2025	Paydown		806	806	822	820		(14)		(14)		806				4	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50	03/01/2025	Paydown		529	529	534	534		(5)		(5)		529				2	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50	03/01/2025	Paydown		492	492	505	503		(11)		(11)		492				2	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50	03/01/2025	Paydown		503	503	516	514		(11)		(11)		503				2	12/01/2050	1.A
3140LA-Q9-9	FNMA POOL BS0479 2.280% 01/01/51	03/01/2025	Paydown		1,345	1,345	1,373	1,370		(24)		(24)		1,345				5	01/01/2051	1.A
3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51	03/01/2025	Paydown		2,398	2,398	2,406	2,404		(6)		(6)		2,398				9	03/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46	03/01/2025	Paydown		1,704	1,704	1,739	1,735		(31)		(31)		1,704				7	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39	03/01/2025	Paydown		1,249	1,249	1,259	1,257		(8)		(8)		1,249				6	12/01/2039	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140LM-AS-8	FNMA POOL BS9916 6.490% 12/01/48	03/01/2025	Paydown		2,437	2,437	2,488	2,486		(48)		(48)		2,437				30	12/01/2048	1.A
35563C-AJ-7	FREDDIE MAC MH BONDS RESEC TR SERIES 201	03/25/2025	Paydown		5,081	5,081	5,302	5,273		(1)		(1)		5,272		(191)	(191)	36	10/25/2052	1.B
35563C-AK-4	FREDDIE MAC MH BONDS RESEC TR SERIES 201	01/01/2025	Paydown					246		(246)		(246)						(2)	10/25/2052	2.B
35563C-AK-4	FREDDIE MAC MH BONDS RESEC TR SERIES 201	03/25/2025	Paydown				912	906		(906)		(906)						17	10/25/2052	1.B FE
35563C-AN-8	FREDDIE MAC MH BONDS RESEC TR SERIES 201	03/25/2025	Paydown				200	253		(253)		(253)						3	10/25/2052	1.A
35563C-AT-5	FREDDIE MAC MH BONDS RESEC TR SERIES 201	03/25/2025	Paydown				2,778	2,285		(23)		(23)		2,262		(2,262)	(2,262)	53	11/25/2052	1.B FE
35563C-AW-8	FREDDIE MAC MH BONDS RESEC TR SERIES 201	03/25/2025	Paydown				906	840		(840)		(840)						20	11/25/2052	1.A
30295D-AL-6	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA	01/01/2025	Security Withdraw		64,473,349	72,826,162	48,830,510	64,473,349						64,473,349					08/25/2049	1.A
30295D-AU-6	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA	01/01/2025	Security Withdraw		267,188		778,643	267,195		(6)		(6)		267,188				15,381	08/25/2049	2.B FE
302984-AQ-2	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS	01/01/2025	Security Withdraw		1,126,371		1,851,961	1,126,378		(7)		(7)		1,126,371				22,746	02/25/2052	1.A FE
302984-AW-9	FREMF MORTGAGE TRUST SERIES 2020 K104 CL	01/01/2025	Security Withdraw		71,002,708	108,457,372	48,409,297	71,002,708						71,002,708					02/25/2052	1.A
30305Q-AK-7	FREMF MORTGAGE TRUST SERIES 2017 KGX1 CL	01/01/2025	Security Withdraw		25,715,895	26,813,000	24,298,234	25,715,909		(14)		(14)		25,715,895				80,324	10/25/2027	1.A
30306C-AA-9	FREDDIE MAC MULTIFAMILY SERIES 2017 ML03	01/01/2025	Security Withdraw		13,923,943	31,056,703	13,731,128	13,923,943						13,923,943					05/25/2033	1.A
30317C-AQ-1	FREMF MORTGAGE TRUST SERIES 2020 K120 CL	01/01/2025	Security Withdraw		999,587		1,308,953	999,593		(6)		(6)		999,587				18,921	11/25/2053	1.A
30317C-AS-7	FREMF MORTGAGE TRUST SERIES 2020 K120 CL	01/01/2025	Security Withdraw		56,088,599	101,265,446	41,750,280	56,088,599						56,088,599					11/25/2053	1.A
30317E-AL-8	FREMF MORTGAGE TRUST CLASS X2 B 2020 K1	01/01/2025	Security Withdraw		434,526		513,730	439,969		(5,443)		(5,443)		434,526				(4,841)	10/25/2035	1.A
30317E-AN-4	FREMF MORTGAGE TRUST CLASS C 2020 K1516	01/01/2025	Security Withdraw		21,325,666	72,612,033	13,120,994	21,325,666						21,325,666					10/25/2035	1.A
35709E-AQ-2	FREMF MORTGAGE TRUST SERIES 2020 K111 CL	01/01/2025	Security Withdraw		784,417		1,037,543	784,422		(4)		(4)		784,417				15,718	04/25/2053	1.A
35709E-AS-8	FREMF MORTGAGE TRUST SERIES 2020 K111 CL	01/01/2025	Various		43,059,983	75,013,891	33,514,489	43,059,983						43,059,983					04/25/2053	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					305,517,855	488,642,573	235,899,612	304,806,090		6,621		6,621		304,812,704		705,152	705,152	249,660	XXX	XXX
03465H-AC-8	ANGEL OAK MORTGAGE TRUST SERIES 2021 5 C	03/01/2025	Paydown		11,593	11,593	9,815	9,825		1,767		1,767		11,593				29	07/25/2066	1.A
03465J-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C	03/01/2025	Paydown		5,719	5,719	4,695	4,699		1,020		1,020		5,719				18	09/25/2066	1.A
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023	03/01/2025	Paydown		537,219	537,219	537,216	536,882		337		337		537,219				5,603	01/25/2063	1.A FE
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		52,719	52,719	52,790	52,759		(41)		(41)		52,719				572	04/25/2054	1.A FE
10570P-AA-1	BRAVO RESIDENTIAL FUNDING TRUS 5.549%	03/25/2025	Paydown		340,414	340,414	340,413	341,136		(722)		(722)		340,414				3,162	09/25/2054	1.A
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A	03/01/2025	Paydown		880	880	875	875		4		4		880				7	08/25/2048	1.A
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	03/01/2025	Paydown		697	697	635	519						647		50	50	3	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	03/01/2025	Paydown		697	697	642	454		46		46		697				5	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014	03/01/2025	Paydown		1,211	1,211	1,175	979		36		36		1,211				9	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022	03/01/2025	Paydown		274,871	274,871	271,322	271,717		3,154		3,154		274,871				2,521	06/25/2067	1.A
16160Q-AA-2	CHASE HOME LENDING MORTGAGE TR 5.500%	03/01/2025	Paydown		93,671	93,671	92,837	92,843		828		828		93,671				998	09/25/2055	1.A
16160Q-AV-6	CHASE HOME LENDING MORTGAGE TR 5.500%	03/01/2025	Paydown		103,288	103,288	101,852	101,865		1,424		1,424		103,288				1,101	09/25/2055	1.A
161931-AC-4	CHASE MORTGAGE FINANCE CORPO SERIES 2024	03/01/2025	Paydown		562,590	562,590	559,074	559,404		3,186		3,186		562,590				5,250	05/25/2055	1.A
19688F-AC-9	COLT FUNDING LLC SERIES 2021 3 CLASS A3	03/01/2025	Paydown		9,921	9,921	8,117	(3,047)		2,378		2,378		9,921				18	09/25/2066	1.A FE
225458-TF-5	CREDIT SUISSE FIRST BOSTON MOR CMO SER 2	02/01/2025	Paydown		139	139	139	139						139				1	07/25/2025	1.A FM
22757H-AC-5	CROSS MORTGAGE TRUST SERIES 2024-H5 CLAS	03/01/2025	Paydown		3,981	3,981	3,967	3,967		14		14		3,981				43	08/26/2069	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20	03/01/2025	Paydown		556,510	556,510	550,403	550,851		5,659		5,659		556,510				4,946	08/25/2067	1.A
31684G-AB-8	FIGRE TRUST SERIES 2024-HE3 CLASS B 144A	03/25/2025	Paydown		7,480	7,480	7,494	7,494		(14)		(14)		7,480				74	07/25/2054	1.D FE
31684H-AA-8	FIGRE TRUST SERIES 2014 HE1 CLASS A 144A	03/25/2025	Paydown		47,723	47,723	47,915	11,982		(192)		(192)		47,723				519	03/25/2054	1.A FE
316927-AA-0	FIGRE TRUST 6.380% 05/25/54	03/25/2025	Paydown		5,503	5,503	5,553	(6,767)		(112)		(112)		5,503				64	05/25/2054	1.A FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	03/01/2025	Paydown		44,684	44,684	45,097	44,972		(289)		(289)		44,684				257	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	03/01/2025	Paydown		31,680	31,680	31,985	31,897		(217)		(217)		31,680				182	10/25/2049	1.A
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS AF4A 6.483%	01/02/2025	Paydown		363	363	160	114						163		200	200		03/25/2037	1.A FM
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS AF4A 6.483%	01/09/2025	Various		163,349	364,338	160,796	114,654		(295)		(295)		163,349				989	03/25/2037	1.A FM
36270C-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 202	03/01/2025	Paydown		540,776	540,776	537,818	537,950		2,826		2,826		540,776				5,755	10/25/2054	1.A
36270W-BP-0	GS MORTGAGE-BACKED SECURITIES 5.500% 0	03/01/2025	Paydown		177,169	177,169	173,874	173,897		3,271		3,271		177,169				1,707	02/25/2055	1.A
36270W-BS-4	GS MORTGAGEBACKED SECURITIES T CMO-SER-2	03/01/2025	Paydown		19,994	19,994	20,347	20,344		(350)		(350)		19,994				218	02/25/2055	1.A
36271D-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 202	02/25/2025	Paydown		120,588	120,588	120,438			151		151		120,588				603	06/25/2055	2.B
36271D-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 202	03/01/2025	Paydown		138,066	138,066	137,893			173		173		138,066				1,381	06/25/2055	1.A FE
36272L-AD-0	GS MORTGAGE BACKED SECURITIES SERIES 202	03/01/2025	Paydown		896,759	896,759	895,077	894,884		1,874		1,874		896,759				7,325	02/25/2055	1.A
36272L-BP-2	GS MORTGAGE BACKED SECURITIES SERIES 202	03/01/2025	Paydown		311,624	311,624	311,429	311,292		331		331		311,624				2,800	02/25/2055	1.A
36272L-CH-9	GS MORTGAGE BACKED SECURITIES SERIES 202	03/01/2025	Paydown		32,591	32,591	34,997	34,629		(2,038)		(2,038)		32,591				375	02/25/2055	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
362957-AU-6	GS MORTGAGE-BACKED SECURITIES SERIES 202	03/01/2025	Paydown		88,510	88,510	88,316			194		194		88,510				443	07/25/2055	1.A
36831C-AC-6	GCAT SERIES 2024 NQM2 CLASS A3 144A 6.	03/01/2025	Paydown		6,464	6,464	6,498	6,495		(30)		(30)		6,464				62	06/25/2059	1.A
40445N-AA-6	HTAP HTAP_24-1 7.000% 04/25/37	03/01/2025	Paydown		72,046	72,046	70,516	70,612		1,434		1,434		72,046				842	04/25/2037	2.B FE
41162D-AF-6	HARBORVIEW MTG LOAN TRUST SERIES 2006-12	01/09/2025	DLICGA-GPIM-INDFA		193,719	225,002	182,931	193,541		178		178		193,719				760	01/19/2038	1.A FM
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS	03/01/2025	Paydown		174,028	174,028	174,026	173,914		115		115		174,028				1,171	05/25/2067	1.A
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS	03/01/2025	Paydown		513,897	513,897	513,891	513,614		283		283		513,897				3,966	08/25/2067	1.A
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS	03/01/2025	Paydown		170,205	170,205	170,205	170,079		126		126		170,205				1,822	10/25/2067	1.A
46593D-AA-5	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C	03/01/2025	Paydown		602,200	602,200	604,175	604,128		(1,928)		(1,928)		602,200				5,184	02/25/2055	1.A FE
46593D-AV-9	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C	03/01/2025	Paydown		656,945	656,945	655,816	655,801		1,144		1,144		656,945				5,655	02/25/2055	1.A
46593N-AW-5	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20	03/01/2025	Paydown		163,345	163,345	163,575			(230)		(230)		163,345				817	07/25/2055	1.A
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	03/01/2025	Paydown		8,584	8,584	7,953			5		5		7,959		626	626	58	12/25/2048	1.A
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2014 1 C	03/01/2025	Paydown		35,099	35,099	34,907			193		193		35,099				395	06/25/2054	1.A
46658T-AA-2	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_24-	03/01/2025	Paydown		95,643	95,643	95,673	95,672		(30)		(30)		95,643				1,069	06/25/2055	1.A FE
46658T-AV-6	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_24-	03/01/2025	Paydown		119,553	119,553	119,068	119,068		486		486		119,553				1,336	06/25/2055	1.A
46658U-AB-7	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	02/01/2025	Paydown		23,919	23,919	24,020			(101)		(101)		23,919				120	06/25/2055	2.B
46658U-AB-7	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	03/01/2025	Paydown		35,019	35,019	35,166			(148)		(148)		35,019				350	06/25/2055	1.A FE
46658U-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	03/01/2025	Paydown		135,557	135,557	136,156			(599)		(599)		135,557				1,108	06/25/2055	1.A
67119D-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		4,746	4,746	4,767	4,766		(20)		(20)		4,746				52	01/25/2064	1.A
67119M-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		3,818	3,818	3,836	3,836		(18)		(18)		3,818				33	05/25/2064	1.A
677560-5Q-6	OHIO ST HSG FIN AGY 6.087% 09/01/53	03/03/2025	Call 100.0000		25,000	25,000	25,000	25,000						25,000				761	09/01/2053	1.A FE
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1	03/01/2025	Paydown		4,364	4,364	4,443	4,364						4,364				13	10/25/2049	1.A
74939F-AA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2024	03/01/2025	Paydown		17,255	17,255	17,272	17,269		(14)		(14)		17,255				173	06/25/2044	1.A
749421-AA-1	RCKT MORTGAGE TRUST RCKT_24-CE 5.490%	03/01/2025	Paydown		216,299	216,299	216,299	216,294		5		5		216,299				2,187	11/25/2044	1.A
74942B-AA-9	WOODWARD CAPITAL MANAGEMENT RC SERIES 20	03/01/2025	Paydown		17,878	17,878	17,878							17,878				82	02/25/2055	1.A FE
749971-BM-8	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	03/01/2025	Paydown		45,876	45,876	44,765			1,111		1,111		45,876				210	07/25/2055	1.A FE
75023W-AF-1	RADIAN MORTGAGE CAPITAL TRUST RMCT_24-J2	03/01/2025	Paydown		245,917	245,917	242,881	242,889		3,027		3,027		245,917				2,049	03/25/2055	1.A
75023W-BM-5	RADIAN MORTGAGE CAPITAL TRUST CMO-SER-20	03/01/2025	Paydown		245,917	245,917	242,574	242,583		3,334		3,334		245,917				2,049	03/25/2055	1.A
816935-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	03/01/2025	Paydown		75,457	75,457	75,811			(354)		(354)		75,457				377	03/25/2055	1.A FE
816935-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	03/01/2025	Paydown		134,147	134,147	134,105			42		42		134,147				671	03/25/2055	1.A FE
81743C-AV-7	SEQUOIA MORTGAGE TRUST SERIES 2024 5 CLA	03/01/2025	Paydown		5,443	5,443	5,373	5,374		69		69		5,443				50	06/25/2054	1.A
81743D-AB-9	SEQUOIA MORTGAGE TRUST SEMT_24 SERIES 20	03/01/2025	Paydown		219,283	219,283	218,152	218,156		1,127		1,127		219,283				1,904	07/27/2054	1.A
81743D-AV-5	SEQUOIA MORTGAGE TRUST SEMT_24 6.000%	03/01/2025	Paydown		438,566	438,566	432,742	432,809		5,757		5,757		438,566				3,807	07/27/2054	1.A
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA	03/01/2025	Paydown		1,291	1,291	1,251	1,261						1,261		29	29	5	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA	03/01/2025	Paydown		913	913	926	922		(9)		(9)		913				5	07/25/2043	1.A
86362V-AD-4	SASC SERIES 2006-BC6 CLASS A4 7.165% 0	03/25/2025	Paydown		5,957	5,957	4,676	5,798		(60)		(60)		5,738		219	219	4	01/25/2037	1.A FM
86362V-AD-4	SASC SERIES 2006-BC6 CLASS A4 7.165% 0	03/01/2025	Paydown		(11,826)			(335)		(157)		(157)		(492)		(11,334)	(11,334)	(131)	01/25/2037	2.B
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	03/01/2025	Paydown		919	919	909	913		6		6		919				9	11/25/2048	1.A
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%	03/01/2025	Paydown		39,830	39,830	40,050			(220)		(220)		39,830				493	10/25/2063	1.A
89183E-AA-9	TOWD POINT MORTGAGE TRUST SERIES 2024 CE	03/01/2025	Paydown		269,781	269,781	269,777	269,679		102		102		269,781				2,953	05/25/2064	1.A
92538H-AC-4	VERUS SECURITIZATION TRUST SERIES 2021 4	03/01/2025	Paydown		600	600	501	502		99		99		600				1	07/25/2066	1.A
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	03/01/2025	Paydown		7,694	7,694	8,645	(15,019)		(1,092)		(1,092)		7,694				88	05/25/2054	1.A FE
93934F-DF-6	WASHINGTON MUTUAL SERIES 2005-8 CLASS 3C	03/01/2025	Paydown		7,670	12,554	9,341	6,455		23		23		9,430		(1,759)	(1,759)	95	10/25/2035	4.C FM
93935E-AC-8	WASHINGTON MUT MSC MTG SERIES 2006-8 CLA	01/01/2025	Paydown		657	657	519	500						500		157	157	2	10/25/2036	5.C FM
93935E-AC-8	WASHINGTON MUT MSC MTG SERIES 2006-8 CLA	01/09/2025	DLICGA-GPIM-INDFA		152,556	200,962	158,854	152,810		(254)		(254)		152,556				933	10/25/2036	5.C FM
93935H-AH-0	WASHINGTON MUTUAL SERIES 2006-7 CLASS A5	01/01/2025	Paydown		3,122	3,122	1,883	1,994						1,994		1,128	1,128	3	09/25/2036	1.A FM
93935H-AH-0	WASHINGTON MUTUAL SERIES 2006-7 CLASS A5	01/09/2025	DLICGA-GPIM-INDFA		335,345	526,052	317,275	336,060		(714)		(714)		335,345				1,743	09/25/2036	1.A FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019	03/01/2025	Paydown		495	495	500	499						499		(4)	(4)	2	07/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1	03/01/2025	Paydown		581	581	559	563		18		18		581				4	07/25/2047	1.A
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014	03/01/2025	Paydown		491	491	481	346						480		11	11	3	06/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014	03/01/2025	Paydown		211	211	206	122		6		6		211				2	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014	03/01/2025	Paydown		527	527	509	249		19		19		527				4	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015	03/01/2025	Paydown		542	542	526	309		18		18		542				4	01/20/2045	1.A
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS	03/01/2025	Paydown		53,630	53,630	53,630	53,577		53		53		53,630				529	02/25/2068	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		113,462	113,462	113,461	113,414		48		48		113,462				1,034	05/25/2064	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
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/10/2025	DLICGA-CIO		1,353,833	1,354,389	1,354,382	1,353,815		18		18		1,353,833				23,971	05/25/2064	1.A
67119P-AP-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		32,257	32,257	32,256	32,250		6		6		32,257				279	07/15/2064	1.A
Z95HGL-KG-1	PEPPER RESIDENTIAL SECURITIES 9.088% 0	03/24/2025	Paydown		17,751	17,751	17,909	17,273		208		208	638	17,751	(369)		(369)	411	04/23/2063	2.A FE
Z95HGL-KG-1	PEPPER RESIDENTIAL SECURITIES 9.088% 0	02/24/2025	Paydown		34,069	34,069	34,235	33,020		398		398	1,219	34,069	(567)		(567)	392	04/23/2063	3.B FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU 4.373%	03/24/2025	Paydown		45,635	45,635	47,555	44,712		(19)		(19)	2,772	45,635	(1,829)		(1,829)	375	08/24/2056	1.G FE
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU CLASS A1	02/25/2025	Paydown		134,190	134,190	139,918	128,718		3,761		3,761	11,367	134,190	(9,655)		(9,655)	1,716	11/25/2060	1.G FE
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 4.340% 01/21	03/21/2025	Paydown		48,764	48,764	57,219	48,632		(805)		(805)	8,507	48,764	(7,570)		(7,570)	598	01/21/2052	1.F FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 7.838% 0	03/17/2025	Paydown		148	148	152	144		(1)		(1)	8	148	(3)		(3)	3	04/17/2062	1.C FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 7.838% 0	02/17/2025	Paydown		10,301	10,301	10,743	10,181		(35)		(35)	562	10,301	(406)		(406)	109	04/17/2062	1.G FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 10.288% 0	03/17/2025	Paydown		2,378	2,378	2,464	2,335		(32)		(32)	129	2,378	(54)		(54)	61	04/17/2062	1.E FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 10.288% 0	02/17/2025	Paydown		91,300	91,300	96,155	91,113		(1,235)		(1,235)	5,028	91,300	(3,606)		(3,606)	1,263	04/17/2062	2.C FE
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL WARES_2 4.340%	03/24/2025	Paydown		41,587	41,587	40,416	38,989		1,577		1,577	1,468	41,587	(448)		(448)	312	12/24/2056	1.E FE
Z95NZ7-SF-2	PEPPER RESIDENTIAL SECURITIES 7.088% 0	03/24/2025	Paydown		23,224	23,224	23,469	22,636		234		234	836	23,224	(482)		(482)	421	07/23/2063	1.E FE
Z95NZ7-SF-2	PEPPER RESIDENTIAL SECURITIES 7.088% 0	02/24/2025	Paydown		62,215	62,215	62,493	60,276		623		623	2,226	62,215	(910)		(910)	643	07/23/2063	2.B FE
Z95QZ5-VZ-1	BLUESTONE PRIME TRUST BLUST 22 9.003%	03/20/2025	Paydown		24,216	24,216	24,711	23,426		375		375	1,293	24,216	(878)		(878)	523	09/21/2053	1.F FE
Z95QZ5-VZ-1	BLUESTONE PRIME TRUST BLUST 22 9.003%	02/21/2025	Paydown		64,624	64,624	65,855	62,429		1,001		1,001	3,445	64,624	(2,251)		(2,251)	688	09/21/2053	3.B FE
Z95YTZ-FQ-3	TRUSTEE FOR THE PEPPER SOCIAL 6.838% 0	03/24/2025	Paydown		24,735	24,735	25,107	23,800		459		459	1,313	24,735	(837)		(837)	286	09/24/2063	1.F FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023 2 C	03/01/2025	Paydown		79,269	79,269	75,956	76,396		12		12		76,408		2,862	2,862	671	10/25/2067	1.A FE
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023 2 C	03/10/2025	DLICGA-CIO		3,627,297	3,763,434	3,606,116	3,627,021		276		276		3,627,297				48,125	10/25/2067	1.A FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C	03/01/2025	Paydown		8,344	8,344	7,818	7,876		3		3		7,879		465	465	71	10/25/2067	1.C FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021-6 C	03/01/2025	Paydown		11,438	11,438	9,036	9,144		2,294		2,294		11,438				32	09/25/2066	1.A
03466H-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024 3 C	03/01/2025	Paydown		2,760	2,760	2,636	2,647		113		113		2,760				21	11/26/2068	1.F FE
034932-AC-7	ANGEL OAK MORTGAGE TRUST AOMT_ 6.008%	03/01/2025	Paydown		8,617	8,617	8,617	8,616		1		1		8,617				94	10/25/2069	1.A
034942-AB-8	ANGEL OAK MORTGAGE TRUST SERIES 2024 2 C	03/01/2025	Paydown		61,026	61,026	61,024	60,995		31		31		61,026				600	01/25/2069	1.C FE
034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	03/01/2025	Paydown		132,263	132,263	132,261	132,179		84		84		132,263				1,333	01/25/2069	1.A FE
034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	03/10/2025	DLICGA-CIO		2,193,897	2,194,654	2,194,630	2,193,261		635		635		2,193,897				37,401	01/25/2069	1.A FE
034943-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	03/01/2025	Paydown		24,048	24,048	24,048	24,057		(9)		(9)		24,048				254	01/25/2069	1.F FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023	03/01/2025	Paydown		26,725	26,725	26,720	20,251		(1)		(1)		26,706		19	19	309	01/25/2063	1.C FE
10567M-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		46,123	46,123	46,177	46,129		(6)		(6)		46,123				448	10/25/2063	1.A FE
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		4,612	4,612	4,612	4,606		7		7		4,612				50	10/25/2063	1.F FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20	03/01/2025	Paydown		53,907	53,907	53,449	45,214		424		424		53,907				656	01/25/2063	1.A
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		140,397	140,397	140,394	140,228		168		168		140,397				1,246	09/25/2063	1.C FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/10/2025	DLICGA-CIO		1,870,300	1,872,777	1,872,746	1,870,535		(235)		(235)		1,870,300				35,824	09/25/2063	1.C FE
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202	03/01/2025	Paydown		38,576	38,576	38,121	35,783		427		427		38,576				325	07/25/2062	1.A
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		98,974	98,974	98,972	98,945		29		29		98,974				842	03/25/2064	1.A FE
10569L-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		19,795	19,795	19,794	19,775		20		20		19,795				177	03/25/2064	1.F FE
