79065202520100103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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	Daniel Jonathan Towriss	President and 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
Daniel Patrick Healy #, Chief Risk Officer		

DIRECTORS OR TRUSTEES

Dennis Arthur Cullen	Curtis Paul Steger	Michael Kevin Moran

State of Massachusetts
County of Middlesex
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.

Fang Linda Wang	Michael Scott Bloom	Ellyn M. Nettleton
Fang Linda Wang President and Chief Financial Officer	Michael Scott Bloom Chief Legal Officer and Secretary	Ellyn Michelle Nettleton Chief Accounting Officer

Subscribed and sworn to before me this 31 day of October, 2025

Sara J. Luvisi

Sara J. Luvisi
Public Notary
08/17/2029

SARA J. LUVISI
Notary Public, Commonwealth of Massachusetts
My Commission Expires August 17, 2029

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...........

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	28,191,572,867		28,191,572,867	22,182,484,209
2. Stocks:				
2.1 Preferred stocks	897,078,324		897,078,324	729,638,703
2.2 Common stocks	385,871,910		385,871,910	196,203,891
3. Mortgage loans on real estate:				
3.1 First liens	2,456,434,262		2,456,434,262	1,880,681,743
3.2 Other than first liens	263,430,161		263,430,161	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)	267,847,922		267,847,922	175,974,266
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 416,870,103), cash equivalents ($ 1,030,522,573) and short-term investments ($ 3,047,602,323)	4,494,994,999		4,494,994,999	4,193,943,303
6. Contract loans (including $ .... premium notes)	318,962,837	38,387	318,924,450	320,641,785
7. Derivatives	620,033,032		620,033,032	749,790,573
8. Other invested assets	1,902,430,284	17,626,967	1,884,803,317	1,589,383,681
9. Receivables for securities	120,328,696		120,328,696	69,394,425
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	34,431,843		34,431,843	20,944,044
12. Subtotals, cash and invested assets (Lines 1 to 11)	39,953,417,137	17,665,354	39,935,751,783	32,419,906,474
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	824,738,389	54,234	824,684,155	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	22,583,509	1,006,153	21,577,356	7,381,592
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	10,940,981		10,940,981	14,374,353
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	16,180,228		16,180,228	22,394,711
18.2 Net deferred tax asset	388,321,555	977,360	387,344,195	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 ($ ....)	1,248,206	1,248,206		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	219,712,311	6,929,747	212,782,564	23,950,755
24. Health care ($ ....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	298,523,711	11,525,502	286,998,209	215,434,025
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,735,666,027	39,406,556	41,696,259,471	33,598,691,828
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,798,557,507		17,798,557,507	17,827,381,627
28. Total (Lines 26 and 27)	59,534,223,534	39,406,556	59,494,816,978	51,426,073,455
DETAILS OF WRITE-INS				
1101. Mortgage escrow funds	34,431,843		34,431,843	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)	34,431,843		34,431,843	20,944,044
2501. Admitted disallowed IMR	167,073,152		167,073,152	169,589,636
2502. Other amounts receivable under reinsurance contracts	94,788,937		94,788,937	16,638,674
2503. Accounts receivable fee and other income	15,634,318		15,634,318	13,186,643
2598. Summary of remaining write-ins for Line 25 from overflow page	21,027,304	11,525,502	9,501,802	16,019,072
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	298,523,711	11,525,502	286,998,209	215,434,025