10569U-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		29,827	29,827	29,920			(93)		(93)		29,827				400	06/25/2063	1.C FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		145,124	145,124	145,121	144,996		127		127		145,124				1,143	05/25/2063	1.A FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/10/2025	DLICGA-CIO		2,747,610	2,750,043	2,749,992	2,747,635		(25)		(25)		2,747,610				48,665	05/25/2063	1.A FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		20,732	20,732	20,782			(2)		(2)		20,780		(48)	(48)	167	05/25/2063	1.C FE
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 6.096%	03/01/2025	Paydown		36,551	36,551	36,551	36,503		48		48		36,551				314	12/01/2063	1.C FE
10570F-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		11,655	11,655	11,655	11,639		16		16		11,655				105	12/01/2063	1.F FE
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		52,719	52,719	52,719	52,682		37		37		52,719				572	04/25/2054	1.A FE
10570N-AB-4	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	03/01/2025	Paydown		7,908	7,908	7,908	7,906		2		2		7,908				88	04/25/2054	1.A FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A	03/01/2025	Paydown		10,295	10,295	10,233	10,242		53		53		10,295				86	08/25/2048	1.A
12665L-AA-2	COLT FUNDING LLC SERIES 2024 2 CLASS A1	03/01/2025	Paydown		100,917	100,917	100,917	100,893		24		24		100,917				1,133	04/25/2069	1.A FE
12665L-AB-0	COLT FUNDING LLC SERIES 2024-2 CLASS A2	03/01/2025	Paydown		25,229	25,229	25,229	25,206		23		23		25,229				293	04/25/2069	1.C FE
161929-AS-3	CHASE HOME LENDING MORTGAGE TR SERIES 24	03/01/2025	Paydown		78,413	78,413	78,287	67,068		169		169		78,413				964	02/25/2055	1.A
161929-AS-3	CHASE HOME LENDING MORTGAGE TR SERIES 24	03/10/2025	DLICGA-CIO		2,048,872	2,053,128	2,049,820	1,634,388		121		121		2,048,872				36,669	02/25/2055	1.A
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF SERIES N 1	03/04/2025	DLICGA-CIO		255,754	250,000	255,873			(118)		(118)		255,754				5,010	05/01/2041	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2	03/01/2025	Paydown		3,176	3,176	3,176	3,174		1		1		3,176				27	02/25/2067	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2	02/01/2025	Paydown		20,773	20,773	20,773	20,763		10		10		20,773				69	02/25/2067	1.C FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2	03/10/2025	DLICGA-CIO		2,289,199	2,290,013	2,290,001	2,288,940		259		259		2,289,199				21,109	02/25/2067	1.A FE
19688T-AB-1	COLT FUNDING LLC 5.987% 02/25/69	01/15/2025	BANK OF AMERICA		1,763,653	1,759,804	1,759,777	1,757,176		49		49		1,757,224		6,429	6,429	13,170	02/25/2069	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	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 (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
19688T-AB-1	COLT FUNDING LLC 5.987% 02/25/69	01/01/2025	Paydown		59,434	59,434	59,433	59,345		89		89		59,434				297	02/25/2069	1.C FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024 1 CLASS A3	03/01/2025	Paydown		14,615	14,615	14,615	14,593		22		22		14,615				139	02/25/2069	1.F FE
22757C-AE-2	CROSS MORTGAGE TRUST 5.961% 11/25/69	03/01/2025	Paydown		32,044	32,044	32,043	32,041		3		3		32,044				292	11/25/2069	1.A
24763L-DC-1	DELTA FUNDING HM EQ LN TR ABS SER 1998-1	03/01/2025	Paydown																05/25/2030	1.A FM
24763L-DC-1	DELTA FUNDING HM EQ LN TR ABS SER 1998-1	02/01/2025	Paydown																05/25/2030	2.B
30191L-AB-5	FIGRE TRUST SERIES 2025-HE1 CLASS B 5.	02/08/2025	Paydown		3,874	3,874	3,874							3,874				19	01/25/2055	2.B
30191L-AB-5	FIGRE TRUST SERIES 2025-HE1 CLASS B 5.	03/01/2025	Paydown		3,001	3,001	3,001							3,001				30	01/25/2055	1.D FE
30191L-AC-3	FIGRE TRUST SERIES 2025-HE1 CLASS C 6.	02/08/2025	Paydown		2,905	2,905	2,905							2,905				15	01/25/2055	2.B
30191L-AC-3	FIGRE TRUST SERIES 2025-HE1 CLASS C 6.	03/01/2025	Paydown		2,251	2,251	2,251							2,251				23	01/25/2055	1.G FE
31684D-AC-3	FIGURE LENDING FIGRE CMO-SER-2024-HE6 CL	03/03/2025	Paydown		12,795	12,795	12,791	11,352		4		4		12,795				119	12/25/2054	1.G FE
31684F-AA-2	FIGURE LENDING FIGRE_24-HE5 5.440% 10/	03/25/2025	Paydown		6,457	6,457	6,400	6,400		56		56		6,457				59	10/25/2054	1.A FE
31684F-AC-8	FIGURE LENDING 5.700% 10/25/54	03/25/2025	Paydown		10,761	10,761	10,746	10,746		15		15		10,761				103	10/25/2054	1.G FE
31684H-AA-8	FIGRE TRUST SERIES 2014 HE1 CLASS A 144A	03/25/2025	Paydown		143,169	143,169	143,168	143,167		2		2		143,169				1,556	03/25/2054	1.A FE
31684H-AB-6	FIGRE TRUST SERIES 2024 HE1 CLASS B 144A	03/25/2025	Paydown		4,772	4,772	4,772	4,772						4,772				55	03/25/2054	1.D FE
316927-AB-8	FIGRE TRUST SERIES 2024 HE2 CLASS B 144A	03/25/2025	Paydown		7,146	7,146	7,146	7,146						7,146				80	05/25/2054	1.D FE
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	03/01/2025	Paydown		4,364	4,364	4,406	4,397		(34)		(34)		4,364				25	10/25/2049	1.A
34074M-8G-9	FLORIDA ST HSG FIN CORP REVENU SERIES 6	03/04/2025	DLICGA-CIO		100,000	100,000	100,000	100,000						100,000				2,544	07/01/2049	1.A FE
34074M-8H-7	FLORIDA ST HSG FIN CORP REVENU SERIES 6	03/04/2025	DLICGA-CIO		100,000	100,000	100,000	100,000						100,000				2,567	07/01/2054	1.A FE
34074N-CJ-6	FLORIDA HSG FIN CORP 5.828% 07/01/55	03/04/2025	DLICGA-CIO		350,000	350,000	350,000							350,000					07/01/2055	1.A FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.	03/01/2025	Paydown		158,287	158,287	156,642	133,406		1,545		1,545		158,287				1,518	11/25/2067	1.A
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.	03/10/2025	DLICGA-CIO		3,596,376	3,631,073	3,593,660	2,868,107		580		580		3,596,376				58,285	11/25/2067	1.A
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.	03/01/2025	Paydown		90,999	90,999	91,082	77,759		34		34		90,999				1,158	08/25/2068	1.F
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.	03/10/2025	DLICGA-CIO		1,989,771	1,989,903	1,992,246	1,620,417		(35)		(35)		1,989,771				40,156	08/25/2068	1.F
36170H-AC-4	GCAT TRUST CMO-SER-2022-NQM4 CL-A3 5.7	03/03/2025	Paydown		1,869	1,869	1,863	1,863		6		6		1,869				17	08/25/2067	1.A
36171F-AC-7	GCAT SERIES 2023 NQM4 CLASS A3 144A 4.	03/01/2025	Paydown		10,299	10,299	9,078	9,150		1,149		1,149		10,299				85	05/25/2067	2.A
36228F-AK-2	GSAMP TRUST CMO SER 1998-3 CLASS A 5.1	03/01/2025	Paydown		2,412	2,412	2,379	2,379						2,379		33	33	19	09/19/2027	1.A FM
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS AF4A 6.483%	03/03/2025	Paydown		846	846	380	138		3		3		393		453	453	1	03/25/2037	5.A FM
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS AF4A 6.483%	02/03/2025	Paydown		706	706	320	174		1		1		332		374	374	1	03/25/2037	5.B FM
393505-NC-2	CONSECO FINANCIAL CORP ABS SER 1996-5 CL	03/15/2025	Paydown		1,303	1,303										1,303	1,303	18	07/15/2027	5.B FE
41162D-AF-6	HARBORVIEW MTG LOAN TRUST SERIES 2006-12	03/19/2025	Paydown		20,087	20,087	18,684	15,810		12		12		19,025		1,062	1,062	113	01/19/2038	1.A FM
437920-AE-1	HOMES TRUSTS 5.982% 10/25/59	03/01/2025	Paydown		7,556	7,556	7,556	7,556		1		1		7,556				92	10/25/2059	1.F FE
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	01/01/2025	Redemption 100.0000		40,000	40,000	39,663							39,663		337	337		07/01/2043	1.B FE
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	03/04/2025	DLICGA-CIO		446,215	450,000	446,213			2		2		446,215				4,702	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	01/01/2025	Redemption 100.0000		335,000	335,000	335,000	335,000						335,000				10,318	01/01/2054	1.B FE
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	03/04/2025	DLICGA-CIO		2,625,000	2,625,000	2,625,000	2,625,000						2,625,000				109,597	01/01/2054	1.B FE
45129Y-6T-8	ID HOUSING & FINANCE 5.945% 07/01/55	03/04/2025	DLICGA-CIO		1,150,000	1,150,000	1,150,000	1,150,000						1,150,000				21,080	07/01/2055	1.B FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%	03/25/2025	Paydown		12,449	12,449	12,189	12,221		228		228		12,449				73	07/25/2052	1.B
465983-AC-8	JP MORGAN MORTGAGE TRUST CMO-SER-2024-NQ	03/01/2025	Paydown		18,495	18,495	18,495	18,495						18,495				170	02/25/2064	1.G FE
46641C-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2014-1 C	03/01/2025	Paydown		1,364	1,364	1,269			1		1		1,270		94	94	8	01/25/2044	1.A
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	03/01/2025	Paydown		19,315	19,315	19,521	19,440						19,440		(126)	(126)	130	12/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	03/01/2025	Paydown		5,440	5,440	5,461	5,454		(14)		(14)		5,440				35	01/25/2048	1.A
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C	03/01/2025	Paydown		28,948	28,948	27,817	27,930		1,018		1,018		28,948				118	07/25/2052	1.A
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C	03/01/2025	Paydown		21,404	21,404	20,608	20,686		717		717		21,404				175	01/25/2053	1.B
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2014 1 C	03/01/2025	Paydown		140,397	140,397	139,915	139,900		497		497		140,397				1,580	06/25/2054	1.A
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	03/01/2025	Paydown		26,183	26,183	26,150	26,150		33		33		26,183				256	04/25/2055	1.A
46659A-AT-1	JP MORGAN MORTGAGE TRUST JPMMT 6.225%	03/01/2025	Paydown		16,364	16,364	16,347	16,347		17		17		16,364				166	04/25/2055	1.B
46659A-AU-8	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	03/01/2025	Paydown		16,364	16,364	16,272	16,272		92		92		16,364				160	04/25/2055	1.A
491309-MH-0	KENTUCKY HSG CORP 6.158% 07/01/45	03/04/2025	DLICGA-CIO		200,000	200,000	200,000							200,000				992	07/01/2045	1.A FE
57419U-LJ-5	MD DEPT HSG COMM DEV 5.847% 09/01/49	03/04/2025	DLICGA-CIO		250,000	250,000	250,000	250,000						250,000				4,548	09/01/2049	1.B FE
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING 5.877%	03/04/2025	DLICGA-CIO		1,500,000	1,500,000	1,500,000							1,500,000				2,204	03/01/2051	1.B FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2	03/01/2025	Paydown		2,079	2,079	2,072	2,071						2,071		7	7	15	04/21/2034	1.A FM
590219-AE-1	MLCC MORTGAGE INVESTORS, INC SERIES 2006	03/01/2025	Paydown		154	154	153							153		1	1	2	05/25/2036	1.A FM
590219-AE-1	MLCC MORTGAGE INVESTORS, INC SERIES 2006	02/01/2025	Paydown		345	345	342							342		3	3	2	05/25/2036	2.B
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST 3.000% 0	03/01/2025	Paydown		9,950	9,950	9,031	9,036		914		914		9,950				50	08/01/2069	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
599920-AA-3	MILL CITY MORTGAGE TRUST SERIES 2024 RS1	03/01/2025	Paydown		11,154	11,154	10,316	10,340		813		813		11,154				56	11/01/2069	2.C FE
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MO SERIES 202	03/01/2025	Paydown		216,280	216,280	212,888	213,386		2,894		2,894		216,280				2,189	08/25/2053	1.A
641279-XN-9	NEVADA ST HSG DIV SF MTGE REVE SERIES B	03/04/2025	DLICGA-CIO		200,000	200,000	200,000							200,000				4,996	10/01/2049	1.B FE
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/01/2025	Paydown		96,633	96,633	96,598	97,002		(369)		(369)		96,633				1,158	01/25/2063	1.A
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/10/2025	DLICGA-CIO		2,102,079	2,094,649	2,093,899	2,102,650		(571)		(571)		2,102,079				37,365	01/25/2063	1.A
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	03/01/2025	Paydown		39,490	39,490	39,537			(47)		(47)		39,490				386	07/25/2063	1.A
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/01/2025	Paydown		138,192	138,192	138,778	138,690		(498)		(498)		138,192				1,424	07/25/2063	1.A
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/10/2025	DLICGA-CIO		2,381,500	2,373,621	2,383,672	2,382,172		(671)		(671)		2,381,500				44,870	07/25/2063	1.A
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		121,409	121,409	121,408	121,353		56		56		121,409				1,349	12/25/2063	1.A
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/10/2025	DLICGA-CIO		1,728,329	1,729,890	1,729,865	1,729,088		(760)		(760)		1,728,329				28,686	12/25/2063	1.A
67118H-AD-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		13,490	13,490	13,490	13,484		6		6		13,490				154	12/25/2063	1.A
67118K-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		22,612	22,612	22,612	22,604		8		8		22,612				218	12/25/2063	1.A
67118L-AD-3	ONSLOW BAY FINANCIAL LLC SERIES 2022 NQM	03/01/2025	Paydown		14,110	14,110	13,980	13,983		127		127		14,110				167	09/25/2062	1.F FE
67118T-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		23,188	23,188	23,187	23,185		3		3		23,188				226	01/25/2064	1.A
67118T-AB-0	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		14,492	14,492	14,492	14,487		5		5		14,492				145	01/25/2064	1.A
67118T-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		28,985	28,985	28,973	28,964		21		21		28,985				294	01/25/2064	1.A
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		214,715	214,715	214,713	214,625		90		90		214,715				2,114	02/25/2064	1.A
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/10/2025	DLICGA-CIO		2,331,544	2,332,812	2,332,789	2,331,834		(290)		(290)		2,331,544				41,359	02/25/2064	1.A
67118X-AB-1	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		35,786	35,786	35,785	35,770		16		16		35,786				366	02/25/2064	1.A
67118X-AC-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		42,943	42,943	42,943	42,924		19		19		42,943				449	02/25/2064	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		42,932	42,932	42,931	42,913		18		18		42,932				391	05/25/2064	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/10/2025	DLICGA-CIO		814,565	814,900	814,896	814,555		11		11		814,565				14,423	05/25/2064	1.A
67119C-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		64,397	64,397	64,397	64,370		28		28		64,397				601	05/25/2064	1.A
67119F-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		9,026	9,026	9,026	9,024		3		3		9,026				105	03/25/2064	1.A
67120G-AE-8	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		36,178	36,178	36,178	36,177		1		1		36,178				368	10/25/2064	1.A
673911-AD-5	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	03/01/2025	Paydown		7,731	7,731	7,730	7,730						7,731				82	11/25/2064	1.A
673911-AE-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	03/01/2025	Paydown		15,461	15,461	15,461	15,461						15,461				168	11/25/2064	1.A
673913-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/25/2025	Paydown		11,474	11,474	11,474	11,475						11,474				106	10/25/2064	1.F FE
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/01/2025	Paydown		87,458	87,458	87,478	65,569		46		46		87,458				1,125	06/25/2063	1.A
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/10/2025	DLICGA-CIO		1,543,839	1,544,186	1,544,870	839,968		(178)		(178)		1,543,839				28,360	06/25/2063	1.A
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/01/2025	Paydown		184,408	184,408	184,903	184,765		(356)		(356)		184,408				1,965	06/25/2063	1.A
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/10/2025	DLICGA-CIO		3,261,943	3,255,905	3,264,634	3,262,198		(255)		(255)		3,261,943				58,799	06/25/2063	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	03/01/2025	Paydown		151,764	151,764	151,108	131,017		641		641		151,764				1,625	03/25/2063	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	03/10/2025	DLICGA-CIO		1,818,467	1,825,844	1,818,224	1,509,193		72		72		1,818,467				30,662	03/25/2063	1.A
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/01/2025	Paydown		165,875	165,875	165,856	145,638		139		139		165,875				1,817	03/25/2063	1.A
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/10/2025	DLICGA-CIO		1,993,911	1,996,310	1,996,022	1,685,416		(732)		(732)		1,993,911				34,357	03/25/2063	1.A
67448G-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	03/01/2025	Paydown		8,850	8,850	8,715	8,757		94		94		8,850				98	03/25/2063	1.A
67448L-AC-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		9,975	9,975	9,975	9,968		7		7		9,975				105	11/25/2063	1.A
67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/01/2025	Paydown		377,251	377,251	377,249	377,111		140		140		377,251				3,894	01/25/2064	1.A
67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	03/10/2025	DLICGA-CIO		4,095,855	4,097,969	4,097,943	4,096,446		(592)		(592)		4,095,855				67,481	01/25/2064	1.A
67448N-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		51,443	51,443	51,443	51,408		35		35		51,443				558	01/25/2064	1.A
67448N-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		51,443	51,443	51,442	51,408		36		36		51,443				567	01/25/2064	1.A
67448Y-AE-4	OBX TRUST OBX_25-NQM3 5.952% 12/01/64	03/01/2025	Paydown		17,232	17,232	17,231							17,232				85	12/01/2064	1.F FE
67449C-AB-7	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	03/01/2025	Paydown		30,122	30,122	30,282	30,256		(134)		(134)		30,122				345	10/25/2063	1.A
67449D-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	03/01/2025	Paydown		8,783	8,783	8,783	8,783						8,783				88	10/25/2064	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14	03/01/2025	Paydown		21,057	21,057	21,056	21,045		12		12		21,057				232	08/25/2057	1.A
73015C-AA-1	PMT LOAN TRUST CMO-SER-2024-INV2 CL-A1 1	03/01/2025	Paydown		26,917	26,917	27,056	27,056		(139)		(139)		26,917				249	12/25/2059	1.A FE
73015C-BD-4	PMT LOAN TRUST SERIES 2024-2 CLASS A28 1	03/01/2025	Paydown		26,917	26,917	26,955	26,955		(38)		(38)		26,917				249	12/25/2059	1.C FE
74389B-AA-9	PROVIDENT FUNDING MTG TRUST 5.500% 12/	03/01/2025	Paydown		137,266	137,266	134,306	134,315		2,951		2,951		137,266				1,215	12/25/2054	1.A
748956-AB-5	WOODWARD CAPITAL MANAGEMENT SERIES 2023	03/01/2025	Paydown		68,071	68,071	68,071	68,014		58		58		68,071				818	09/25/2043	1.A
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-	03/01/2025	Paydown		21,056	21,056	20,473	20,534		522		522		21,056				96	01/25/2052	1.A
74939F-AB-3	WOODWARD CAPITAL MANAGEMENT SERIES 2024	03/01/2025	Paydown		12,325	12,325	12,325	12,321		4		4		12,325				127	06/25/2044	1.A
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS	03/01/2025	Paydown		15,076	15,076	14,447	14,504		572		572		15,076				55	01/25/2052	1.A
79581U-AB-0	SALUDA GRADE ALTERNATIVE MORTG SERIES 20	03/01/2025	Paydown		15,038	15,038	15,038	15,035		3		3		15,038				176	11/25/2053	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA	03/01/2025	Paydown		10,639	10,639	10,792	10,746		(107)		(107)		10,639				62	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA	03/01/2025	Paydown		12,449	12,449	12,551	12,527		(78)		(78)		12,449				85	02/25/2048	1.A
88046K-LA-2	TENNESSEE HSG DEV AGY RSDL FIN SERIES 1B	03/04/2025	DLICGA-CIO		99,779	100,000	99,768	99,778						99,779				4,043	07/01/2054	1.B FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	03/01/2025	Paydown		9,188	9,188	9,159	9,169		19		19		9,188				89	11/25/2048	1.A
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%	03/01/2025	Paydown		111,524	111,524	111,625	111,555		(31)		(31)		111,524				1,380	10/25/2063	1.A
89183C-AB-1	TOWD POINT MORTGAGE TRUST SERIES 2024 CE	03/01/2025	Paydown		41,064	41,064	41,063	41,049		15		15		41,064				410	01/25/2064	1.A
89183G-AB-2	TOWD POINT MORTGAGE TRUST 4.447% 10/27	03/01/2025	Paydown		29,194	29,194	28,434	28,435		759		759		29,194				182	10/27/2064	1.B
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2	03/01/2025	Paydown		190,800	190,800	190,799	190,606		194		194		190,800				2,153	03/25/2068	1.A
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2	03/10/2025	DLICGA-CIO		2,560,867	2,563,667	2,563,647	2,561,066		(198)		(198)		2,560,867				43,661	03/25/2068	1.A
92539D-AC-2	VERUS SECURITIZATION TRUST SERIES 2023 2	03/01/2025	Paydown		4,767	4,767	4,791	4,786		(19)		(19)		4,767				60	03/25/2068	1.A
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023-3	03/01/2025	Paydown		29,430	29,430	29,429	29,395		35		35		29,430				317	03/25/2068	1.A
92539G-AC-5	VERUS SECURITIZATION TRUST SERIES 2023 3	03/01/2025	Paydown		25,898	25,898	25,620	21,615		239		239		25,898				306	03/25/2068	1.A
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023-4	03/01/2025	Paydown		98,405	98,405	98,369	98,221		2		2		98,222		182	182	1,011	01/25/2028	1.A
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023-4	03/10/2025	DLICGA-CIO		1,284,339	1,286,404	1,285,935	1,284,000		339		339		1,284,339				21,636	01/25/2028	1.A
92540E-AC-7	VERUS SECURITIZATION TRUST SERIES 2024 1	03/01/2025	Paydown		32,067	32,067	32,066	32,042		25		25		32,067				325	01/25/2069	1.A
92540H-AB-2	VERUS SECURITIZATION TRUST SERIES 2024 5	03/01/2025	Paydown		17,647	17,647	17,647	17,640		7		7		17,647				179	06/25/2069	1.A
92540H-AC-0	VERUS SECURITIZATION TRUST 6.648% 06/2	03/01/2025	Paydown		31,512	31,512	31,512	31,499		13		13		31,512				329	06/25/2069	1.A
92540R-AE-4	VERUS SECURITIZATION TRUST CMO-SER-2024-	03/01/2025	Paydown		17,394	17,394	17,394	17,394						17,394				171	11/25/2069	1.A
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	03/01/2025	Paydown		73,458	73,458	73,565	73,527		(69)		(69)		73,458				791	05/25/2054	1.A FE
93935E-AC-8	WASHINGTON MUT MSC MTG SERIES 2006-8 CLA	02/01/2025	Paydown		1,774	1,774	1,243	737		2		2		1,246		528	528	3	10/25/2036	5.A FM
93935E-AC-8	WASHINGTON MUT MSC MTG SERIES 2006-8 CLA	03/01/2025	Paydown		577	577	418	175		1		1		415		162	162	2	10/25/2036	5.B FM
93935H-AH-0	WASHINGTON MUTUAL SERIES 2006-7 CLASS A5	03/03/2025	Paydown		864	864	460	226		3		3		485		380	380	2	09/25/2036	1.A FM
93935H-AH-0	WASHINGTON MUTUAL SERIES 2006-7 CLASS A5	02/03/2025	Paydown		8,853	8,853	4,494	3,132		12		12		4,698		4,155	4,155	12	09/25/2036	5.C FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019	03/01/2025	Paydown		6,929	6,929	6,996	6,982						6,981		(52)	(52)	34	07/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1	03/01/2025	Paydown		2,905	2,905	2,793	2,816		89		89		2,905				18	07/25/2047	1.A
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06	03/25/2025	Paydown		20,821	20,821	9,003	9,774		163		163		9,937		10,884	10,884	72	08/25/2036	1.A FM
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006	03/03/2025	Paydown		28,756	26,854	22,234	22,677		(28)		(28)		22,649		6,107	6,107	170	09/25/2046	1.A FM
040104-FW-6	ARGENT SECURITIES SERIES 2004 W3 CLASS A	03/25/2025	Paydown		206,371	206,371	191,151	194,848		263		263		195,111		11,259	11,259	1,041	02/25/2034	1.A FM
073879-T2-4	BEAR STEARNS ASSET BACKED SERIES 2005 AC	01/25/2025	Paydown		13,708	13,708	8,249	8,792		66		66		8,859		4,850	4,850	57	10/25/2035	5.A FM
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 20	03/01/2025	Paydown		75,046	75,046	71,436	71,812		3,234		3,234		75,046				555	05/25/2034	1.A FM
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 20	03/01/2025	Paydown		87,426	87,426	69,476	70,523		75		75		70,598		16,828	16,828	575	02/25/2035	1.A FM
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006	03/20/2025	Paydown		46,470	41,307	32,395	32,644		59		59		32,702		13,768	13,768	413	02/20/2047	1.A FM
126694-R7-5	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006	03/20/2025	Paydown		19,856	23,547	19,125	19,224		29		29		19,254		603	603	146	05/20/2046	1.A FM
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	03/01/2025	Paydown		27,103	27,103	25,667	25,824		13		13		25,836		1,267	1,267	291	07/25/2034	1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	03/01/2025	Paydown			14,362	11,669	12,054		26		26		12,079		(12,079)	(12,079)	166	11/25/2035	3.A FM
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20	03/25/2025	Paydown			8,278	4,826	4,969		25		25		5,009		(5,009)	(5,009)	30	05/25/2037	5.C FM
456606-FA-5	INDYMAC HOME EQUITY LOAN ASS SERIES 2004	03/25/2025	Paydown		43,611	43,611	41,365	41,852		109		109		41,960		1,651	1,651	396	11/25/2034	1.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	02/01/2025	Paydown		1,257	1,257	643	669		2		2		671		586	586	12	03/25/2036	1.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	03/01/2025	Paydown		3,691	3,691	1,889	1,966		12		12		1,978		1,713	1,713	55	03/25/2036	1.D FM
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1	03/03/2025	Paydown		94,122	94,122	68,944	71,926		(106)		(106)		71,820		22,302	22,302	260	02/25/2036	1.A FM
525241-AL-9	LEHMAN XS TRUST SERIES 2007 1 CLASS WF1	03/01/2025	Paydown		7,964	7,933	6,672	6,758		8		8		6,766		1,198	1,198	51	01/25/2037	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A	03/25/2025	Paydown		29,440	29,440	24,964	25,037		51		51		25,088		4,352	4,352	178	09/25/2047	1.A FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20	03/01/2025	Paydown			1	1	1						1		(1)	(1)		07/25/2035	1.A FM
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004	03/01/2025	Paydown		62,341	62,341	54,034	54,612		51		51		54,663		7,678	7,678	556	07/25/2034	1.A FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	03/01/2025	Paydown		10,141	15,413	12,236	12,464		18		18		12,482		(2,341)	(2,341)	150	06/25/2036	1.A FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	03/03/2025	Paydown		16,753	25,462	20,214	20,591		33		33		20,624		(3,870)	(3,870)	248	06/25/2036	1.A FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	03/01/2025	Paydown		22,329	46,390	34,410	35,117		20		20		35,137		(12,808)	(12,808)	462	01/25/2037	1.A FM
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	03/01/2025	Paydown		3,976	26,424	20,714	21,183		5		5		21,188		(17,212)	(17,212)	203	09/25/2036	1.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	03/01/2025	Paydown		26,892	44,838	37,301	37,776		55		55		37,832		(10,940)	(10,940)	502	07/25/2036	6. FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20	03/25/2025	Paydown		47,180	47,180	38,298	39,138		90		90		39,228		7,952	7,952	259	11/25/2036	1.A FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20	01/01/2025	Paydown					(14)		14		14						(104)	11/25/2036	2.B
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06	02/01/2025	Paydown		2,577	5,611	3,877	3,953		4		4		3,957		(1,380)	(1,380)	36	01/25/2036	1.A FM
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 6	03/25/2025	Paydown		13,453	13,453	12,950	13,042		19		19		13,061		392	392	174	05/25/2039	1.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200	03/01/2025	Paydown			9,854	6,802	7,062		13		13		7,076		(7,076)	(7,076)	102	09/25/2037	3.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	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81375W-BV-7	SECURITIZED ASSET BACKED REC SERIES 2004	03/25/2025	Paydown		33,765	33,765	33,525	33,617		18		18		33,635		130	130	393	09/25/2034	1.A FM
863579-GY-8	STRUCTURED ADJUSTABLE RATE MTG SERIES 20	03/03/2025	Paydown		39,953	39,953	36,627	37,003		(20)		(20)		36,983		2,970	2,970	426	01/25/2035	1.A FM
92922F-XA-1	WASHINGTON MUTUAL SERIES 2004 AR10 CLASS	02/25/2025	Paydown		4,124	4,124	3,563	3,578		10		10		3,588		537	537	33	07/25/2044	5.A FM
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A	03/03/2025	Paydown		8,613	8,750	7,332	7,444		(11)		(11)		7,432		1,181	1,181	53	09/25/2046	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O	03/01/2025	Paydown		28,172	28,172	23,958	24,068		3		3		24,071		4,100	4,100	159	04/25/2047	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005	03/01/2025	Paydown		49,096	49,096	44,042	44,412		64		64		44,476		4,620	4,620	474	03/25/2035	2.C FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A	03/25/2025	Paydown		111,713	111,713	96,854	97,987		141		141		98,128		13,585	13,585	1,167	01/25/2045	3.C FM
12524A-AT-6	CEDR TRUST SERIES 2022 SNAII CLASS HRR	01/01/2025	Security Withdraw		13,348,499	13,370,000	13,141,246	13,351,984		(3,486)		(3,486)		13,348,499				58,145	02/15/2039	4.C FE
12658W-AL-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2021	01/01/2025	Security Withdraw		8,906,141	11,900,000	7,993,766	8,906,141						8,906,141				36,145	10/10/2043	2.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					97,709,903	101,499,636	96,429,899	90,278,982		61,833		61,833	40,811	97,634,162	(29,865)	75,743	45,878	1,250,852	XXX	XXX
05609V-AN-5	BX TRUST SERIES 2021 VOLT CLASS E 144A	01/09/2025	DLICGA-GPIM-INDFA		199,477	200,000	199,375	199,452		26		26		199,477				1,049	09/15/2036	1.A
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017	01/01/2025	Paydown				794	200						200		(200)	(200)	9	11/13/2050	1.A FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017	01/09/2025	DLICGA-GPIM-INDFA		125,353		502,401	126,728		(1,375)		(1,375)		125,353				7,731	11/13/2050	1.A FE
12531W-BH-4	CFCRE COML MTG TR SERIES 2016-C3 CLASS C	01/09/2025	Various		2,327,746	2,350,000	2,290,097	643,671		629		629		2,327,746				13,002	01/10/2048	1.E
126281-BB-9	CSAIL COMM MTG TR 2015-C1 SERIES XA 0.	03/17/2025	Paydown				91,658											537	04/15/2050	1.A FE
12652D-AS-6	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 20	01/09/2025	DLICGA-GPIM-INDFA		806,912	800,000	823,994	807,002		(90)		(90)		806,912				3,964	11/15/2027	1.A
17320Q-AJ-8	CITIGROUP COMM MTG TR SERIES 2013-375P C	03/12/2025	Various		5,130,000	5,130,000	4,992,925	3,698,024		79,764		79,764		5,058,745		71,255	71,255	45,113	05/10/2035	1.A
17323V-BF-1	CITIGROUP COMM MTG TR SERIES 2015-GC29 C	01/02/2025	Paydown				41,331	748		(6)		(6)		1,532		(1,532)	(1,532)	26	04/10/2048	1.A FE
17323V-BF-1	CITIGROUP COMM MTG TR SERIES 2015-GC29 C	01/10/2025	Various		9,432		315,179	5,703		(2,293)		(2,293)		9,432				9,100	04/10/2048	1.A FE
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20	03/01/2025	Paydown				806	353		(12)		(12)		341		(341)	(341)	25	06/10/2050	1.B FE
23312V-AK-2	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20	01/09/2025	DLICGA-GPIM-INDFA		794,671	800,000	776,844	794,575		95		95		794,671				3,288	08/10/2049	2.B
50188C-AB-8	LCOR REPACK TRUST SERIES A 0.000% 09/1	01/09/2025	DLICGA-GPIM-INDFA		1,018,089	1,800,000	490,976	1,015,573		2,517		2,517		1,018,089					09/16/2032	5.B PL
61765D-AX-6	MORGAN STANLEY CAPITAL I TRUST 4.149%	01/09/2025	DLICGA-GPIM-INDFA		748,729	750,000	746,897	748,878		(150)		(150)		748,729				3,516	05/15/2048	1.A
61776E-AA-1	MORGAN STANLEY CAPITAL I TRUST SERIES 20	03/01/2025	Paydown		31,155	31,155	31,155	31,151		5		5		31,155				456	05/05/2029	1.A
87264J-AA-4	TMSQ MORTGAGE TRUST SERIES 2014-1500 CLA	01/09/2025	Various		450,000	450,000	395,520	150,000		58,969		58,969		450,000				1,794	10/10/2036	1.A
929218-AA-3	VZ REPACK TRUST 0.000% 05/20/35	01/09/2025	Various		2,062,220	4,600,000	1,865,393	441,402		5,103		5,103		2,062,220					05/20/2035	5.B PL
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS C 144A	03/10/2025	DLICGA-CIO		1,764,402	1,750,000	1,766,953	1,766,250		(1,848)		(1,848)		1,764,402				28,638	08/15/2039	1.A
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 4.516% 02/2	02/20/2025	Paydown		40,383	40,383	43,378	40,107		14		14	3,442	40,383	(3,180)		(3,180)	516	02/20/2030	3.B FE
Z9400C-KE-1	PIETRA NERA UNO SRL 3.684% 05/22/30	02/22/2025	Paydown		2,925	2,925	2,904	2,810		90		90	101	2,925	(76)		(76)	29	05/22/2030	2.B FE
Z9405U-L1-3	TAURUS CMBS PLC TAURS 18 IT1 3.556% 05	02/18/2025	Paydown		8,175	8,175	8,391	8,099		4		4	292	8,175	(219)		(219)	150	05/18/2032	1.E FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20	03/01/2025	Paydown				715	281		(281)		(281)						16	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20	03/01/2025	Paydown				1,515	700		(700)		(700)						33	05/15/2052	1.A FE
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL	03/17/2025	Paydown				18,351	1,922		(262)		(262)		1,660		(1,660)	(1,660)	540	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.694%	03/01/2025	Paydown				313	152		(152)		(152)						6	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.489%	03/01/2025	Paydown				402	135		(135)		(135)						12	05/15/2050	1.A FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2	02/01/2025	Paydown				1,618	537		(537)		(537)						29	02/15/2051	1.A FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2	03/01/2025	Paydown				5,133	1,703		(1,703)		(1,703)						182	02/15/2051	1.D FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6	03/01/2025	Paydown				1,650	587		(13)		(13)		574		(574)	(574)	35	10/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7	03/01/2025	Paydown				558	227		(227)		(227)						12	11/15/2051	1.A FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14	03/01/2025	Paydown				1,050	535		(535)		(535)						24	12/15/2061	1.D FE
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS C 144A	03/10/2025	DLICGA-CIO		1,247,584	1,250,000	1,246,875	1,247,342		243		243		1,247,584				20,456	08/15/2039	1.A
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017	03/01/2025	Paydown				4,287	641		(39)		(39)		1,037		(1,037)	(1,037)	87	11/13/2050	1.A FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016	03/01/2025	Paydown				717	121		(8)		(8)		113		(113)	(113)	18	11/10/2049	1.A FE
12531W-BH-4	CFCRE COML MTG TR SERIES 2016-C3 CLASS C	03/10/2025	Various		3,528,310	3,550,000	3,480,912	1,197,290		3,274		3,274		3,528,310				37,009	01/10/2048	1.E
12592X-BE-5	COMM MORTGAGE TRUST 0.549% 03/10/48	03/01/2025	Paydown				178,669	1,980		(1,980)		(1,980)						4,988	03/10/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 0.653% 05/10/48	03/12/2025	Paydown				3,972,641	75,713		(75,713)		(75,713)						60,272	05/10/2048	1.B FE
12593J-BG-0	COMM MORTGAGE TRUST SERIES 2015-CR24 CLA	03/12/2025	Paydown				789			(482)		(482)		307		(307)	(307)	950	08/10/2048	1.A FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA	03/01/2025	Paydown				212,886	13,846		(3,942)		(3,942)		9,904		(9,904)	(9,904)	6,210	10/10/2048	1.A FE
126281-BB-9	CSAIL COMM MTG TR 2015-C1 SERIES XA 0.	03/17/2025	Paydown				186,049											1,871	04/15/2050	1.A FE
12630B-BF-4	COMM MORTGAGE TRUST SERIES 2013-CR13 CLA	03/12/2025	Paydown		38,829	38,829	38,779			13		13		38,792		37	37	486	11/10/2046	1.A
17320Q-AG-4	CITIGROUP COMM MTG TR SERIES 2013-375P C	03/01/2025	Paydown		500,000	500,000	484,642	497,239		2,761		2,761		500,000				4,397	05/10/2035	1.A
17323V-BF-1	CITIGROUP COMM MTG TR SERIES 2015-GC29 C	03/01/2025	Paydown				325,946	5,340		(6,398)		(6,398)		3,600		(3,600)	(3,600)	10,873	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	03/01/2025	Paydown				1,913	243		(39)		(39)		204		(204)	(204)	71	11/10/2048	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 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
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	03/01/2025	Paydown				353	81		(81)		(81)						9	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	03/01/2025	Paydown				406	194		(194)		(194)						9	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201	03/01/2025	Paydown				385	129		(129)		(129)						8	11/10/2052	1.A FE
26860X-BC-4	ELM TRUST 2024 SERIES 2024-ELM CLASS C10	03/10/2025	DLICGA-CIO		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				42,552	06/10/2027	1.G FE
36251F-AY-2	GS MORTGAGE SECURITIES TRUST SERIES 2015	01/01/2025	Paydown				33,174											170	02/10/2048	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019	03/01/2025	Paydown				562	259		(259)		(259)						13	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019	03/01/2025	Paydown				744	398		(398)		(398)						16	09/01/2052	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	02/01/2025	Paydown				63,479	10		(2)		(2)		8		(8)	(8)	1,276	02/15/2048	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	03/01/2025	Paydown				309											15	02/15/2048	1.B FE
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20	03/01/2025	Paydown				8,256	3,166		(73)		(73)		3,093		(3,093)	(3,093)	185	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20	03/01/2025	Paydown				36,749	15,943		(320)		(320)		15,623		(15,623)	(15,623)	1,154	03/15/2052	1.A FE
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201	03/01/2025	Paydown				2,021	644		(26)		(26)		618		(618)	(618)	53	03/15/2050	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					23,334,392	26,551,467	28,199,819	16,048,084		53,105		53,105	3,835	23,301,914	(3,475)	32,478	29,003	312,980	XXX	XXX
03330W-AS-3	ANCHORAGE CAPITAL CLO LTD SERIES 2020 16	02/12/2025	Call 100.0000		750,000	750,000	699,375	712,602		550		550		713,152		36,848	36,848	20,274	01/19/2035	2.A FE
03665J-AJ-7	ANTARES CLO SERIES 2017-1A CLASS AR 144A	01/15/2025	Call 100.0000		11,250,000	11,250,000	11,068,605	11,090,598		1,423		1,423		11,092,021		157,979	157,979	173,855	04/20/2033	1.A FE
03665M-AG-6	ANTARES CLO SERIES 2018-1A CLASS D 144A	03/13/2025	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				226,987	04/20/2031	1.F FE
07131A-AG-9	BATTALION CLO LTD SERIES 2020 15A CLASS	02/07/2025	Call 100.0000		6,937,500	6,937,500	6,651,563	6,725,941		2,582		2,582		6,728,523		208,977	208,977	176,278	01/17/2033	2.B FE
17275G-AA-4	CIRRUS FUNDING LTD SERIES 2018-1A CLASS	01/25/2025	Paydown		795,240	795,240	795,240	795,240						795,240				19,086	01/25/2037	1.A FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	02/18/2025	Paydown		1,717,705	1,717,705	1,575,258	1,683,714		33,992		33,992		1,717,705				25,407	11/15/2028	1.A FE
28851Q-AJ-2	ELLINGTON CLO I LTD SERIES 2017 1A CLASS	01/15/2025	Paydown		1,847,411	1,847,411	1,801,597	1,834,786		12,625		12,625		1,847,411				37,380	10/15/2029	1.A FE
28852E-AE-9	ELLINGTON CLO II LTD SERIES 2017-2A CLAS	02/18/2025	Paydown		737,044	737,044	738,677	738,571		(1,527)		(1,527)		737,044				14,947	02/15/2029	1.C FE
28853R-AG-4	ELLINGTON CLO IV LTD SERIES 2019 4A CLA	01/15/2025	Paydown		808,949	808,949	810,801	810,675		(1,725)		(1,725)		808,949				21,536	04/15/2029	1.D FE
30259A-AA-0	FDF LTD SERIES 2017 3A CLASS A1 144A 3	01/25/2025	Paydown		1,775,171	1,775,171	1,723,113	1,740,420		34,751		34,751		1,775,171				34,616	01/25/2036	1.A FE
38138B-AN-0	GOLDENTREE LOAN MANAGEMENT SERIES 2018 3	02/13/2025	Call 100.0000		4,500,000	4,500,000	4,286,869	4,354,052		3,837		3,837		4,357,889		142,111	142,111	110,172	04/20/2030	2.C FE
38175C-AG-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	01/24/2025	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				65,501	01/25/2031	2.C FE
40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD SERIES 2018	01/15/2025	Paydown		480,619	480,619	440,872	460,539		20,079		20,079		480,619				7,920	01/15/2031	1.A FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	01/21/2025	Paydown		2,420,317	2,420,317	2,420,317	2,420,317						2,420,317				25,111	01/21/2034	2.C FE
40172P-AG-7	GUGGENHEIM 1888 FUND LTD SERIES 2022-2A	03/04/2025	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				263,508	01/15/2035	1.F FE
40172P-AJ-1	GUGGENHEIM 1888 FUND LTD SERIES 2022 2A	03/04/2025	Call 100.0000		12,500,000	12,500,000	11,875,000	12,013,692		(329)		(329)		12,013,363		486,637	486,637	509,666	01/15/2035	2.C FE
59801W-AR-7	MIDOCEAN CREDIT CLO SERIES 2017 7A CLASS	01/15/2025	Paydown		2,019,535	2,019,535	1,997,517	2,006,310		13,224		13,224		2,019,535				33,639	07/15/2029	1.A FE
67402F-AN-9	OAKTREE CLO LTD SERIES 2020 1A CLASS CR	02/14/2025	Call 100.0000		7,000,000	7,000,000	6,431,250	6,588,415		8,433		8,433		6,596,848		403,152	403,152	160,848	07/15/2034	1.F FE
69328@-AA-6	PDIF GCF CLO ISSUER 2022 1 LLC CLASS X	02/24/2025	Paydown		1,723,333	1,723,333	1,723,333	1,723,333						1,723,333				32,011	02/22/2035	1.C PL
69328@-AE-8	PDIF GCF CLO ISSUER 2022 1 LLC CLASS D	02/24/2025	Paydown		106,204	106,204	106,204	106,204						106,204				3,193	02/22/2035	2.C PL
74983U-AL-3	RIN LTD SERIES 2025-1A CLASS E 9.752%	03/06/2025	LNGAIMLN1P - CSNIC CIO		500,000	500,000	500,000							500,000					04/15/2038	2.B Z
76113@-AG-7	RESERVOIR FINANCIAL LLC CLASS A 6.493%	03/21/2025	Redemption 100.0000		93,858,356	93,858,356	93,858,356	93,858,356						93,858,356					01/18/2036	1.D PL
76113@-AH-5	RESERVOIR FINANCIAL LLC CLASS B 7.893%	03/21/2025	Redemption 100.0000		9,661,890	9,661,890	9,661,890	9,661,890						9,661,890					01/18/2036	1.G PL
76113@-AJ-1	RESERVOIR FINANCIAL LLC CLASS C 9.693%	03/21/2025	Redemption 100.0000		6,901,350	6,901,350	6,901,350	6,901,350						6,901,350					01/18/2036	2.B FE
81124L-AL-8	SCULPTOR CLO LTD SERIES 28A CLASS D2 144	02/06/2025	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				172,465	01/20/2035	2.C FE
82812M-AA-5	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	03/07/2025	Tax Free Exchange		15,246,451	15,149,661	15,149,661	15,149,661						15,149,661		96,790	96,790	286,160	01/20/2035	3.C FE
87289B-AB-0	TCP DLF VIII 2018 CLO SUB EQ SERIES 201	03/28/2025	Paydown		640,056	640,056	643,710	653,600		(13,544)		(13,544)		640,056				(119,215)	02/28/2030	1.A FE
96660#-AA-3	WHITNEY FUNDING LLC A 5.993% 12/18/34	03/21/2025	Redemption 100.0000		128,838,250	128,838,250	128,838,250	128,838,250						128,838,250				2,028,553	12/18/2034	1.D FE
96660#-AB-1	WHITNEY FUNDING LLC B 6.043% 12/18/34	03/21/2025	Redemption 100.0000		13,262,761	13,262,761	13,262,761	13,262,761						13,262,761				210,470	12/18/2034	1.G FE
96660#-AC-9	WHITNEY FUNDING LLC C 6.793% 12/18/34	03/21/2025	Redemption 100.0000		9,473,401	9,473,401	9,473,401	9,473,401						9,473,401				168,002	12/18/2034	2.B FE
96660#-AD-7	WHITNEY FUNDING LLC D 9.543% 12/18/34	03/21/2025	Redemption 100.0000		11,368,081	11,368,081	11,368,081	11,368,081						11,368,081				279,334	12/18/2034	3.C FE
03330X-AJ-1	ANCHORAGE CAPITAL CLO LTD SERIES 2020 16	02/12/2025	Call 100.0000		5,000,000	5,000,000	4,950,000	4,962,630		438		438		4,963,068		36,932	36,932	192,635	01/19/2035	3.C FE
38136H-AL-3	GOLDENTREE LOAN MANAGEMENT SERIES 2017 1	02/07/2025	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				102,900	04/20/2034	3.C FE
381738-AG-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	01/08/2025	Call 100.0000		3,150,000	3,150,000	3,124,658	3,126,952		89		89		3,127,041		22,959	22,959	45,451	07/25/2035	1.A FE
750097-AA-5	RAD CLO LTD SERIES 2023 21A CLASS E 144A	02/14/2025	Call 100.0000		4,000,000	4,000,000	4,054,000	4,049,970		(951)		(951)		4,049,019		(49,019)	(49,019)	155,226	01/25/2033	3.C FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	01/20/2025	Paydown		1,627,057	1,627,057	1,616,622	1,622,549		4,508		4,508		1,627,057				9,152	01/20/2035	2.C FE
82812L-AJ-8	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	03/07/2025	Various		15,521,534	15,523,164	15,423,603	15,480,157		(3,252)		(3,252)		15,476,905		44,629	44,629	131,947	01/20/2035	2.C FE
89820W-AC-4	TRUPS FINANCIALS SERIES 2025-1A CLASS A2	03/04/2025	Various		2,227,500	2,250,000	2,227,500							2,227,500					02/27/2039	1.C FE
87276V-AJ-4	TPG REAL ESTATE FINANCE SERIES 2019 FL3	03/03/2025	Call 100.0000		2,000,000	2,000,000	2,010,938	2,000,000						2,000,000				34,483	09/15/2034	1.E FE
00103C-AC-3	ACRES PLC SERIES 2021-FL1 CLASS AS 144A	03/17/2025	Paydown		500,000	500,000	497,226			2,775		2,775		500,000				7,560	06/15/2036	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 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
78485W-AC-3	STARWOOD COMMERCIAL MTG TRUST SERIES 201	03/15/2025	Paydown		80	80	74	80						80				1	07/15/2038	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					407,645,795	407,573,135	405,207,672	402,715,097		117,978		117,978		406,057,800		1,587,995	1,587,995	5,667,059	XXX	XXX
00834J-AE-0	AFFIRM INC SERIES 2023 A CLASS 1A 144A	01/15/2025	Call 100.0000		9,500,000	9,500,000	9,417,496	9,484,538		1,689		1,689		9,486,226		13,774	13,774	52,329	01/18/2028	1.A FE
12665X-AA-6	CV HCS RATED FEEDER LP 4.000% 10/04/53	12/30/2024	Redemption 100.0000		2,614,752	2,614,752	2,614,752	2,614,752						2,614,752					10/04/2053	1.G Z
12665X-AA-6	CV HCS RATED FEEDER LP 4.000% 10/04/53	03/31/2025	Redemption 100.0000		73,798	73,798	73,798	61,855						73,798				847	10/04/2053	1.G PL
12665X-AB-4	CV HCS RATED FEEDER LP 6.000% 10/04/53	12/30/2024	Redemption 100.0000		812,807	812,807	812,807	812,807						812,807					10/04/2053	4.A Z
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N SENIOR NO	03/31/2025	Redemption 100.0000		1,073,797	1,073,797	1,073,797	1,073,797						1,073,797				4,022	11/30/2035	1.G PL
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20	03/20/2025	Paydown		19,670	19,670	19,532	19,535		135		135		19,670				229	02/20/2055	1.G FE
30296#-AC-0	FP SOLAR FINANCE HOLDINGS LLC SERIES A	03/12/2025	Redemption 100.0000		2,129,002	2,129,002	2,160,969	2,159,849		(991)		(991)		2,158,858		(29,856)	(29,856)	51,739	07/29/2028	1.E PL
30296#-AD-8	FP SOLAR FINANCE HOLDINGS LLC SERIES B	03/12/2025	Redemption 100.0000		12,751,740	12,751,740	12,751,740	12,751,740						12,751,740				464,838	07/29/2028	2.A PL
30296#-AF-3	FP SOLAR FINANCE HOLDINGS LLC 9.775% 0	03/12/2025	Redemption 100.0000		6,960,557	6,960,557	6,960,557	6,960,557						6,960,557				264,848	07/29/2028	2.A PL
445717-AA-9	HUNTER POINT CAPITAL SR 7.000% 07/15/5	01/15/2025	Redemption 100.0000		259,799	259,799	259,799	259,799						259,799				4,648	07/15/2052	2.B PL
46616V-AA-8	321 HENDERSON RECEIVABLES SERIES 2012 1A	03/17/2025	Paydown		3,740	3,740	4,162	4,102		(362)		(362)		3,740				23	02/16/2065	1.A FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A	03/15/2025	Paydown		1,906,776	1,906,776	1,902,436	1,903,608		3,168		3,168		1,906,776				21,832	07/15/2035	1.F FE
529922-AA-4	LIBERTAS ASSET SECURITIZATION ABS-SER-20	01/15/2025	Paydown		6,378,900	6,378,900	6,380,747	6,380,199		(1,299)		(1,299)		6,378,900				40,772	07/16/2029	1.E PL
529922-AD-8	LIBERTAS ASSET SECURITIZATION ABS-SER-20	01/15/2025	Paydown		2,110,500	2,110,500	2,111,108	2,110,927		(427)		(427)		2,110,500				15,614	07/16/2029	1.E PL
53161D-AA-3	OASIS SECURITISATION SERIES 2023 1A CLAS	03/15/2025	Paydown		552,740	552,740	550,848	551,705		1,035		1,035		552,740				6,199	02/15/2035	1.G FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	03/20/2025	Paydown		112,685	112,685	112,135	112,242		443		443		112,685				701	06/20/2047	1.D FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	03/20/2025	Paydown		90,061	90,061	89,628	89,713		349		349		90,061				549	06/20/2047	1.D FE
608934-AA-3	MOMNT TECHNOLOGIES TRUST SERIES 2023 1A	03/20/2025	Paydown		891,473	891,473	891,408	891,422		52		52		891,473				10,276	03/20/2045	1.G FE
62534K-AA-8	MULLIGAN ASSET SECURITIZATION SERIES 202	02/28/2025	Call 100.0000		24,750,000	24,750,000	24,805,846	24,774,274		6,141		6,141		24,780,415		(30,415)	(30,415)	374,449	02/15/2030	1.F FE
62534L-AD-0	MULLIGAN ASSET SECURITIZATION SERIES 202	03/06/2025	Various		990,150	1,000,000	990,150			51		51		990,201		(51)	(51)	1,500	10/15/2031	2.B Z
69548A-AB-7	PAGAYA AI DEBT SELECTION TRUST SERIES 20	03/15/2025	Paydown		561,225	561,225	561,225	561,225						561,225				6,456	07/15/2031	1.G FE
69548A-AC-5	PAGAYA AI DEBT SELECTION TRUST SERIES 20	03/15/2025	Paydown		378,407	378,407	378,407	378,407						378,407				5,110	07/15/2031	2.C FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE SERIES 14	02/19/2025	Redemption 100.0000		215,436	215,436	215,436	215,436						215,436				140,721	10/26/2025	1.E PL
73934R-AA-6	POWERPAY ISSUANCE TRUST SERIES 2024 1A C	03/18/2025	Paydown		463,263	463,263	463,260	463,253		10		10		463,263				4,924	02/18/2039	1.G FE
75025@-AA-9	RADIANCE BORROWER LLC CLASS A 4.400% 0	03/20/2025	Redemption 100.0000		2,428,420	2,428,420	2,276,275	1,807,807		545		545		2,276,696		151,724	151,724	19,703	06/20/2054	1.E PL
83589C-AA-6	SOTHEBYS ARTFI MASTER TRUST AR SERIES 20	01/23/2025	BARCLAYS CAPITAL		10,119,531	10,000,000	9,998,996	10,000,015		(177)		(177)		9,999,838		119,694	119,694	60,728	12/22/2031	1.A FE
86324C-AA-9	STREAM INNOVATIONS ISSUER T SERIES 2024	03/15/2025	Paydown		(9,924)	(9,924)	(8,487)	(18,109)		(1,785)		(1,785)		(9,924)				(29)	07/15/2044	1.G FE
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A	01/20/2025	Paydown		118,423	118,423	118,398	118,394		29		29		118,423				2,884	07/20/2048	1.F FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1	03/30/2025	Paydown		167,344	167,344	167,335	167,334		11		11		167,344				1,665	06/30/2054	1.D FE
92764@-AA-9	LENDBUZZ AUTO 2023-1A 7.290% 07/21/28	03/17/2025	Redemption 100.0000		4,129,542	4,129,542	4,129,540	4,129,625		5		5		4,129,630		(88)	(88)	49,269	07/21/2028	1.C PL
BES4A2-ET-7	LENDBUZZ AUTO SERIES 2024-1 CLASS A1 4	03/17/2025	Redemption 100.0000		6,989,696	6,989,696	6,989,696	6,989,696						6,989,696				19,717	12/15/2025	1.A
G3165*-AA-6	CCO ANNEX I CREDIT BACKED LOAN 4.000%	01/15/2025	Redemption 100.0000		1,172,824	1,172,824	1,172,824	1,172,824						1,172,824				11,728	07/28/2031	1.F PL
G3165*-AB-4	CCO ANNEX I CREDIT BACKED LOAN 5.750%	01/15/2025	Redemption 100.0000		353,155	353,155	353,155	353,155						353,155				5,077	07/28/2031	2.A PL
349941-AD-6	FOUNDATION FINANCE TRUST SERIES 2024 1A	03/15/2025	Paydown		176,594	176,594	176,568	176,570		24		24		176,594				2,306	12/15/2049	2.C FE
35042A-AD-5	FOUNDATION FINANCE TRUST SERIES 2023 1A	03/15/2025	Paydown		228,123	228,123	226,868	227,109		1,014		1,014		228,123				3,450	12/15/2043	2.C FE
44644N-AC-3	HUNTINGTON BANK AUTO CREDIT-LI SERIES 20	03/20/2025	Paydown		182,328	182,328	182,328	182,328						182,328				2,330	05/20/2032	3.B FE
674999-TZ-0	ISLAY FINANCE LIMITED 7.500% 11/30/25	03/20/2025	Redemption 100.0000		715,252	715,252	747,357	707,107					40,250	715,252	(32,105)		(32,105)	9,280	11/30/2025	2.C Z
Z95KJS-ZW-5	PEPPER ASSET FINANCE PAF SPK 4 8.453%	02/20/2025	Call 100.0000		913,398	913,398	919,309	880,172		204		204	41,391	902,562	(19,206)	10,836	(8,370)	13,243	09/15/2030	3.A FE
Z95KJS-ZW-5	PEPPER ASSET FINANCE PAF SPK 4 8.453%	01/15/2025	Paydown		56,362	56,362	57,792	55,332		709		709	2,602	56,362	(2,281)		(2,281)	393	09/15/2030	3.A FE
Z960JS-F5-9	PLENTI PL-GREEN ABS TRUST PLEN 8.103%	03/11/2025	Paydown		16,459	16,459	17,005	16,234		(60)		(60)	763	16,459	(478)		(478)	292	01/11/2034	1.C FE
31418F-F4-4	FNMA POOL #MA5586 5.500% 01/01/55	03/01/2025	Paydown		42,783	42,783	42,068			715		715		42,783				274	01/01/2055	1.A
349941-AB-0	FOUNDATION FINANCE TRUST SERIES 2024-1A	03/15/2025	Paydown		6,262	6,262	6,262	6,262						6,262				60	12/15/2049	1.D FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL	03/17/2025	Paydown		23,932	23,932	27,081	26,788		(2,856)		(2,856)		23,932				156	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL	03/17/2025	Paydown		2,368	2,368	2,708	2,663		(295)		(295)		2,368				18	10/15/2077	2.A FE
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201	03/15/2025	Paydown		1,677	1,677	1,880	1,846		(169)		(169)		1,677				15	10/15/2056	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES SERIES 2013-3A	03/17/2025	Paydown		10,448	10,448	9,705			5		5		9,711		737	737	63	01/17/2073	1.A FE
46617T-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	03/15/2025	Paydown		14,474	14,474	13,126			10		10		13,136		1,338	1,338	103	03/15/2063	1.A FE
46617T-AB-0	321 HENDERSON RECEIVABLES LLC SERIES 201	03/15/2025	Paydown		6,465	6,465	6,461							6,461		3	3	58	03/16/2065	2.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	03/15/2025	Paydown		18,711	18,711	17,036			1,675		1,675		18,711				113	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201	03/15/2025	Paydown		13,307	13,307	13,304	13,304		2		2		13,307				94	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201	03/15/2025	Paydown		17,404	17,404	18,808	18,635		(1,230)		(1,230)		17,404				92	09/15/2072	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 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
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017	03/17/2025	Paydown		2,982	2,982	3,590	3,488		(506)		(506)		2,982				23	08/15/2062	2.B FE
46650X-AB-9	J G WENTWORTH XLIII LLC SERIES 2019 1A C	03/15/2025	Paydown		1,666	1,666	1,462	1,469		198		198		1,666				12	08/15/2073	2.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA	03/17/2025	Paydown		12,070	12,070	13,835	13,607		(1,537)		(1,537)		12,070				63	10/17/2072	1.A FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202	03/17/2025	Paydown		15,033	15,033	15,033	15,033						15,033				91	01/01/2070	1.F FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 3.500%	01/06/2025	Paydown		278,628	278,628	278,523	278,574		55		55		278,628				2,438	01/07/2030	1.G FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					103,827,015	103,717,334	103,597,884	101,983,004		6,580		6,580	85,006	103,589,319	(54,070)	237,696	183,626	1,678,335	XXX	XXX
12560D-AB-4	CIP VIII PRIVATE EQUITY BACKED 6.000%	01/15/2025	Paydown																10/15/2035	2.B PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)																			XXX	XXX
25277#-AA-7	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS	03/17/2025	Redemption 100.0000		631,200	631,200	631,200	526,000						631,200				7,146	12/31/2027	2.B Z
30296#-AH-9	FP SOLAR FINANCE HOLDINGS LLC 9.773% 0	03/12/2025	Paydown		1,087,703	1,087,703	1,087,703	1,087,703						1,087,703				29,580	07/29/2028	2.A PL
BES45Y-XQ-8	ELEMENT COMMERCIAL FUNDING CA 7.645% 1	02/24/2025	Redemption 100.0000		2,702,703	2,702,703	2,702,703	2,678,222						2,702,703				34,451	10/19/2026	1.E Z
BES45Y-XQ-8	ELEMENT COMMERCIAL FUNDING CA 7.645% 1	03/06/2025	Redemption 100.0000		1,351,351	1,351,351	1,351,351	1,302,389						1,351,351				57,656	10/19/2026	1.E FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	01/09/2025	Paydown		64,848	64,848	64,585	43,868		264		264		64,848				678	04/07/2028	1.G FE
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					5,837,805	5,837,805	5,837,542	5,638,182		264		264		5,837,805				129,511	XXX	XXX
03790C-AA-9	APL FINANCE LLC SERIES 2023 1A CLASS A 1	03/20/2025	Paydown		637,918	637,918	632,359	634,193		3,725		3,725		637,918				7,448	07/21/2031	1.C FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20	01/09/2025	DLICGA-GPIM-INDFA		683,125	683,333	683,036	683,124		2		2		683,125				982	10/22/2046	1.F FE
09531M-AA-8	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C	03/15/2025	Paydown		1,197,055	1,197,055	1,196,988	1,196,950		105		105		1,197,055				14,381	11/15/2030	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021 1A CLASS A 1	01/09/2025	DLICGA-GPIM-INDFA		257,707	295,869	250,784	257,325		382		382		257,707				337	02/18/2046	1.F FE
18682F-AA-1	CLICKLEASE EQUIPMENT RECEIVAB SERIES 202	03/15/2025	Paydown		2,718,756	2,718,756	2,718,728	2,718,497		260		260		2,718,756				30,880	02/15/2030	1.D FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4	01/09/2025	DLICGA-GPIM-INDFA		117,350	117,352	117,350	117,350						117,350				407	03/15/2044	2.C
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	01/09/2025	DLICGA-GPIM-INDFA		41,211	55,961	41,211	41,211						41,211				185	03/15/2040	2.B FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-	02/20/2025	Paydown		207,152	207,152	207,093	207,106		47		47		207,152				2,942	11/20/2048	1.F FE
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A	03/16/2025	Paydown		42,025	42,025	29,884	33,167		8,858		8,858		42,025				278	10/16/2039	2.C FE
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A	03/15/2025	Paydown		4,426	4,426	2,888	3,127		1,299		1,299		4,426				43	05/15/2039	1.G FE
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A	02/15/2025	Paydown		4,691	4,691	3,061	3,315		1,376		1,376		4,691				22	05/15/2039	3.A FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS	03/16/2025	Paydown		15,822	15,822	12,545	13,575		2,247		2,247		15,822				176	11/18/2038	1.G FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS	02/16/2025	Paydown		52,876	52,876	41,922	45,366		7,510		7,510		52,876				295	11/18/2038	2.B FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20	03/20/2025	Paydown		84,150	84,150	83,593	58,933		474		474		84,150				314	10/22/2046	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021 1A CLASS A 1	03/18/2025	Paydown		21,750	21,750	18,443	6,311		2,809		2,809		21,750				59	02/18/2046	1.F FE
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1	03/17/2025	Paydown		5,901	5,901	5,902	5,901						5,901				38	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20	03/15/2025	Paydown		53,947	53,947	53,864	53,934		13		13		53,947				276	06/15/2043	2.A FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS	03/15/2025	Paydown		6,816	6,816	6,844	6,816						6,816				44	02/15/2042	1.G FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	03/15/2025	Paydown		32,425	32,425	32,438	32,426		(1)		(1)		32,425				189	09/15/2039	2.B FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	03/15/2025	Paydown		16,910	16,910	16,228	16,728		182		182		16,910				112	04/15/2044	1.G FE
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	01/15/2025	Paydown		258,493	258,493	195,167	195,167		63,326		63,326		258,493				907	12/15/2042	4.A FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4	03/18/2025	Paydown		55,033	55,033	55,032	48,917		1		1		55,033				406	03/15/2044	2.C
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4	03/15/2025	Paydown		7,888	7,888	7,814	7,879		9		9		7,888				56	05/15/2043	1.G FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1	03/15/2025	Paydown		4,464	4,464	4,071	4,222		242		242		4,464				21	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LTD NAV SERIES 21	03/15/2025	Paydown		4,464	4,464	4,464	4,464						4,464				27	11/15/2046	2.B FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	03/15/2025	Paydown		51,363	51,363	37,825	25,427						37,825		13,538	13,538	367	03/15/2040	2.B FE
81758F-AA-8	SERVICE EXPERTS ISSUER SERIES 2024 1A CL	03/20/2025	Paydown		22,389	22,389	22,387	22,388		1		1		22,389				219	11/20/2035	1.G FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	03/15/2025	Paydown		8,303	8,303	7,649	8,211		92		92		8,303				39	05/15/2043	1.F FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	03/15/2025	Paydown		1,346	1,346	1,195	1,295		51		51		1,346				11	12/15/2044	2.A FE
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3.	03/15/2025	Paydown		26,893	26,893	25,990	26,523		370		370		26,893				149	09/15/2044	2.A FE
00037U-AD-2	AASET 2018 3 NOTE ISSUER DAC SERIES 2018	03/15/2025	Paydown		192,546	192,546	187,078	187,233		5,314		5,314		192,546				1,369	12/15/2038	2.C FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					6,835,195	6,888,317	6,703,833	6,667,081		98,694		98,694		6,821,657		13,538	13,538	62,979	XXX	XXX
0008M@-AA-5	ACM NORTHERN ASSETCO I LLC 8.689% 05/1	03/12/2025	Redemption 100.0000		67,388	67,388	67,388	67,388						67,388				976	05/12/2034	2.B PL
0010M#-AA-9	ACS NB 2 7.500% 12/31/27	03/17/2025	Redemption 100.0000		1,418,747	1,418,747	1,418,747	1,418,747						1,418,747				20,171	12/31/2027	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21	03/17/2025	Redemption 100.0000		458,496	458,496	459,268	459,035		(26)		(26)		459,009		(512)	(512)	6,166	04/21/2027	2.A PL
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 20	01/09/2025	Various		1,503,954	1,500,000	1,503,947	499,866		(31)		(31)		1,503,954				6,133	12/20/2029	1.F FE
05607Y-AQ-4	B2R MORTGAGE TRUST SERIES 2015-1 CLASS E	03/17/2025	Call 100.0000		34,722	34,722	35,763	34,658		64		64		34,722				483	05/15/2048	1.A FE
05607Y-AQ-4	B2R MORTGAGE TRUST SERIES 2015-1 CLASS E	02/01/2025	Paydown		254,023	254,023	261,640	253,552		6		6		253,558		465	465	1,182	05/15/2048	1.A FE
05607Y-AS-0	B2R MORTGAGE TRUST SERIES 2015-1 CLASS F	03/17/2025	Paydown		4,517,193	4,517,193	3,950,365	4,446,771		60,646		60,646		4,507,417		9,776	9,776	64,498	05/15/2048	2.B FE
12565K-AE-7	CLI FUNDING LLC SERIES 2022-1A CLASS A1	03/18/2025	Paydown		10,000	10,000	8,707	4,356		1,186		1,186		10,000				45	01/18/2047	1.F FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	01/09/2025	DLICGA-GPIM-INDFA		319,025	319,063	318,990	319,026						319,025				354	09/25/2045	1.F FE
33768N-AA-0	FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL	03/01/2025	Paydown		5,443	5,443	5,443	5,437		6		6		5,443				51	05/17/2039	1.A FE
43730X-AB-0	HOME PARTNERS OF AMERICA TRUST SERIES 20	02/01/2025	Paydown		349	349	314	314		34		34		349				1	01/17/2041	1.C FE
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62	01/05/2025	Paydown		4,706	4,706	4,705	4,705						4,706				10	11/05/2035	1.F FE
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62	01/09/2025	DLICGA-GPIM-INDFA		344,795	344,805	344,796	344,795						344,795				956	11/05/2035	1.F FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023 1A CLA	03/15/2025	Paydown		263,731	263,731	263,730	263,724		8		8		263,731				3,156	05/15/2063	1.F FE
86745B-AA-2	SUNNOVA SOL VII ISSUER LLC SNV 6.580%	01/30/2025	Paydown		94,003	94,003	91,619	91,735		2,269		2,269		94,003				1,546	07/30/2059	1.G FE
86805*-AA-4	TAI I US BRIDGE 1 LLC 8.934% 06/30/2	01/16/2025	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				7,470	06/30/2025	2.B PL
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	01/09/2025	DLICGA-GPIM-INDFA		147,062	147,089	147,045	147,062						147,062				197	09/20/2045	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	01/09/2025	DLICGA-GPIM-INDFA		320,663	366,667	319,649	320,290		373		373		320,663				454	08/20/2046	1.F FE
92873R-AC-5	VOLOFIN FINANCE DAC ABS-SER-2024-1A 6.	02/15/2025	Paydown		1,661,278	1,661,278	1,661,265	1,661,261		18		18		1,661,278				14,901	06/15/2037	1.F
92873R-AC-5	VOLOFIN FINANCE DAC ABS-SER-2024-1A 6.	03/15/2025	Paydown		911,244	911,244	911,237	911,234		10		10		911,244				15,380	06/15/2037	1.F FE
92873R-AD-3	VOLOFIN FINANCE DAC ABS-SER-2024-1A-D	03/15/2025	Paydown		810,955	810,955	810,936	810,933		22		22		810,955				10,650	06/15/2037	2.B FE
98944#-AA-7	ZEPHYRUS AERO 1 LLC 6.145% 04/30/30	03/10/2025	Redemption 100.0000		19,713,697	19,713,697	19,713,697	19,713,697						19,713,697				372,003	04/30/2030	2.A PL
BES42Q-47-2	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	03/25/2025	Redemption 100.0000		272,006	272,006	272,006	272,006						272,006				4,078	05/30/2029	2.A PL
BES43C-V1-5	GHZ MSN 1438 8.273% 09/17/31	03/18/2025	Redemption 100.0000		61,218	61,218	61,218	61,218						61,218				883	09/17/2031	2.B Z
BES4CF-NQ-2	APF 5 PROJEKT NR 5A GMBH & CO GOAL PORTE	01/30/2025	Redemption 100.0000		258,987	258,987	258,987							258,987				174,173	11/27/2030	2.B
BES4CF-NQ-2	APF 5 PROJEKT NR 5A GMBH & CO GOAL PORTE	03/28/2025	Redemption 100.0000		273,504	273,504	273,504							273,504				2,822	11/27/2030	2.B Z
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 03/31/26	03/18/2025	Redemption 100.0000		361,451	361,451	361,451	361,451						361,451				3,664	03/31/2026	2.B PL
G5744@-AA-9	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	02/01/2025	Redemption 0.0000			(880)	(880)	(880)						(880)		880	880	23	05/30/2029	2.B
G5744@-AA-9	MAGNETIC LEASING ALTAIR DAC 10.000% 05/	02/01/2025	Redemption 100.0000		(880)	(880)	(880)	(880)						(880)				17	05/30/2029	2.B Z
G8227*-AA-1	SKY VIEW IBERIA 7.900% 06/23/28	03/27/2025	Redemption 100.0000		73,237	73,237	73,237	73,237						73,237				996	06/23/2028	2.C PL
G9886*-AA-1	ZEPHYRUS AERO HOLDINGS LLC 7.710% 04/2	03/18/2025	Redemption 100.0000		20,057,672	20,057,672	20,057,672	20,057,672						20,057,672				143,647	04/28/2030	2.C PL
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/	03/10/2025	Redemption 100.0000		159,475	159,475	158,309	158,341		26		26		158,367		1,108	1,108	1,784	01/11/2029	1.G PL
37186F-AB-0	GASL BERMUDA A 1 LTD 8.630% 08/31/29	03/25/2025	Redemption 100.0000		1,311,609	1,311,609	1,311,609	1,311,609						1,311,609				77,145	08/31/2029	1.F PL
BES44X-B1-0	TAI I AERO TEN LTD TITAN THY 6.782% 08	03/14/2025	Redemption 100.0000		143,127	143,127	143,127	143,127						143,127				1,604	08/12/2031	2.C Z
G2435*-AA-2	CORRAGH FINANCE DESIGNATED ACT 6.500%	03/18/2025	Redemption 100.0000		597,678	597,678	597,678	597,678						597,678				6,619	10/31/2029	2.A PL
G2960*-AA-5	ACS SL V LIMITED 6.940% 03/31/26	03/20/2025	Redemption 100.0000		47,013	47,013	47,013	47,013						47,013				951	03/31/2026	3.C PL
G2964*-AA-1	ACS AERO 2 BETA LTD 4.000% 12/31/26	03/04/2025	Redemption 100.0000		7,292,131	7,292,131	7,292,131	7,292,131						7,292,131				82,607	12/31/2026	1.G PL
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27	03/20/2025	Redemption 100.0000		1,942,881	1,942,881	1,942,881	1,942,881						1,942,881				19,877	12/12/2027	2.A PL
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 5.000% 04/	03/20/2025	Redemption 100.0000		126,151	126,151	126,151	126,151						126,151				1,218	04/30/2027	2.B PL
G8218#-AA-8	DAOL INVESTMENT & SECURITIES C 7.754%	02/03/2025	Redemption 100.0000		35,936	35,936	35,936	35,936						35,936				360	10/30/2029	2.A PL
G8218#-AA-8	DAOL INVESTMENT & SECURITIES C 7.754%	03/04/2025	Redemption 100.0000		19,683	19,683	19,683	19,683						19,683				386	10/30/2029	2.A FE
G8222#-AA-2	SKY VOYAGER IV 7.613% 10/30/30	03/04/2025	Redemption 100.0000		63,522	63,522	63,522	63,522						63,522				841	10/30/2030	2.B PL
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26	03/17/2025	Redemption 100.0000		44,504	44,504	43,804	43,847		39		39		43,885		619	619	402	12/30/2026	3.A PL
G9531#-AA-6	AERGO TL MSN 29786 7.248% 12/15/29	03/15/2025	Redemption 100.0000		112,072	112,072	112,071	112,072						112,072				1,390	12/15/2029	2.A PL
G9531@-AA-8	WELLINGTON LEASING NO.34 6.500% 03/31/	03/15/2025	Redemption 100.0000		124,938	124,938	124,938	124,938						124,938				1,170	03/31/2029	2.C PL
00258P-AA-1	APOLLO AVIATION SECURITIZATION SERIES 20	03/17/2025	Paydown		2,995	2,995	2,995							2,995				19	02/16/2050	1.F FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	03/01/2025	Paydown		13,008	13,008	13,006	12,998		11		11		13,008				59	08/21/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20	03/15/2025	Paydown		74,343	74,343	56,159	61,291		13,052		13,052		74,343				390	05/15/2046	1.F FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 21	03/15/2025	Paydown		3,460	3,460	3,460	3,460						3,460				20	01/15/2047	2.B FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	03/25/2025	Paydown		142,188	142,188	142,155	131,235		16		16		142,188				526	09/25/2045	1.F FE
43730N-AE-6	HOME PARTNERS OF AMERICA TRUST SERIES 20	03/01/2025	Paydown		1,145	1,145	1,134	1,138		6		6		1,145				9	04/17/2039	1.F FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20	02/01/2025	Paydown		2,615	2,615	2,615	2,614		1		1		2,615				10	01/17/2041	1.F FE
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62	03/05/2025	Paydown		93,048	93,048	93,046	83,786		3		3		93,048				397	11/05/2035	1.F FE
62946A-AC-8	NP SPE II LLC 3.372% 10/21/47	01/21/2025	Paydown		3,448	3,448	3,448	3,448						3,448				10	10/21/2047	1.G FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1	03/15/2025	Paydown		23,400	23,400	20,095	21,384		2,016		2,016		23,400				95	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1	03/15/2025	Paydown		3,900	3,900	3,935	3,918		(18)		(18)		3,900				22	06/15/2046	2.B FE

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

SCHEDULE D - PART 4

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

1 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
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	03/01/2025	Paydown		52,034	52,034	52,025	51,992		42		42		52,034				235	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	03/20/2025	Paydown		106,446	106,446	104,954	99,380		1,154		1,154		106,446				372	09/20/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS SERIES 2021-	03/20/2025	Paydown		12,000	12,000	10,271	10,668		1,332		1,332		12,000				45	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	03/20/2025	Paydown		18,000	18,000	15,547	9,825		2,292		2,292		18,000				70	08/20/2046	1.F FE
89680H-AE-2	TRITON CONTAINER FINANCE LLC SERIES 2021	03/20/2025	Paydown		21,250	21,250	17,747	18,331		2,919		2,919		21,250				66	03/20/2046	1.F FE
91823A-AW-1	VB S1 ISSUER LLC SERIES 2022 1A CLASS C2	03/10/2025	DLICGA-CIO		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				17,501	02/15/2052	1.F FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					69,812,669	69,853,914	69,217,011	68,136,807		87,476		87,476		69,800,334		12,336	12,336	1,073,286	XXX	XXX
000112-AA-0	A&K FUNDING LLC SERIES 05-A 3.680% 04/	03/10/2025	Redemption 21.1191		85,686	405,728	85,686	85,686						85,686				1,362	04/10/2035	6. FE
000112-AB-8	A&K FUNDING LLC SERIES 06-A 3.790% 11/	03/10/2025	Redemption 20.6658		348,632	1,687,003	348,632	348,632						348,632				5,547	11/10/2036	6. FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A	01/09/2025	DLICGA-GPIM-INDFA		239,375	239,375	239,375	239,375						239,375				1,571	07/30/2050	2.C FE
12510H-AM-2	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C	03/17/2025	Paydown		313	313	293	294		19		19		313				1	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C	03/17/2025	Paydown		833	833	833							833				2	03/15/2052	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C	03/17/2025	Paydown		2,081	2,081	2,012			50		50		2,081				11	09/15/2053	1.E FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA	02/20/2025	Paydown		6,875	6,875	6,363	4,078		437		437		6,875				75	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA	02/20/2025	Paydown		6,500	6,500	6,496	6,497		3		3		6,500				45	11/20/2051	2.B FE
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023 1A CLA	01/09/2025	Various		1,265,296	1,250,000	1,265,684	758,877		(140)		(140)		1,265,296				20,445	01/26/2054	2.C FE
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2	01/25/2025	Paydown		31,250	31,250	31,008	31,024		226		226		31,250				408	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2	01/25/2025	Paydown		3,516	3,516	3,422	3,478		37		37		3,516				48	07/25/2052	2.C FE
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024 1 CLASS A2	01/25/2025	Paydown		13,750	13,750	13,750	13,750						13,750				221	01/25/2054	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A	01/09/2025	DLICGA-GPIM-INDFA		237,500	237,500	237,500	237,500						237,500				1,998	10/25/2049	2.C FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A	01/09/2025	DLICGA-GPIM-INDFA		853,036	1,064,250	849,861	393,909		1,850		1,850		853,036				1,792	08/20/2051	2.B FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A	03/20/2025	Paydown		833	833	827							833				3	04/20/2045	1.C FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS	01/09/2025	DLICGA-GPIM-INDFA		243,719	243,719	243,719	243,719						243,719				860	03/15/2052	2.B FE
974153-AB-4	WINGSTOP FUNDING LLC SERIES 2020 1A CLAS	01/09/2025	DLICGA-GPIM-INDFA		295,185	295,500	294,900	295,178		7		7		295,185				886	12/05/2050	2.B FE
974153-AD-0	WINGSTOP FUNDING LLC SERIES 2022 1A CLAS	01/09/2025	DLICGA-GPIM-INDFA		248,125	248,125	248,125	248,125						248,125				978	03/05/2052	2.B FE
00011#-AA-1	A&K FUNDING LLC SERIES 04-A 6.130% 04/	03/10/2025	Redemption 20.3881		371,087	1,820,116	409,380	409,380		(38,293)		(38,293)		371,087				164,719	04/10/2034	5.B GI
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A	03/20/2025	Paydown		1,291	1,291	1,293			(2)		(2)		1,291				7	06/20/2053	1.C FE
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20	03/25/2025	Paydown		7,011	7,011	7,011	7,010						7,011				44	12/25/2025	2.C FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20	03/25/2025	Paydown		14,691	14,691	14,691	14,691		1		1		14,691				102	11/25/2025	2.C FE
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS	03/13/2025	Call 101.0000		998,820	988,930	988,930	988,930						988,930				19,217	12/22/2036	1.G FE
746245-AA-7	PUREWEST FUNDING LLC SERIES 2021 1 CLASS	02/20/2025	Paydown		103,014	103,014	103,014	103,014						103,014				559	12/22/2036	1.G FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS	01/30/2025	Paydown		3,883	3,883	3,616	3,694		188		188		3,883				31	07/30/2051	2.B FE
00110X-AA-2	AFN ABSPROP001 LLC SERIES 2021 1A CLASS	02/20/2025	Paydown		1,041	1,041	847	892		149		149		1,041				4	05/20/2051	1.A FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A	01/30/2025	Paydown		12,530	12,530	12,152	11,685		220		220		12,530				101	07/30/2050	2.C FE
09606B-AA-2	BLUE STREAM ISSUER LLC SERIES 2023 1A CL	03/10/2025	DLICGA-CIO		1,975,684	2,000,000	1,963,934	1,974,399		1,285		1,285		1,975,684				23,991	05/20/2053	1.F FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C	03/17/2025	Paydown		438	438	439	438		(1)		(1)		438				2	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C	02/18/2025	Paydown		1,667	1,667	1,666	1,667						1,667				8	03/15/2052	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C	03/10/2025	DLICGA-CIO		1,960,673	1,960,833	1,960,559	1,960,663		9		9		1,960,673				17,533	03/15/2052	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C	02/18/2025	Paydown		4,167	4,167	4,029	4,062		105		105		4,167				34	09/15/2053	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C	03/10/2025	DLICGA-CIO		1,917,842	1,964,583	1,899,589	1,915,155		2,688		2,688		1,917,842				30,860	09/15/2053	1.E FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA	02/20/2025	Paydown		875	875	825	834		41		41		875				9	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA	02/20/2025	Paydown		1,250	1,250	1,187	1,213		37		37		1,250				13	05/20/2049	2.B FE
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022	03/25/2025	Paydown		18,750	18,750	18,237	18,471		279		279		18,750				133	03/25/2052	2.B FE
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023 1A CLA	01/25/2025	Paydown		15,000	15,000	15,043	15,040		(40)		(40)		15,000				358	01/26/2054	2.C FE
67181D-AD-3	OAK ST INVT GRADE NET LEASE FD SERIES 20	03/20/2025	Paydown		313	313	312	312						313				1	10/20/2050	1.C FE
78403D-AX-8	SBA TOWER TRUST SERIES 144A 2.593% 10/	03/10/2025	DLICGA-CIO		7,250,000	7,250,000	7,250,000	7,250,000						7,250,000				43,865	10/15/2031	1.F FE
78520E-AA-4	SABEY DATA CENTER ISSUER LLC SERIES 2020	02/20/2025	Paydown		1,236,364	1,236,364	1,227,722	1,235,660		704		704		1,236,364				6,617	04/20/2045	1.F FE
78520E-AE-6	SABEY DATA CENTER ISSUER LLC SERIES 2023	03/10/2025	DLICGA-CIO		3,998,883	4,000,000	3,998,333	3,998,823		60		60		3,998,883				55,556	04/20/2048	1.F FE
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS	02/03/2025	Paydown		1,750	1,750	1,754	1,752		(2)		(2)		1,750				12	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020 1 CLASS	01/30/2025	Paydown		4,750	4,750	4,751	4,751		(1)		(1)		4,750				40	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A	01/25/2025	Paydown		13,375	13,375	13,356	12,742		8		8		13,375				130	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A	01/25/2025	Paydown		1,750	1,750	1,685	1,714		36		36		1,750				10	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A	01/25/2025	Paydown		5,000	5,000	5,000	5,000						5,000				39	01/25/2052	2.C 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
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A	03/20/2025	Paydown		2,125	2,125	1,953	2,022		103		103		2,125				14	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A	03/20/2025	Paydown		875	875	813	829		46		46		875				6	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC SERIES 2021 1A CLASS A	03/20/2025	Paydown		938	938	788	816		121		121		938				3	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A	03/20/2025	Paydown		11,000	11,000	10,231	8,821		709		709		11,000				51	08/20/2051	2.B FE
85236K-AH-5	STACK INFRASTRUCTURE ISSUER LL SERIES 20	03/10/2025	DLICGA-CIO		4,435,664	4,500,000	4,413,060	3,442,812		3,248		3,248		4,435,664				55,313	07/25/2048	1.G FE
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018-1A	03/20/2025	Paydown		625	625	597	602		23		23		625				5	10/20/2048	1.C FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A	02/20/2025	Paydown		1,667	1,667	1,654	1,666						1,667				9	04/20/2045	1.C FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A	03/10/2025	DLICGA-CIO		1,901,446	1,901,667	1,887,158	1,901,106		340		340		1,901,446				17,622	04/20/2045	1.C FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024-1A CLASS	01/30/2025	Paydown		12,500	12,500	12,666	12,665		(165)		(165)		12,500				203	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC SERIES 2024 3A CLASS	01/30/2025	Paydown		8,125	8,125	8,125	8,125						8,125				120	07/30/2054	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS	03/15/2025	Paydown		1,501	1,501	1,412	1,427		73		73		1,501				10	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS	03/15/2025	Paydown		11,992	11,992	11,964	11,336		26		26		11,992				136	03/15/2052	2.B FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A	03/20/2025	Paydown		875	875	809	815		60		60		875				4	06/20/2051	1.A FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A	02/20/2025	Paydown		2,583	2,583	2,588	1,959		(4)		(4)		2,583				22	06/20/2053	1.C FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A	03/10/2025	DLICGA-CIO		3,077,532	3,072,875	3,078,092	2,330,410		(327)		(327)		3,077,532				47,254	06/20/2053	1.C FE
86212X-AP-5	STORE MASTER FUNDING LLC SERIES 2024-1A	03/20/2025	Paydown		312	312	312	312						312				3	05/20/2054	1.C FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					33,274,164	36,700,183	33,220,063	30,577,837		(25,787)		(25,787)		33,264,274				521,023	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,101,641,936	1,389,678,609	1,032,110,317	1,074,070,385		480,757		480,757	129,652	1,098,993,127	(87,410)	2,620,193	2,532,783	12,356,136	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)																			XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					1,101,641,936	1,389,678,609	1,032,110,317	1,074,070,385		480,757		480,757	129,652	1,098,993,127	(87,410)	2,620,193	2,532,783	12,356,136	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					1,101,641,936	1,389,678,609	1,032,110,317	1,074,070,385		480,757		480,757	129,652	1,098,993,127	(87,410)	2,620,193	2,532,783	12,356,136	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					1,599,490,145	1,930,735,853	1,526,362,273	1,516,389,602		599,306		599,306	129,652	1,594,063,147	(87,410)	6,126,085	6,038,675	18,117,817	XXX	XXX
78500B-20-5	SVB FINANCIAL TRUST A-1 11.000% 11/07/2	12/31/2024	Tax Free Exchange	4.000	3,263		3,772	2,909	344	10		354		3,263						
BES2Z1-RV-7	SRM CREDIT FUNDING LTD	03/31/2025	Redemption 1.0000	0.010														271,531		
BES3QG-J7-4	SHARP FUNDING CO LP	02/01/2025	Various	10,020,957.510	9,920,958		9,313,363							9,313,363		607,595	607,595	296,858		6.
19075Q-86-2	COBANK ACB	01/02/2025	Redemption 100.0000	24,500.000	2,450,000		2,453,763	1,203,612	(3,612)			(3,612)		2,453,763		(3,763)	(3,763)	37,975		
05567S-AA-0	BNSF FUNDING TRUST I	03/31/2025	Transfer to Bonds		1,014,848		1,014,848													2.
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					13,389,069	XXX	12,785,746	1,206,521	(3,268)	10		(3,258)		11,770,389		603,832	603,832	606,364	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					13,389,069	XXX	12,785,746	1,206,521	(3,268)	10		(3,258)		11,770,389		603,832	603,832	606,364	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					13,389,069	XXX	12,785,746	1,206,521	(3,268)	10		(3,258)		11,770,389		603,832	603,832	606,364	XXX	XXX
81753#-AA-3	SVOF MM LLC SER I	01/01/2025	Security Withdraw	1,616,162.000	1,616,384		1,616,384	1,625,051	(8,667)			(8,667)		1,616,384						
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC	03/01/2025	No Broker	19,960,000.000	15,737,353		15,737,353	19,345,273	(3,607,919)			(3,607,919)		15,737,353						
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC	01/01/2025	Taxable Exchange	(20,000,003.000)	(19,384,044)		(15,775,465)	(19,384,044)	3,608,579			3,608,579		(15,775,465)		(3,608,579)	(3,608,579)			
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC	12/31/2024	Tax Free Exchange	40,003.000	38,112		38,112	38,771	(660)			(660)		38,112						
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III EQ	02/01/2025	DIRECT FUNDING	288,760.000	288,760		352,851	288,760	64,091			64,091		352,851						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					(1,703,435)	XXX	1,969,235	1,913,811	55,424			55,424		1,969,235		(3,608,579)	(3,608,579)		XXX	XXX
5989999997. Total - Common Stocks - Part 4					(1,703,435)	XXX	1,969,235	1,913,811	55,424			55,424		1,969,235		(3,608,579)	(3,608,579)		XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					(1,703,435)	XXX	1,969,235	1,913,811	55,424			55,424		1,969,235		(3,608,579)	(3,608,579)		XXX	XXX
5999999999. Total - Preferred and Common Stocks					11,685,634	XXX	14,754,981	3,120,332	52,156	10		52,166		13,739,624		(3,004,747)	(3,004,747)	606,364	XXX	XXX
6009999999 - Totals					1,611,175,779	XXX	1,541,117,254	1,519,509,934	52,156	599,316		651,472	129,652	1,607,802,771	(87,410)	3,121,338	3,033,928	18,724,181	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (SOFR-OIS Compound)			(39,464)	153,099		153,099	452,022				309,102		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (SOFR-OIS Compound)			(32,392)	463,293		463,293	642,370				418,316		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (SOFR-OIS Compound)			(8,668)	165,422		165,422	199,221				128,935		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (SOFR-OIS Compound)			(55,250)	(193,678)		(193,678)	591,354				373,781		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (SOFR-OIS Compound)			(134,959)	(466,410)		(466,410)	222,753				231,887		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (SOFR-OIS Compound)			(245,731)	(7,024,338)		(7,024,338)	1,212,119				860,773		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (SOFR-OIS Compound)			(369,300)	(6,156,717)		(6,156,717)	1,654,504				981,868		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (SOFR-OIS Compound)			(368,831)	(6,145,473)		(6,145,473)	1,654,290				981,868		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (SOFR-OIS Compound)			(227,763)	(6,347,750)		(6,347,750)	1,212,862				860,873		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/10/2012	02/14/2037	1	20,000,000	2.74% / (SOFR-OIS Compound)			(93,859)	(2,647,975)		(2,647,975)	485,176				344,627		(b) 0411

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)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2012	04/11/2042	1	50,000,000	2.87% / (SOFR-OIS Compound)			(218,351)	(8,324,150)		(8,324,150)	1,139,771				1,031,668		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/17/2012	04/19/2032	1	73,000,000	2.43% / (SOFR-OIS Compound)			(351,361)	(5,933,207)		(5,933,207)	1,621,342				969,328		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/15/2012	05/17/2027	1	100,000,000	2.36% / (SOFR-OIS Compound)			(564,302)	(3,347,042)		(3,347,042)	1,129,787				729,265		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/17/2012	05/21/2042	1	75,000,000	2.51375% / (SOFR-OIS Compound)			(394,404)	(15,874,701)		(15,874,701)	1,668,641				1,552,470		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/01/2012	06/07/2042	1	100,000,000	2.2875% / (SOFR-OIS Compound)			(582,031)	(24,040,993)		(24,040,993)	2,191,682				2,072,769		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/24/2012	07/26/2042	1	50,000,000	2.03% / (SOFR-OIS Compound)			(290,651)	(12,031,092)		(12,031,092)	1,092,225				1,040,422		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/01/2012	10/03/2042	1	80,000,000	2.323% / (SOFR-OIS Compound)			(406,323)	(16,440,479)		(16,440,479)	1,770,397				1,673,729		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/05/2013	04/09/2043	1	15,000,000	2.775% / (SOFR-OIS Compound)			(69,056)	(2,791,121)		(2,791,121)	330,417				318,404		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/24/2014	02/15/2040	1	207,000,000	3.00311% / (SOFR-OIS Compound)			(835,766)	(27,667,138)		(27,667,138)	4,951,933				3,992,133		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (SOFR-OIS Compound)			(398,003)	(16,296,689)		(16,296,689)	2,128,702				2,212,373		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (SOFR-OIS Compound)			(137,127)	(5,594,618)		(5,594,618)	744,820				775,142		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (SOFR-OIS Compound)			(236,663)	(10,289,549)		(10,289,549)	1,060,510				1,167,917		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/02/2015	06/04/2035	1	33,000,000	SOFR-OIS Compound / (2.717%)			156,707	3,807,851		3,807,851	(791,460)				526,363		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (SOFR-OIS Compound)			(116,484)	(1,670,313)		(1,670,313)	417,754				234,586		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2026	1	30,000,000	1.846% / (SOFR-OIS Compound)			(207,817)	(598,924)		(598,924)	205,410				135,262		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (SOFR-OIS Compound)			(51,905)	(2,433,138)		(2,433,138)	170,806				205,296		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (SOFR-OIS Compound)			(57,044)	(932,613)		(932,613)	177,126				97,002		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (SOFR-OIS Compound)				(6,264,789)		(6,264,789)	(322,750)				1,157,882		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/08/2016	12/12/2036	1	40,000,000	SOFR-OIS Compound / (2.5625%)			205,383	5,879,332		5,879,332	(968,694)				684,151		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/16/2017	02/21/2047	1	30,000,000	SOFR-OIS Compound / (2.6941%)			144,235	6,660,482		6,660,482	(565,125)				701,875		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/17/2017	02/21/2047	1	32,000,000	SOFR-OIS Compound / (2.6603%)			156,555	7,262,703		7,262,703	(600,601)				748,667		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/13/2017	03/15/2047	1	22,000,000	SOFR-OIS Compound / (2.859%)			96,672	4,357,156		4,357,156	(421,246)				515,416		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (SOFR-OIS Compound)			(227,902)	(4,373,739)		(4,373,739)	977,624				590,739		(b) 0411

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)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2037	1	67,557,000	SOFR-OIS Compound / (2.545%)			349,931	10,809,299		10,809,299	(1,632,715)				1,201,471		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2047	1	24,967,000	2.569% / (SOFR-OIS Compound)			(127,826)	(6,104,283)		(6,104,283)	447,966				594,118		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2047	1	13,612,000	2.5555% / (SOFR-OIS Compound)			(70,150)	(3,355,508)		(3,355,508)	243,840				323,913		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/17/2018	01/19/2028	1	35,000,000	SOFR-OIS Compound / (2.609%)			175,689	1,256,126		1,256,126	(474,461)				293,017		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/13/2018	03/15/2048	1	10,000,000	SOFR-OIS Compound / (3.018%)			39,967	1,784,136		1,784,136	(187,080)				239,567		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2048	1	190,000,000	2.8595% / (SOFR-OIS Compound)			(834,546)	(38,488,468)		(38,488,468)	3,480,970				4,557,192		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2038	1	140,000,000	2.879% / (SOFR-OIS Compound)			(608,104)	(18,225,450)		(18,225,450)	3,399,485				2,524,882		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/02/2018	04/04/2033	1	200,000,000	2.8555% / (SOFR-OIS Compound)			(880,470)	(16,286,640)		(16,286,640)	4,572,278				2,830,362		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2028	1	79,977,000	3.018% / (SOFR-OIS Compound)			(319,579)	(2,249,083)		(2,249,083)	1,130,919				715,091		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2033	1	20,824,000	3.073% / (SOFR-OIS Compound)			(80,347)	(1,420,499)		(1,420,499)	474,021				298,102		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2018	06/11/2048	1	14,646,000	3.037% / (SOFR-OIS Compound)			(57,828)	(2,583,516)		(2,583,516)	271,164				352,706		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/15/2018	06/19/2025	1	23,550,000	2.976% / (SOFR-OIS Compound)			(96,563)	(89,149)		(89,149)	85,168				55,108		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/27/2018	06/29/2033	1	15,000,000	2.983% / (SOFR-OIS Compound)			(61,208)	(1,121,385)		(1,121,385)	342,777				215,374		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/25/2018	07/27/2038	1	20,000,000	SOFR-OIS Compound / (3.0845%)			76,616	2,236,973		2,236,973	(485,725)				364,998		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/15/2018	08/17/2033	1	15,000,000	3% / (SOFR-OIS Compound)			(60,645)	(1,124,706)		(1,124,706)	344,709				217,119		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/13/2018	09/17/2033	1	2,000,000	3.108% / (SOFR-OIS Compound)			(7,541)	(136,066)		(136,066)	45,967				29,095		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/14/2018	09/18/2033	1	8,365,000	3.114% / (SOFR-OIS Compound)			(31,414)	(565,458)		(565,458)	192,230				121,711		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/11/2018	10/15/2033	1	20,000,000	3.297% / (SOFR-OIS Compound)			(65,985)	(1,099,234)		(1,099,234)	458,000				292,269		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/24/2018	10/26/2048	1	25,000,000	3.2725% / (SOFR-OIS Compound)			(84,020)	(3,536,718)		(3,536,718)	470,181				606,899		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/26/2018	10/30/2033	1	20,000,000	3.2425% / (SOFR-OIS Compound)			(68,727)	(1,182,237)		(1,182,237)	458,950				292,970		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/26/2018	10/30/2028	1	20,000,000	3.1695% / (SOFR-OIS Compound)			(72,377)	(520,697)		(520,697)	300,318				189,311		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/03/2018	10/05/2028	1	5,000,000	SOFR-OIS Compound / (3.232%)			17,304	118,165		118,165	(73,670)				46,874		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/19/2018	11/21/2033	1	20,000,000	3.212% / (SOFR-OIS Compound)			(70,262)	(1,238,519)		(1,238,519)	459,772				293,997		(b) 0411

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)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/04/2018	12/06/2048	1	9,125,000	3.074% / (SOFR-OIS Compound)			(35,187)	(1,571,685)		(1,571,685)	166,435				222,045		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/06/2018	12/10/2033	1	13,000,000	3.0095% / (SOFR-OIS Compound)			(52,224)	(1,004,514)		(1,004,514)	300,971				191,672		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2048	1	14,000,000	3.0125% / (SOFR-OIS Compound)			(56,127)	(2,544,987)		(2,544,987)	252,896				340,928		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2028	1	10,000,000	2.9195% / (SOFR-OIS Compound)			(42,416)	(356,963)		(356,963)	158,134				96,446		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/17/2018	12/19/2033	1	12,000,000	2.9905% / (SOFR-OIS Compound)			(48,769)	(946,038)		(946,038)	278,027				177,178		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/18/2018	12/20/2025	1	12,000,000	2.7825% / (SOFR-OIS Compound)			(55,009)	(138,984)		(138,984)	52,534				51,010		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/19/2018	12/21/2028	1	10,000,000	2.805% / (SOFR-OIS Compound)			(45,255)	(396,871)		(396,871)	160,384				96,517		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2033	1	14,000,000	2.876% / (SOFR-OIS Compound)			(60,905)	(1,225,383)		(1,225,383)	325,570				206,870		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/20/2018	12/24/2028	1	10,000,000	2.845% / (SOFR-OIS Compound)			(44,279)	(384,656)		(384,656)	160,044				96,623		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2048	1	15,000,000	2.9305% / (SOFR-OIS Compound)			(63,210)	(2,916,831)		(2,916,831)	267,812				365,448		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/21/2018	12/27/2025	1	15,000,000	2.7645% / (SOFR-OIS Compound)			(69,435)	(179,008)		(179,008)	66,936				64,603		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2034	1	12,000,000	2.7215% / (SOFR-OIS Compound)			(56,847)	(1,192,330)		(1,192,330)	280,591				177,706		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (SOFR-OIS Compound)			(40,448)	(380,659)		(380,659)	132,518				77,694		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/09/2019	01/11/2029	1	5,000,000	SOFR-OIS Compound / (2.7715%)			23,066	207,410		207,410	(81,295)				48,629		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/15/2019	01/17/2029	1	8,000,000	SOFR-OIS Compound / (2.7665%)			37,005	334,525		334,525	(130,509)				77,976		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (SOFR-OIS Compound)			(68,343)	(1,382,641)		(1,382,641)	368,286				234,570		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2019	02/07/2029	1	8,000,000	SOFR-OIS Compound / (2.751%)			37,322	344,144		344,144	(132,038)				78,563		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/15/2019	02/19/2026	1	18,271,000	SOFR-OIS Compound / (2.634%)			90,588	269,984		269,984	(95,448)				86,175		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2019	02/27/2039	1	10,000,000	SOFR-OIS Compound / (2.8545%)			44,069	1,414,558		1,414,558	(240,977)				186,487		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/27/2019	03/01/2029	1	10,000,000	SOFR-OIS Compound / (2.713%)			47,597	448,608		448,608	(167,479)				98,968		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/01/2019	03/05/2029	1	10,000,000	SOFR-OIS Compound / (2.794%)			45,562	420,426		420,426	(166,296)				99,106		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2049	1	25,000,000	SOFR-OIS Compound / (2.8625%)			109,616	5,138,963		5,138,963	(440,467)				611,673		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2039	1	55,000,000	SOFR-OIS Compound / (2.8595%)			241,568	7,759,398		7,759,398	(1,325,828)				1,026,891		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2029	1	40,000,000	SOFR-OIS Compound / (2.6805%)			193,586	1,854,177		1,854,177	(675,550)				397,253		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2026	1	62,092,000	SOFR-OIS Compound / (2.575%)			316,880	981,659		981,659	(345,281)				301,731		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/07/2019	03/11/2026	1	45,000,000	SOFR-OIS Compound / (2.582%)			228,865	708,553		708,553	(249,495)				218,674		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2034	1	8,000,000	2.7095% / (SOFR-OIS Compound)			(38,149)	(827,212)		(827,212)	188,662				120,433		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/22/2019	04/24/2039	1	6,370,000	SOFR-OIS Compound / (2.762%)			29,540	973,247		973,247	(152,923)				119,445		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2029	1	5,655,000	SOFR-OIS Compound / (2.563%)			29,040	297,241		297,241	(98,799)				57,262		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2034	1	8,000,000	2.679% / (SOFR-OIS Compound)			(38,762)	(849,385)		(849,385)	188,867				120,669		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/02/2019	05/07/2039	1	3,182,000	SOFR-OIS Compound / (2.729%)			15,020	498,771		498,771	(76,257)				59,742		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2034	1	8,000,000	2.4805% / (SOFR-OIS Compound)			(42,734)	(973,302)		(973,302)	189,816				120,850		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2019	05/17/2039	1	6,346,000	SOFR-OIS Compound / (2.537%)			33,003	1,128,052		1,128,052	(151,243)				119,261		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2039	1	15,834,000	SOFR-OIS Compound / (2.428%)			86,648	3,007,717		3,007,717	(375,921)				297,888		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/23/2019	05/28/2034	1	20,000,000	2.3705% / (SOFR-OIS Compound)			(112,320)	(2,610,428)		(2,610,428)	475,876				302,624		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/31/2019	06/04/2049	1	3,300,000	2.3235% / (SOFR-OIS Compound)			(18,917)	(957,718)		(957,718)	53,341				81,132		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2034	1	7,676,000	2.235% / (SOFR-OIS Compound)			(45,698)	(1,086,627)		(1,086,627)	183,269				116,390		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/07/2019	06/11/2039	1	6,060,000	SOFR-OIS Compound / (2.301%)			35,078	1,237,966		1,237,966	(143,261)				114,162		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2034	1	9,000,000	2.14% / (SOFR-OIS Compound)			(55,730)	(1,353,753)		(1,353,753)	215,693				137,235		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/17/2019	07/19/2039	1	7,091,000	SOFR-OIS Compound / (2.206%)			42,739	1,530,796		1,530,796	(166,953)				134,073		(b) 0410

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15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/01/2019	08/05/2034	1	10,000,000	1.9485% / (SOFR-OIS Compound)			(66,715)	(1,662,240)		(1,662,240)	240,888				152,865		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/02/2019	08/06/2034	1	11,252,000	1.9155% / (SOFR-OIS Compound)			(75,996)	(1,899,371)		(1,899,371)	271,239				172,028		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/05/2019	08/07/2049	1	12,576,000	1.8666% / (SOFR-OIS Compound)			(86,495)	(4,560,760)		(4,560,760)	188,230				310,306		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/05/2019	08/07/2034	1	22,248,000	1.7555% / (SOFR-OIS Compound)			(159,162)	(4,033,768)		(4,033,768)	538,148				340,193		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/05/2019	08/07/2026	1	22,458,000	1.522% / (SOFR-OIS Compound)			(173,774)	(772,046)		(772,046)	216,466				130,590		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/07/2019	08/09/2029	1	21,000,000	1.4955% / (SOFR-OIS Compound)			(163,859)	(2,063,004)		(2,063,004)	418,929				219,213		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/07/2019	08/09/2049	1	16,500,000	1.7215% / (SOFR-OIS Compound)			(119,424)	(6,355,931)		(6,355,931)	241,457				407,175		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/08/2019	08/12/2034	1	7,399,000	1.709% / (SOFR-OIS Compound)			(53,794)	(1,370,996)		(1,370,996)	179,198				113,220		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/12/2019	08/14/2049	1	8,249,000	1.742% / (SOFR-OIS Compound)			(59,293)	(3,152,481)		(3,152,481)	120,977				203,620		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/12/2019	08/14/2034	1	14,744,000	1.651% / (SOFR-OIS Compound)			(109,333)	(2,798,940)		(2,798,940)	357,527				225,680		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/14/2019	08/16/2034	1	14,691,000	1.5645% / (SOFR-OIS Compound)			(112,118)	(2,889,954)		(2,889,954)	356,966				224,935		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/14/2019	08/16/2029	1	12,789,000	1.4835% / (SOFR-OIS Compound)			(100,192)	(1,267,672)		(1,267,672)	255,982				133,794		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	08/22/2019	08/27/2039	1	17,000,000	SOFR-OIS Compound / (1.6895%)			124,430	4,660,709		4,660,709	(393,705)				322,626		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/05/2019	09/09/2029	1	21,240,000	SOFR-OIS Compound / (1.472%)			166,989	2,146,612		2,146,612	(428,823)				223,866		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/09/2019	09/11/2039	1	11,400,000	SOFR-OIS Compound / (1.659%)			84,285	3,170,266		3,170,266	(263,611)				216,657		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/09/2019	09/11/2049	1	8,175,000	SOFR-OIS Compound / (1.6975%)			59,654	3,185,763		3,185,763	(118,614)				202,110		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/10/2019	09/12/2039	1	8,634,000	SOFR-OIS Compound / (1.7545%)			61,773	2,310,233		2,310,233	(200,242)				164,105		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/13/2019	09/17/2049	1	8,435,000	SOFR-OIS Compound / (1.9265%)			56,719	2,985,188		2,985,188	(126,875)				208,608		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	09/13/2019	09/17/2029	1	21,565,000	SOFR-OIS Compound / (1.778%)			153,014	1,919,300		1,919,300	(425,045)				227,851		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ2OJLFK8MNNCLQOF39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (SOFR-OIS Compound)			(109,620)	(2,845,392)		(2,845,392)	358,740				227,723		(b) 0411

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)
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2049	1	8,347,000	SOFR-OIS Compound / (1.8235%)			58,287	3,093,363		3,093,363	(122,981)				206,755		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2039	1	11,600,000	SOFR-OIS Compound / (1.818%)			81,162	3,039,196		3,039,196	(268,945)				221,167		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/24/2019	12/30/2039	1	17,782,000	SOFR-OIS Compound / (2.0475%)			114,168	4,253,951		4,253,951	(412,596)				341,451		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (SOFR-OIS Compound)			(160,245)	(4,269,572)		(4,269,572)	540,564				349,596		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2040	1	17,385,000	SOFR-OIS Compound / (1.802%)			122,351	4,667,314		4,667,314	(399,482)				335,034		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (SOFR-OIS Compound)			(117,222)	(3,214,779)		(3,214,779)	354,959				228,841		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (SOFR-OIS Compound)			(118,679)	(3,266,326)		(3,266,326)	354,373				228,337		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (SOFR-OIS Compound)			(186,918)	(5,185,504)		(5,185,504)	538,657				346,491		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,500,000	SOFR-OIS Compound / (0.9795%)			240,965	9,659,665		9,659,665	(588,294)				513,884		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,545,000	SOFR-OIS Compound / (0.979%)			241,407	9,677,574		9,677,574	(589,282)				514,757		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/13/2020	04/15/2040	1	26,631,000	SOFR-OIS Compound / (1.0035%)			240,558	9,634,904		9,634,904	(591,734)				516,424		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/26/2020	05/28/2050	1	14,700,000	SOFR-OIS Compound / (0.9755%)			133,821	7,496,750		7,496,750	(178,710)				368,660		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/03/2020	06/05/2040	1	21,192,000	SOFR-OIS Compound / (1.0165%)			190,726	7,691,268		7,691,268	(468,527)				412,855		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/04/2020	06/08/2050	1	14,879,000	SOFR-OIS Compound / (1.121%)			130,035	7,247,552		7,247,552	(185,812)				373,373		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/05/2020	06/09/2030	1	51,073,000	SOFR-OIS Compound / (0.9055%)			473,869	7,331,630		7,331,630	(1,147,455)				581,816		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/31/2020	08/04/2040	1	10,415,000	SOFR-OIS Compound / (0.7615%)			100,390	4,118,935		4,118,935	(226,533)				203,996		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/18/2020	08/20/2040	1	10,552,000	SOFR-OIS Compound / (0.942%)			96,953	3,961,537		3,961,537	(230,894)				206,974		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2030	1	30,356,000	SOFR-OIS Compound / (0.64%)			301,834	4,917,157		4,917,157	(703,326)				352,763		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/21/2020	08/25/2035	1	20,618,000	0.8305% / (SOFR-OIS Compound)			(195,188)	(5,754,215)		(5,754,215)	506,020				332,473		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/02/2020	02/15/2047	1	10,000,000	SOFR-OIS Compound / (1.0419%)			89,405	4,634,715		4,634,715	(154,986)				233,871		(b) 0410

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)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (SOFR-OIS Compound)			(128,074)	(3,792,746)		(3,792,746)	339,355				224,373		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/29/2020	10/01/2040	1	10,658,000	SOFR-OIS Compound / (1.0275%)			95,620	3,918,826		3,918,826	(233,112)				209,833		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/05/2020	10/07/2030	1	20,347,000	SOFR-OIS Compound / (0.771%)			195,606	3,228,531		3,228,531	(470,412)				239,012		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/09/2020	10/13/2040	1	10,775,000	SOFR-OIS Compound / (1.1945%)			92,179	3,760,512		3,760,512	(237,013)				212,361		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2050	1	13,296,000	SOFR-OIS Compound / (1.2675%)			111,340	6,214,285		6,214,285	(166,359)				336,340		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2040	1	88,808,000	SOFR-OIS Compound / (1.201%)			758,439	31,019,131		31,019,131	(1,949,308)				1,753,679		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/02/2020	11/04/2030	1	102,004,000	SOFR-OIS Compound / (0.8595%)			958,222	15,946,818		15,946,818	(2,353,713)				1,206,514		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/21/2021	01/25/2041	1	16,627,000	SOFR-OIS Compound / (1.5385%)			127,980	5,211,553		5,211,553	(367,354)				330,685		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/24/2021	02/15/2047	1	47,000,000	SOFR-OIS Compound / (2.00476%)			307,069	15,167,714		15,167,714	(820,235)				1,099,191		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/11/2021	02/15/2047	1	23,500,000	SOFR-OIS Compound / (2.02105%)			152,578	7,527,896		7,527,896	(410,894)				549,596		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/12/2021	03/16/2031	1	32,000,000	SOFR-OIS Compound / (1.644%)			237,814	3,977,144		3,977,144	(717,002)				390,530		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/17/2021	03/19/2041	1	34,908,000	SOFR-OIS Compound / (2.0785%)			221,459	8,785,271		8,785,271	(787,640)				697,443		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/17/2021	02/15/2047	1	24,000,000	SOFR-OIS Compound / (2.1642%)			147,235	7,185,836		7,185,836	(426,606)				561,289		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/08/2021	04/12/2031	1	31,580,000	SOFR-OIS Compound / (1.688%)			231,203	3,901,189		3,901,189	(708,416)				387,788		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/08/2021	04/12/2036	1	22,116,000	1.961% / (SOFR-OIS Compound)			(146,821)	(4,263,965)		(4,263,965)	536,958				367,311		(b) 0411
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.04952%)			308,232	15,176,359		15,176,359	(842,045)				1,122,578		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2021	02/15/2047	1	48,000,000	SOFR-OIS Compound / (2.07818%)			304,792	14,975,257		14,975,257	(844,836)				1,122,578		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/24/2021	05/26/2031	1	31,512,000	SOFR-OIS Compound / (1.6055%)			237,266	4,105,233		4,105,233	(713,505)				390,798		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/24/2021	05/26/2036	1	22,021,000	1.879% / (SOFR-OIS Compound)			(150,748)	(4,449,199)		(4,449,199)	534,115				367,724		(b) 0411

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)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2021	06/22/2036	1	21,855,000	1.6595% / (SOFR-OIS Compound)			(161,570)	(4,878,394)		(4,878,394)	529,933				366,160		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2021	06/22/2041	1	17,077,000	SOFR-OIS Compound / (1.7465%)			122,533	5,034,073		5,034,073	(375,475)				343,957		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2028	1	43,715,000	0.976% / (SOFR-OIS Compound)			(397,902)	(4,011,474)		(4,011,474)	809,289				397,502		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2031	1	31,131,000	SOFR-OIS Compound / (1.1835%)			267,211	4,882,587		4,882,587	(726,172)				390,854		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2036	1	21,446,000	1.3855% / (SOFR-OIS Compound)			(173,250)	(5,352,640)		(5,352,640)	520,214				360,576		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2041	1	16,647,000	SOFR-OIS Compound / (1.482%)			130,466	5,454,331		5,454,331	(360,481)				336,115		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/07/2021	09/09/2041	1	16,966,000	SOFR-OIS Compound / (1.7105%)			123,271	5,125,331		5,125,331	(370,237)				343,991		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/07/2021	09/09/2026	1	20,249,000	SOFR-OIS Compound / (0.9195%)			187,167	903,805		903,805	(231,563)				121,614		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/07/2021	10/12/2031	1	31,641,000	SOFR-OIS Compound / (1.596%)			238,927	4,384,821		4,384,821	(728,578)				404,353		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/07/2021	10/12/2036	1	22,014,000	1.7865% / (SOFR-OIS Compound)			(155,748)	(4,776,309)		(4,776,309)	533,496				373,826		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/07/2021	01/11/2036	1	21,323,000	1.364% / (SOFR-OIS Compound)			(173,399)	(5,140,459)		(5,140,459)	519,257				350,075		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/07/2021	01/11/2051	1	11,930,000	SOFR-OIS Compound / (1.593%)			90,185	4,968,136		4,968,136	(156,865)				302,881		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2021	03/01/2041	1	28,718,000	SOFR-OIS Compound / (1.9515%)			191,362	7,641,261		7,641,261	(644,896)				572,884		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/16/2021	09/20/2031	1	20,913,000	SOFR-OIS Compound / (1.398%)			168,252	3,108,993		3,108,993	(485,609)				266,020		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (SOFR-OIS Compound)			(109,926)	(3,404,280)		(3,404,280)	350,754				245,043		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/05/2021	11/09/2026	1	61,137,000	SOFR-OIS Compound / (1.1485%)			530,078	2,783,818		2,783,818	(712,622)				387,853		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (SOFR-OIS Compound)			(362,960)	(3,878,752)		(3,878,752)	821,559				420,237		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2031	1	31,815,000	SOFR-OIS Compound / (1.599%)			240,057	4,455,344		4,455,344	(734,077)				409,209		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (SOFR-OIS Compound)			(160,411)	(4,978,111)		(4,978,111)	533,343				375,591		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2041	1	17,168,000	SOFR-OIS Compound / (1.7495%)			123,080	5,147,004		5,147,004	(372,830)				349,936		(b) 0410

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)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2051	1	12,298,000	1.728% / (SOFR-OIS Compound)			(88,827)	(4,922,490)		(4,922,490)	158,275				317,239		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/16/2021	05/15/2047	1	46,500,000	SOFR-OIS Compound / (1.70773%)			338,332	17,128,076		17,128,076	(772,589)				1,093,537		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/23/2021	12/29/2031	1	21,252,000	SOFR-OIS Compound / (1.5915%)			160,686	3,038,423		3,038,423	(492,228)				275,991		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/23/2021	12/29/2051	1	8,251,000	1.7625% / (SOFR-OIS Compound)			(58,857)	(3,260,920)		(3,260,920)	106,011				213,357		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/27/2021	12/30/2026	1	41,042,000	SOFR-OIS Compound / (1.353%)			334,802	1,865,070		1,865,070	(484,743)				271,427		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/29/2021	12/31/2026	1	82,083,000	SOFR-OIS Compound / (1.3795%)			664,107	3,701,561		3,701,561	(965,418)				543,273		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/30/2021	01/04/2032	1	31,929,000	SOFR-OIS Compound / (1.628%)			238,545	4,511,758		4,511,758	(738,691)				415,153		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/04/2022	05/15/2047	1	47,800,000	SOFR-OIS Compound / (1.64868%)			340,379	16,090,074		16,090,074	(825,030)				1,124,109		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2022	02/07/2032	1	21,430,000	SOFR-OIS Compound / (1.656%)			148,643	2,677,957		2,677,957	(493,002)				280,553		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2022	02/07/2037	1	14,929,000	1.7395% / (SOFR-OIS Compound)			(100,435)	(2,997,437)		(2,997,437)	363,268				257,039		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/14/2022	05/15/2037	1	75,000,000	SOFR-OIS Compound / (1.90341%)			486,306	14,165,625		14,165,625	(1,831,037)				1,305,690		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/22/2022	02/24/2029	1	30,041,000	1.722% / (SOFR-OIS Compound)			(205,810)	(2,118,519)		(2,118,519)	545,856				296,790		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/22/2022	02/24/2032	1	21,617,000	SOFR-OIS Compound / (1.781%)			144,909	2,552,766		2,552,766	(495,968)				283,960		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			304,180	15,291,215		15,291,215	(776,837)				1,161,738		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			(48,846)	(1,412,826)		(1,412,826)	184,922				130,770		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			38,166	1,486,752		1,486,752	(132,291)				122,425		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			334,727	16,241,758		16,241,758	(824,366)				1,144,917		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)			335,071	16,255,338		16,255,338	(826,143)				1,147,046		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)			336,344	16,331,190		16,331,190	(825,028)				1,147,046		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			335,204	16,263,285		16,263,285	(826,027)				1,147,046		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)			332,470	16,062,158		16,062,158	(839,966)				1,158,871		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)			(284,853)	(12,949,954)		(12,949,954)	964,801				1,244,013		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)			(287,454)	(13,109,539)		(13,109,539)	961,136				1,242,594		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)			403,789	11,866,072		11,866,072	(1,866,858)				1,372,323		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			434,933	13,186,032		13,186,032	(1,837,699)				1,355,636		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			406,294	11,954,795		11,954,795	(1,871,987)				1,376,271		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(280,975)	(12,680,682)		(12,680,682)	979,742				1,255,838		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			387,180	11,154,806		11,154,806	(1,885,553)				1,383,448		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(331,853)	(8,795,220)		(8,795,220)	1,943,639				1,417,541		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			249,267	10,646,310		10,646,310	(1,051,389)				1,300,774		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			151,187	2,140,151		2,140,151	(760,033)				455,820		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(105,580)	(2,569,217)		(2,569,217)	600,012				423,453		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			134,665	1,816,348		1,816,348	(766,629)				465,872		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(93,149)	(2,166,979)		(2,166,979)	610,508				432,878		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			101,179	1,581,601		1,581,601	(513,147)				310,108		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/11/2022	08/15/2037	1	16,224,000	2.733% / (SOFR-OIS Compound)			(69,082)	(1,799,764)		(1,799,764)	398,808				285,366		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/23/2022	09/27/2037	1	8,592,000	3.3675% / (SOFR-OIS Compound)			(22,361)	(421,648)		(421,648)	212,725				151,843		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/27/2022	05/15/2038	1	86,300,000	SOFR-OIS Compound / (3.55148%)			204,005	2,868,833		2,868,833	(2,163,416)				1,563,110		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/28/2022	02/15/2048	1	59,848,000	SOFR-OIS Compound / (3.172083%)			191,628	6,740,466		6,740,466	(1,195,304)				1,431,277		(b) 0410

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/28/2022	05/15/2038	1	85,681,000	SOFR-OIS Compound / (3.461499%)			221,816	3,642,375		3,642,375	(2,143,850)				1,551,898		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2022	10/07/2032	1	23,951,000	SOFR-OIS Compound / (3.5005%)			54,013	383,627		383,627	(522,045)				328,419		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2022	10/07/2029	1	32,626,000	3.602% / (SOFR-OIS Compound)			(65,297)	(103,507)		(103,507)	537,101				346,826		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			24,296	141,616		141,616	(261,605)				165,626		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2022	11/25/2037	1	17,186,000	3.413% / (SOFR-OIS Compound)			(41,299)	(778,674)		(778,674)	425,170				305,678		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2022	11/25/2032	1	23,908,000	SOFR-OIS Compound / (3.441%)			55,778	488,031		488,031	(524,687)				330,740		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/29/2022	12/01/2032	1	23,900,000	SOFR-OIS Compound / (3.4385%)			55,676	492,960		492,960	(524,793)				330,984		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/29/2022	12/01/2037	1	17,178,000	3.4095% / (SOFR-OIS Compound)			(41,262)	(785,648)		(785,648)	424,911				305,734		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2023	01/05/2033	1	23,884,000	SOFR-OIS Compound / (3.452%)			54,632	479,131		479,131	(526,220)				332,822		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/03/2023	01/05/2030	1	32,582,000	3.535% / (SOFR-OIS Compound)			(67,767)	(206,214)		(206,214)	558,601				355,674		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/30/2023	02/01/2033	1	5,000,000	SOFR-OIS Compound / (3.25555%)			14,595	168,056		168,056	(111,790)				70,005		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2038	1	24,900,000	3.13805% / (SOFR-OIS Compound)			(80,332)	(1,845,260)		(1,845,260)	615,668				446,367		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	02/06/2043	1	20,000,000	SOFR-OIS Compound / (3.115%)			65,676	2,105,094		2,105,094	(465,049)				422,534		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2023	05/15/2048	1	28,900,000	3.0005% / (SOFR-OIS Compound)			(108,125)	(4,019,951)		(4,019,951)	563,184				694,862		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/08/2023	02/10/2033	1	12,000,000	SOFR-OIS Compound / (3.36226%)			32,205	317,853		317,853	(267,795)				168,277		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2038	1	70,200,000	3.6633% / (SOFR-OIS Compound)			(142,562)	(1,475,219)		(1,475,219)	1,758,629				1,261,778		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/01/2023	03/03/2043	1	56,800,000	SOFR-OIS Compound / (3.5696%)			128,655	2,664,697		2,664,697	(1,362,037)				1,202,296		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2038	1	25,100,000	3.12759% / (SOFR-OIS Compound)			(87,419)	(1,906,841)		(1,906,841)	624,207				452,342		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/24/2023	03/28/2043	1	20,200,000	SOFR-OIS Compound / (3.09125%)			72,188	2,199,911		2,199,911	(470,180)				428,393		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/12/2024	06/14/2034	1	50,000,000	SOFR-OIS Compound / (3.7307%)						320,029					758,479		(b) 0410

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)
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	06/17/2024	06/20/2034	1	50,000,000	SOFR-OIS Compound / (3.6902%)						400,479					759,156		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.66918%)						441,569					759,269		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6711%)						437,846					759,269		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6411%)						496,030					759,269		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6287%)						520,079					759,269		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	07/11/2024	07/16/2034	1	100,000,000	SOFR-OIS Compound / (3.6486%)						978,837					1,524,161		(b) 0410
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate													3,334,056	136,896,629	XXX	140,491,498	6,200,455				129,684,894	XXX	XXX
1 YR PAY Float/ REC 10YR 20YR Index Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	06/24/2024	06/25/2025	3,758	5,000,000	SGBVVR01 Index / (SOFR-OIS Compound)			(57,672)	35,767		35,767	50,345				12,131		(b) 0411
1 YR PAY Fixed Fee/ REC SGIXPRUS Index Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	277,408	50,000,000	SGIXPRUS Index / (0.20% Fixed Fee)			(12,778)	(613,821)		(613,821)	(613,821)				233,636		(b) 0411
1149999999. Subtotal - Swaps - Hedging Other - Total Return													(70,450)	(578,054)	XXX	(578,054)	(563,476)				245,767	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other													3,263,606	136,318,575	XXX	139,913,444	5,636,979				129,930,661	XXX	XXX
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	01/31/2007	02/02/2027	1	75,000,000	SOFR-OIS Compound / (5.4597%)			(158,032)	(2,779,160)		(1,830,574)	371,656				509,030		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	02/28/2017	03/02/2047	1	14,000,000	SOFR-OIS Compound / (2.625%)			69,716	1,460,626		3,250,948	(16,420)				327,726		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	03/03/2017	03/07/2047	1	22,000,000	SOFR-OIS Compound / (2.75436%)			102,369	1,875,115		4,692,640	(21,066)				515,159		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH	SNZ2OJLFK8MNNCLQOF39	03/22/2017	03/24/2047	1	44,000,000	SOFR-OIS Compound / (2.6549%)			215,737	4,400,670		10,035,268	(49,335)				1,031,410		(b) 0453
1179999999. Subtotal - Swaps - Replication - Interest Rate													229,790	4,957,251	XXX	16,148,282	284,835				2,383,325	XXX	XXX
1229999999. Subtotal - Swaps - Replication													229,790	4,957,251	XXX	16,148,282	284,835				2,383,325	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation															XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other															XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate													3,563,846	141,853,880	XXX	156,639,780	6,485,290				132,068,219	XXX	XXX
1369999999. Total Swaps - Credit Default															XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange															XXX							XXX	XXX
1389999999. Total Swaps - Total Return													(70,450)	(578,054)	XXX	(578,054)	(563,476)				245,767	XXX	XXX
1399999999. Total Swaps - Other															XXX							XXX	XXX
1409999999. Total Swaps													3,493,396	141,275,826	XXX	156,061,726	5,921,814				132,313,986	XXX	XXX
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC		03/18/2025	06/20/2025	2,100	593,591,250	5669.7900 x 50				1,736,700		1,736,700	1,736,700				30,741,900		(b) 0111
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC		03/18/2025	06/20/2025	900	254,396,250	5669.7900 x 50				744,300		744,300	744,300				13,175,100		(b) 0111

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)
Fx EUR 1.00 PAY per USD $1.035408 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/04/2025	04/07/2025	1	7,385,562	Fx USD $1.00 per (EUR 0.965803)				(326,591)		(326,591)		(326,591)			5,112		(b) 0261
Fx EUR 1.00 PAY per USD $1.035307 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/04/2025	04/07/2025	1	7,384,842	Fx USD $1.00 per (EUR 0.965897)				(319,455)		(319,455)		(319,455)			5,112		(b) 0261
Fx EUR 1.00 PAY per USD $1.040907 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/07/2025	04/24/2025	1	7,421,669	Fx USD $1.00 per (EUR 0.960701)				(293,557)		(293,557)		(293,557)			9,512		(b) 0261
Fx EUR 1.00 PAY per USD $1.035310 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	02/11/2025	04/24/2025	1	1,451,505	Fx USD $1.00 per (EUR 0.965894)				(65,993)		(65,993)		(65,993)			1,860		(b) 0261
Fx EUR 1.00 PAY per USD $1.054213 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/26/2025	05/15/2025	1	9,204,336	Fx USD $1.00 per (EUR 0.948575)				(254,208)		(254,208)		(254,208)			16,154		(b) 0261
Fx EUR 1.00 PAY per USD $1.094317 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/17/2025	06/04/2025	1	9,428,634	Fx USD $1.00 per (EUR 0.913812)				79,772		79,772		79,772			19,888		(b) 0261
Fx GBP 1.00 PAY per USD $1.297252 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2025	05/20/2025	1	14,221,777	Fx USD $1.00 per (GBP 0.770860)				68,099		68,099		68,099			26,310		(b) 0261
Fx USD $1.00 PAY per GBP 0.772809 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/21/2025	05/20/2025	1	269,148	Fx GBP 1.00 per (USD $1.293981)				(895)		(895)		(895)			498		(b) 0260
Fx AUD 1.00 PAY per USD $0.630254 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2025	05/21/2025	1	5,655,904	Fx USD $1.00 per (AUD 1.586662)				58,229		58,229		58,229			10,567		(b) 0261
Fx EUR 1.00 PAY per USD $1.086382 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/31/2025	06/18/2025	1	15,498,326	Fx USD $1.00 per (EUR 0.920487)				7,289		7,289		7,289			36,039		(b) 0261
Fx USD $1.00 PAY per EUR 0.924255 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/31/2025	04/07/2025	1	15,435,142	Fx EUR 1.00 per (USD $1.081952)				(6,079)		(6,079)		(6,079)			10,684		(b) 0260
1439999999. Subtotal - Forwards - Hedging Other													1,427,612	XXX	1,427,612	2,481,000	(1,053,388)			44,058,736	XXX	XXX
1479999999. Subtotal - Forwards													1,427,612	XXX	1,427,612	2,481,000	(1,053,388)			44,058,736	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other												3,263,606	137,746,187	XXX	141,341,055	8,117,979	(1,053,388)			173,989,397	XXX	XXX
1719999999. Subtotal - Replication												229,790	4,957,251	XXX	16,148,282	284,835				2,383,325	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals												3,493,396	142,703,437	XXX	157,489,337	8,402,814	(1,053,388)			176,372,722	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
0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
0260	Hedges against increases in a particular Foreign Currency that impact our foreign currency investment portfolio
0261	Hedges against declines in a particular Foreign Currency that impact our foreign currency investment portfolio
0410	Hedges against rising interest rates that impact our Group Variable Annuity Business
0411	Hedges against declining interest rates that impact our Group Variable Annuity Business
0453	Hedges against rising interest rates that impact our Individual Fixed Annuity Business

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
WNM5 Comdty	1	122,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/24/2025	121.1641	122.2500	438	438				1,086	1,086	5,150	(b) 0310	1,000
WNM5 Comdty	171	20,904,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/24/2025	121.1797	122.2500	74,813	74,813				183,023	183,023	880,650	(b) 0310	1,000
WNM5 Comdty	75	9,168,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/24/2025	121.4063	122.2500	32,813	32,813				63,281	63,281	386,250	(b) 0310	1,000
WNM5 Comdty	1	122,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	121.4531	122.2500	438	438				797	797	5,150	(b) 0310	1,000
WNM5 Comdty	350	42,787,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	121.4609	122.2500	153,125	153,125				276,171	276,171	1,802,500	(b) 0310	1,000
WNM5 Comdty	500	61,125,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	121.4922	122.2500	218,750	218,750				378,905	378,905	2,575,000	(b) 0310	1,000
WNM5 Comdty	903	110,391,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/26/2025	123.3672	122.2500	395,063	395,063				(1,008,823)	(1,008,823)	4,650,450	(b) 0310	1,000
WNM5 Comdty	153	18,704,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/26/2025	123.3984	122.2500	66,938	66,938				(175,711)	(175,711)	787,950	(b) 0310	1,000
WNM5 Comdty	347	42,420,750	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/26/2025	123.4063	122.2500	151,813	151,813				(401,219)	(401,219)	1,787,050	(b) 0310	1,000
USM5 Comdty	717	84,090,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/24/2025	115.9141	117.2813	134,438	134,438				980,275	980,275	2,652,900	(b) 0310	1,000
USM5 Comdty	1,262	148,008,938	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	116.0859	117.2813	236,625	236,625				1,508,481	1,508,481	4,669,400	(b) 0310	1,000
USM5 Comdty	500	58,640,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	116.1016	117.2813	93,750	93,750				589,845	589,845	1,850,000	(b) 0310	1,000
USM5 Comdty	500	58,640,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	116.1172	117.2813	93,750	93,750				582,030	582,030	1,850,000	(b) 0310	1,000
USM5 Comdty	500	58,640,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	116.1250	117.2813	93,750	93,750				578,125	578,125	1,850,000	(b) 0310	1,000
USM5 Comdty	1,000	117,281,250	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	116.1406	117.2813	187,500	187,500				1,140,620	1,140,620	3,700,000	(b) 0310	1,000
USM5 Comdty	75	8,796,094	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	117.6250	117.2813	14,063	14,063				(25,781)	(25,781)	277,500	(b) 0310	1,000
USM5 Comdty	75	8,796,094	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	03/04/2025	119.1563	117.2813	14,063	14,063				(140,625)	(140,625)	277,500	(b) 0310	1,000
USM5 Comdty	100	11,728,125	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	03/28/2025	117.0000	117.2813	18,750	18,750				28,125	28,125	370,000	(b) 0310	1,000
TYM5 Comdty	235	26,136,406	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	02/25/2025	109.8984	111.2188	3,671	3,671				310,273	310,273	440,625	(b) 0310	1,000
TYM5 Comdty	100	11,121,875	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	03/10/2025	111.3594	111.2188	1,562	1,562				(14,063)	(14,063)	187,500	(b) 0310	1,000
NQM5 Index	50	19,439,500	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/17/2025	19,920.9000	19,439.5000	(17,500)	(17,500)				(481,400)	(481,400)	1,104,750	(b) 0110	20
NQM5 Index	40	15,551,600	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	20,035.3500	19,439.5000	(14,000)	(14,000)				(476,680)	(476,680)	883,800	(b) 0110	20
NQM5 Index	4	1,555,160	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	20,035.9500	19,439.5000	(1,400)	(1,400)				(47,716)	(47,716)	88,380	(b) 0110	20
NQM5 Index	23	8,942,170	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	20,036.4500	19,439.5000	(8,050)	(8,050)				(274,597)	(274,597)	508,185	(b) 0110	20
NQM5 Index	4	1,555,160	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	20,035.3500	19,439.5000	(1,400)	(1,400)				(47,668)	(47,668)	88,380	(b) 0110	20
ESM5 Index	211	59,641,788	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/17/2025	5,692.0000	5,653.2500	319,138	319,138				(408,813)	(408,813)	3,088,829	(b) 0110	50
ESM5 Index	200	56,532,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/17/2025	5,692.3000	5,653.2500	302,500	302,500				(390,500)	(390,500)	2,927,800	(b) 0110	50
ESM5 Index	136	38,442,100	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	5,731.8000	5,653.2500	205,700	205,700				(534,140)	(534,140)	1,990,904	(b) 0110	50

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1539999999. Subtotal - Long Futures - Hedging Other													2,771,095	2,771,095				2,193,302	2,193,302	41,686,603	XXX	XXX
1579999999. Subtotal - Long Futures													2,771,095	2,771,095				2,193,302	2,193,302	41,686,603	XXX	XXX
UXYM5 Comdty	1,340	152,927,500	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	06/18/2025	Chicago Brd of Trade	1UAUICT04EQ4D06ZH473	02/25/2025	112.7813	114.1250	(125,625)	(125,625)				(1,800,625)	(1,800,625)	3,417,000	(b) 0311	1,000
NQM5 Index	22	8,553,380	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	Chicago Mercant Exch	SNZ20JLFK8MNNCLQOF39	03/18/2025	20,036.0500	19,439.5000	7,700	7,700				262,482	262,482	486,090	(b) 0111	20
MFSM5 Index	9	1,087,335	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.0000	2,416.3000	11,295	11,295				36,315	36,315	34,759	(b) 0111	50
MFSM5 Index	11	1,328,965	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.1000	2,416.3000	13,805	13,805				44,440	44,440	42,484	(b) 0111	50
MFSM5 Index	29	3,503,635	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.2000	2,416.3000	36,395	36,395				117,305	117,305	112,002	(b) 0111	50
MFSM5 Index	28	3,382,820	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.3000	2,416.3000	35,140	35,140				113,400	113,400	108,140	(b) 0111	50
MFSM5 Index	16	1,933,040	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.4000	2,416.3000	20,080	20,080				64,880	64,880	61,794	(b) 0111	50
MFSM5 Index	39	4,711,785	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.5000	2,416.3000	48,945	48,945				158,340	158,340	150,623	(b) 0111	50
MFSM5 Index	14	1,691,410	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.6000	2,416.3000	17,570	17,570				56,910	56,910	54,070	(b) 0111	50
MFSM5 Index	17	2,053,855	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.7000	2,416.3000	21,335	21,335				69,190	69,190	65,656	(b) 0111	50
MFSM5 Index	12	1,449,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,497.8000	2,416.3000	15,060	15,060				48,900	48,900	46,346	(b) 0111	50
MFSM5 Index	4	483,260	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,498.0000	2,416.3000	5,020	5,020				16,340	16,340	15,449	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,498.1000	2,416.3000	3,765	3,765				12,270	12,270	11,586	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,498.3000	2,416.3000	3,765	3,765				12,300	12,300	11,586	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,498.9000	2,416.3000	3,765	3,765				12,390	12,390	11,586	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,499.2000	2,416.3000	3,765	3,765				12,435	12,435	11,586	(b) 0111	50
MFSM5 Index	7	845,705	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,499.3000	2,416.3000	8,785	8,785				29,050	29,050	27,035	(b) 0111	50
MFSM5 Index	9	1,087,335	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,499.4000	2,416.3000	11,295	11,295				37,395	37,395	34,759	(b) 0111	50
MFSM5 Index	293	35,398,795	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,499.5000	2,416.3000	367,715	367,715				1,218,880	1,218,880	1,131,607	(b) 0111	50
MFSM5 Index	8	966,520	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,509.5000	2,416.3000	10,040	10,040				37,280	37,280	30,897	(b) 0111	50
MFSM5 Index	214	25,854,410	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,509.6000	2,416.3000	268,570	268,570				998,310	998,310	826,498	(b) 0111	50
MFSM5 Index	28	3,382,820	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,509.7000	2,416.3000	35,140	35,140				130,760	130,760	108,140	(b) 0111	50
MFSM5 Index	7	845,705	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,511.5000	2,416.3000	8,785	8,785				33,320	33,320	27,035	(b) 0111	50
MFSM5 Index	43	5,195,045	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,511.6000	2,416.3000	53,965	53,965				204,895	204,895	166,072	(b) 0111	50
MFSM5 Index	11	1,328,965	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE		03/17/2025	2,511.7000	2,416.3000	13,805	13,805				52,470	52,470	42,484	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges: 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
MFSM5 Index	5	604,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,511.8000	2,416.3000	6,275	6,275				23,875	23,875	19,311	(b) 0111	50
MFSM5 Index	1	120,815	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,511.9000	2,416.3000	1,255	1,255				4,780	4,780	3,862	(b) 0111	50
MFSM5 Index	26	3,141,190	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.0000	2,416.3000	32,630	32,630				124,410	124,410	100,416	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.1000	2,416.3000	3,765	3,765				14,370	14,370	11,586	(b) 0111	50
MFSM5 Index	6	724,890	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.2000	2,416.3000	7,530	7,530				28,770	28,770	23,173	(b) 0111	50
MFSM5 Index	1	120,815	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.3000	2,416.3000	1,255	1,255				4,800	4,800	3,862	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.4000	2,416.3000	3,765	3,765				14,415	14,415	11,586	(b) 0111	50
MFSM5 Index	67	8,094,605	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.5000	2,416.3000	84,085	84,085				322,270	322,270	258,763	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.6000	2,416.3000	3,765	3,765				14,445	14,445	11,586	(b) 0111	50
MFSM5 Index	19	2,295,485	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.7000	2,416.3000	23,845	23,845				91,580	91,580	73,381	(b) 0111	50
MFSM5 Index	5	604,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.8000	2,416.3000	6,275	6,275				24,125	24,125	19,311	(b) 0111	50
MFSM5 Index	24	2,899,560	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,512.9000	2,416.3000	30,120	30,120				115,920	115,920	92,691	(b) 0111	50
MFSM5 Index	5	604,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,513.0000	2,416.3000	6,275	6,275				24,175	24,175	19,311	(b) 0111	50
MFSM5 Index	7	845,705	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,513.1000	2,416.3000	8,785	8,785				33,880	33,880	27,035	(b) 0111	50
MFSM5 Index	14	1,691,410	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/17/2025	2,513.2000	2,416.3000	17,570	17,570				67,830	67,830	54,070	(b) 0111	50
MFSM5 Index	200	24,163,000	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,503.7000	2,416.3000	251,000	251,000				874,000	874,000	772,428	(b) 0111	50
MFSM5 Index	5	604,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,505.8000	2,416.3000	6,275	6,275				22,375	22,375	19,311	(b) 0111	50
MFSM5 Index	1	120,815	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,505.9000	2,416.3000	1,255	1,255				4,480	4,480	3,862	(b) 0111	50
MFSM5 Index	5	604,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.0000	2,416.3000	6,275	6,275				22,425	22,425	19,311	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.1000	2,416.3000	3,765	3,765				13,470	13,470	11,586	(b) 0111	50
MFSM5 Index	27	3,262,005	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.2000	2,416.3000	33,885	33,885				121,365	121,365	104,278	(b) 0111	50
MFSM5 Index	2	241,630	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.3000	2,416.3000	2,510	2,510				9,000	9,000	7,724	(b) 0111	50
MFSM5 Index	2	241,630	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.4000	2,416.3000	2,510	2,510				9,010	9,010	7,724	(b) 0111	50
MFSM5 Index	2	241,630	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.5000	2,416.3000	2,510	2,510				9,020	9,020	7,724	(b) 0111	50
MFSM5 Index	2	241,630	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.6000	2,416.3000	2,510	2,510				9,030	9,030	7,724	(b) 0111	50
MFSM5 Index	2	241,630	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.7000	2,416.3000	2,510	2,510				9,040	9,040	7,724	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSM5 Index	4	483,260	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.8000	2,416.3000	5,020	5,020				18,100	18,100	15,449	(b) 0111	50
MFSM5 Index	1	120,815	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,506.9000	2,416.3000	1,255	1,255				4,530	4,530	3,862	(b) 0111	50
MFSM5 Index	2	241,630	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.0000	2,416.3000	2,510	2,510				9,070	9,070	7,724	(b) 0111	50
MFSM5 Index	8	966,520	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.1000	2,416.3000	10,040	10,040				36,320	36,320	30,897	(b) 0111	50
MFSM5 Index	14	1,691,410	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.2000	2,416.3000	17,570	17,570				63,630	63,630	54,070	(b) 0111	50
MFSM5 Index	4	483,260	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.3000	2,416.3000	5,020	5,020				18,200	18,200	15,449	(b) 0111	50
MFSM5 Index	5	604,075	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.4000	2,416.3000	6,275	6,275				22,775	22,775	19,311	(b) 0111	50
MFSM5 Index	7	845,705	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.5000	2,416.3000	8,785	8,785				31,920	31,920	27,035	(b) 0111	50
MFSM5 Index	41	4,953,415	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.6000	2,416.3000	51,455	51,455				187,165	187,165	158,348	(b) 0111	50
MFSM5 Index	248	29,962,120	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.7000	2,416.3000	311,240	311,240				1,133,360	1,133,360	957,811	(b) 0111	50
MFSM5 Index	23	2,778,745	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.8000	2,416.3000	28,865	28,865				105,225	105,225	88,829	(b) 0111	50
MFSM5 Index	11	1,328,965	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.9000	2,416.3000	13,805	13,805				50,380	50,380	42,484	(b) 0111	50
MFSM5 Index	20	2,416,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,508.0000	2,416.3000	25,100	25,100				91,700	91,700	77,243	(b) 0111	50
MFSM5 Index	7	845,705	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,508.1000	2,416.3000	8,785	8,785				32,130	32,130	27,035	(b) 0111	50
MFSM5 Index	28	3,382,820	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,508.2000	2,416.3000	35,140	35,140				128,660	128,660	108,140	(b) 0111	50
MFSM5 Index	3	362,445	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,508.3000	2,416.3000	3,765	3,765				13,800	13,800	11,586	(b) 0111	50
MFSM5 Index	7	845,705	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,508.5000	2,416.3000	8,785	8,785				32,270	32,270	27,035	(b) 0111	50
MFSM5 Index	300	36,244,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,497.8000	2,416.3000	376,500	376,500				1,222,500	1,222,500	1,158,642	(b) 0111	50
MFSM5 Index	1	120,815	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,497.9000	2,416.3000	1,255	1,255				4,080	4,080	3,862	(b) 0111	50
MFSM5 Index	71	8,577,865	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,498.0000	2,416.3000	89,105	89,105				290,035	290,035	274,212	(b) 0111	50
MFSM5 Index	40	4,832,600	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,498.3000	2,416.3000	50,200	50,200				164,000	164,000	154,486	(b) 0111	50
MFSM5 Index	4	483,260	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,498.4000	2,416.3000	5,020	5,020				16,420	16,420	15,449	(b) 0111	50
MFSM5 Index	130	15,705,950	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/23/2025	NY Stock Exchnge/ICE	03/18/2025	2,507.5000	2,416.3000	163,150	163,150				592,800	592,800	502,078	(b) 0111	50
ESM5 Index	42	11,871,825	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	5,731.4000	5,653.2500	(63,525)	(63,525)				164,115	164,115	614,838	(b) 0111	50
RTYM5 Index	250	25,338,750	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/17/2025	2,061.0000	2,027.1000	125,000	125,000				423,750	423,750	1,885,750	(b) 0111	50
RTYM5 Index	250	25,338,750	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/17/2025	2,061.1000	2,027.1000	125,000	125,000				425,000	425,000	1,885,750	(b) 0111	50

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
RTYM5 Index	244	24,730,620	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	2,085.9000	2,027.1000	122,000	122,000				717,360	717,360	1,840,492	(b) 0111	50
RTYM5 Index	240	24,325,200	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	2,086.0000	2,027.1000	120,000	120,000				706,800	706,800	1,810,320	(b) 0111	50
RTYM5 Index	70	7,094,850	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	06/20/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	03/18/2025	2,086.0000	2,027.1000	35,000	35,000				206,150	206,150	528,010	(b) 0111	50
1609999999. Subtotal - Short Futures - Hedging Other												3,144,200	3,144,200				10,904,737	10,904,737	21,080,822	XXX	XXX
1649999999. Subtotal - Short Futures												3,144,200	3,144,200				10,904,737	10,904,737	21,080,822	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												5,915,295	5,915,295				13,098,039	13,098,039	62,767,425	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												5,915,295	5,915,295				13,098,039	13,098,039	62,767,425	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America (Merrill Lynch)	14,599,479	(21,782,223)	(7,182,744)
Total Net Cash Deposits	14,599,479	(21,782,223)	(7,182,744)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0110	Hedges against increases in a particular Equity Index that impact our Group Variable Annuity Business
0111	Hedges against declines in a particular Equity Index that impact our Group Variable Annuity Business
0130	Hedges against increases in a particular Equity Index that impact our Individual Fixed Index Annuity Business
0131	Hedges against declines in a particular Equity Index that impact our Individual Fixed Index Annuity Business
0310	Hedges against increases in a particular US Treasury Note Rate that impact our Group Variable Annuity Business
0311	Hedges against declines in a particular US Treasury Note Rate that impact our Group Variable Annuity Business

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		653,889,846	(506,120,671)	653,889,846	667,727,160	(505,172,085)	667,727,160	194,835,644	194,835,644
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	(530,000)			(320,349)	209,651		(320,349)	209,651	5,610	5,610
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	3,895,862		126,328	(874,356)		126,328	(874,356)		67,655	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	(290,000)		87,060	(6,079)	370,982	87,060	(6,079)	370,982	66,611	66,611
CDN IMP BNK OF COMRC 2IGI19DL77OX0HC3ZE78	Y	Y	550,000									
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	1,558,000									
DLIH 2016-1 LLC	Y	N			2,481,000		2,481,000	2,481,000		2,481,000	43,917,000	43,917,000
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	37,990,000									
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Y	Y	11,006,370			(65,993)			(65,993)		1,860	
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	Y	(770,000)		35,767	(613,821)	191,945	35,767	(613,821)	191,945	245,767	245,767
0299999999. Total NAIC 1 Designation			53,410,232		2,730,155	(1,880,598)	3,253,578	2,730,155	(1,880,598)	3,253,578	44,304,503	44,234,987
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			53,410,232		656,620,001	(508,001,269)	657,143,424	670,457,315	(507,052,683)	670,980,738	239,140,147	239,070,632
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					656,620,001	(508,001,269)						

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)
MULT EXCHANGES BoAML	Treasury	912803-EH-2	US GOVERNMENT TREASURY STRIP NOTE 0%	1,468,493	3,568,000	1,960,740	05/15/2044	I
MULT EXCHANGES BoAML	Treasury	912803-FD-0	US GOVERNMENT TREASURY STRIP NOTE 0%	488,714	1,457,000	1,074,828	05/15/2048	I
MULT EXCHANGES BoAML	Treasury	912803-FJ-7	US GOVERNMENT TREASURY NOTE 2.875%	977,061	3,049,000	2,221,724	05/15/2049	I
MULT EXCHANGES BoAML	Treasury	912828-2A-7	US GOVERNMENT TREASURY NOTE 1.5%	1,934,078	2,000,000	1,924,633	08/15/2026	I
MULT EXCHANGES BoAML	Treasury	912828-6B-1	US GOVERNMENT TREASURY NOTE 2.625%	7,153,242	7,500,000	8,087,564	02/15/2029	I
MULT EXCHANGES BoAML	Treasury	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	1,676,906	2,000,000	1,647,406	08/15/2030	I
MULT EXCHANGES BoAML	Treasury	91282C-LC-3	US GOVERNMENT TREASURY NOTE 4%	10,025,156	10,000,000	10,103,280	07/31/2029	I
MULT EXCHANGES BoAML	Cash		USD CASH	107,688,000	107,688,000	107,688,000		I
0199999999 - Total				131,411,650	137,262,000	134,708,175	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	912828-5J-5	US GOVERNMENT TREASURY NOTE 3%	117,718	117,000	XXX	10/31/2025	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-BW-0	US GOVERNMENT TREASURY NOTE 0.75%	172,445	178,000	XXX	04/30/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-CB-5	US GOVERNMENT TREASURY NOTE 1.625%	120,435	137,000	XXX	05/15/2031	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-CF-6	US GOVERNMENT TREASURY NOTE 0.75%	402,753	417,000	XXX	05/31/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-CY-5	US GOVERNMENT TREASURY NOTE 1.25%	42,099	46,000	XXX	09/30/2028	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-DJ-7	US GOVERNMENT TREASURY NOTE 1.375%	917,298	1,076,000	XXX	11/15/2031	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-GR-6	US GOVERNMENT TREASURY NOTE 4.625%	743,619	738,000	XXX	03/15/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-HC-8	US GOVERNMENT TREASURY NOTE 3.375%	1,379,495	1,432,000	XXX	05/15/2033	V
CDN IMP BNK OF COMRC 2IGI19DL77OX0HC3ZE78	Cash		USD CASH	550,000	550,000	XXX		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		USD CASH	1,558,000	1,558,000	XXX		V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash		USD CASH	37,990,000	37,990,000	XXX		V
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Cash		USD CASH	11,006,370	11,006,370	XXX		V
0299999999 - Total				55,000,232	55,245,370	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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 ... Charlotte, North Carolina					607,231	322,938	1,726,704	XXX
Federal Home Loan Bank of Indianapolis ... Indianapolis, Indiana		4.000	104,684		23,740,961	22,979,249	5,173,292	XXX
JP Morgan Chase ... New York, New York		4.250	3,991,230		194,560,195	184,900,476	172,714,614	XXX
JP Morgan Chase ... New York, New York	C				236,192,834	161,477,822	161,477,822	XXX
State Street ... Boston, Massachusetts					1,308,303	(8,043,625)	(61,391,654)	XXX
UMB Bank ... Kansas City, Missouri		4.400	186,094		(57,352,785)	(112,919,078)	(137,665,087)	XXX
0199998. Deposits in ... 242 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	494,467		56,504,102	97,310,614	107,414,934	XXX
0199999. Totals - Open Depositories	XXX	XXX	4,776,475		455,560,841	346,028,396	249,450,625	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	4,776,475		455,560,841	346,028,396	249,450,625	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	4,776,475		455,560,841	346,028,396	249,450,625	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		02/21/2025	4.205	05/22/2025	34,790,622		146,295
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)						34,790,622		146,295
	CVS HEALTH CORP		03/27/2025		04/04/2025	10,495,842		
	CANADIAN NATURAL RESOURCES LTD		03/28/2025		04/16/2025	997,957		
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						11,493,799		
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						46,284,421		146,295
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations						46,284,421		146,295
31846V-41-9	FIRST AMER TREAS OBLIG FD	SD	03/31/2025	4.100		800,005		2,536
94975H-29-6	ALLSPRING TREASURY PLUS MMKF	SD	03/31/2025	4.280		640,000	5	130
09248U-71-8	BLACKROCK FED FUND		03/31/2025	4.220		366,138,607	1,313,815	1,294,497
85749T-57-4	STATE ST INST TR PL MM CABR		03/31/2025			29,798,465		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						397,377,077	1,313,820	1,297,163
	BMO REPO CSH COLLATERAL		03/31/2025	5.342		1,480,000	6,369	
	CIBC REPO CSH COLLATERAL		03/31/2025	5.342		870,000	3,744	
	RBC REPO CSH COLLATERAL		03/31/2025	4.340		3,621,000		
	APSEC REPO CSH COLLATERAL		03/31/2025	4.340		1,723,392		
8499999999. Subtotal - Other Cash Equivalents (Unaffiliated)						7,694,392	10,113	
8589999999. Total Cash Equivalents (Unaffiliated)						451,355,890	1,323,933	1,443,458
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						451,355,890	1,323,933	1,443,458