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 31,216,383,345 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	31,216,383,345	25,495,837,163
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	4,626,809,226	2,708,108,641
4.	Contract claims:		
	4.1 Life	30,561,586	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	393,159	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 $ 383,926 assumed and $ 3,305,027 ceded	3,688,953	16,910,312
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 45,254,034 , accident and health $ .... and deposit-type contract funds $	45,254,034	26,500,585
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	23,432,330	32,520,122
13.	Transfers to Separate Accounts due or accrued (net) (including $ (63,176,157) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(57,217,555)	(227,624,518)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	894,171	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	943,529	4,465,293
17.	Amounts withheld or retained by reporting entity as agent or trustee	744,412	1,758,088
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	71,552,817	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	496,340,906	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	23,812,923	117,376,800
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	67,497,980	46,854,568
	24.08 Derivatives	489,752,890	586,127,571
	24.09 Payable for securities	267,696,395	1,348,825,962
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	889,630,840	49,411,658
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	38,248,171,941	30,732,707,495
27.	From Separate Accounts Statement	17,798,556,196	17,827,380,328
28.	Total liabilities (Lines 26 and 27)	56,046,728,137	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	1,990,920,461	1,590,920,461
34.	Aggregate write-ins for special surplus funds	167,073,152	169,589,636
35.	Unassigned funds (surplus)	893,445,545	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 $ 1,311 in Separate Accounts Statement)	3,441,651,841	2,859,548,632
38.	Totals of Lines 29, 30 and 37	3,448,088,841	2,865,985,632
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	59,494,816,978	51,426,073,455
	DETAILS OF WRITE-INS		
2501.	Term repo lending payable	735,792,447	
2502.	Reinsurance deposit liability	94,788,937	16,638,674
2503.	Miscellaneous mortgage liabilities	34,821,843	21,534,044
2598.	Summary of remaining write-ins for Line 25 from overflow page	24,227,613	11,238,940
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	889,630,840	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	167,073,152	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)	167,073,152	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	7,383,392,757	5,387,498,334	6,780,025,612
2.	Considerations for supplementary contracts with life contingencies	19,134,787	19,051,850	25,180,546
3.	Net investment income	1,667,107,267	1,292,514,153	1,808,573,985
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,376,538)	(1,074,663)	(1,791,835)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	77,232,780	77,039,152	104,107,404
7.	Reserve adjustments on reinsurance ceded	(816,354,169)	(805,433,418)	(1,056,598,086)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	224,840,440	249,505,910	323,541,120
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(38,629,043)	(47,816,526)	(156,699,728)
9.	Totals (Lines 1 to 8.3)	8,514,348,281	6,171,284,792	7,826,339,018
10.	Death benefits	172,403,412	96,161,941	117,301,554
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	415,624,274	295,168,126	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	2,101,448,719	2,478,006,045	2,986,373,004
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	41,715,372	31,308,747	58,095,301
18.	Payments on supplementary contracts with life contingencies	37,147,562	32,408,483	43,819,027
19.	Increase in aggregate reserves for life and accident and health contracts	5,506,918,705	3,539,106,840	4,474,112,269
20.	Totals (Lines 10 to 19)	8,275,258,044	6,472,160,182	8,085,061,903
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	290,642,257	149,565,671	207,423,319
22.	Commissions and expense allowances on reinsurance assumed	962,856	89,928	119,933
23.	General insurance expenses and fraternal expenses	296,018,920	255,384,084	347,816,060
24.	Insurance taxes, licenses and fees, excluding federal income taxes	14,676,339	17,119,562	36,322,878
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(559,551,027)	(892,116,622)	(1,123,911,645)
27.	Aggregate write-ins for deductions	(146,442,285)	(161,690,760)	(187,021,434)
28.	Totals (Lines 20 to 27)	8,171,565,104	5,840,512,045	7,365,811,014
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	342,783,177	330,772,747	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)	342,783,177	330,772,747	460,528,004
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	176,253,121	158,935,664	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)	166,530,056	171,837,083	262,803,813
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,362,479) (excluding taxes of $ 2,352,348 transferred to the IMR)	(7,616,479)	9,776,224	(24,997,890)
35.	Net income (Line 33 plus Line 34)	158,913,577	181,613,307	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)	158,913,577	181,613,307	237,805,923
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,726,021	(26,634,938)	22,843,037	59,264,195
39.	Change in net unrealized foreign exchange capital gain (loss)	12,548,383	(3,858,298)	(3,836,967)
40.	Change in net deferred income tax	104,060,886	87,237,768	115,459,117
41.	Change in nonadmitted assets	5,349,866	(2,989,485)	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	(100,013,435)	(94,882,817)	(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	11	37	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	400,000,000		
	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	27,878,859	4,901,602	8,007,657
54.	Net change in capital and surplus for the year (Lines 37 through 53)	582,103,209	194,865,151	303,737,195
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,448,088,841	2,757,113,588	2,865,985,632
	DETAILS OF WRITE-INS			
08.301.	Investment expense on reinsurance deposit asset/liability	(134,003,919)	(176,996,500)	(246,023,941)
08.302.	Reinsurance experience refund	68,455,435	76,137,331	98,336,213
08.303.	Miscellaneous income (including revenue sharing and surrender charges)	26,919,441	53,042,643	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)	(38,629,043)	(47,816,526)	(156,699,728)
2701.	Hedging program agreement	(105,476,395)	(117,189,366)	(102,081,840)
2702.	Investment income on funds withheld	(40,984,174)	(44,730,108)	(95,173,797)
2703.	Fines and penalties of regulatory authorities	18,284	245,316	245,696
2798.	Summary of remaining write-ins for Line 27 from overflow page		(16,602)	9,988,507
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(146,442,285)	(161,690,760)	(187,021,434)
5301.	Investment income (expense) on funds withheld - unrealized	29,781,575	6,021,062	(20,622,305)
5302.	Reinsurance adjustment	(1,902,716)	(1,119,460)	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)	27,878,859	4,901,602	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	7,626,485,927	5,593,492,869	7,194,112,451
2.	Net investment income	1,471,384,301	1,171,762,561	1,678,897,608
3.	Miscellaneous income	254,551,745	380,042,606	316,561,118
4.	Total (Lines 1 to 3)	9,352,421,973	7,145,298,036	9,189,571,177
5.	Benefit and loss related payments	3,695,174,079	3,860,253,953	4,866,174,361
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(574,087,067)	(851,185,078)	(1,091,818,182)
7.	Commissions, expenses paid and aggregate write-ins for deductions	691,405,336	270,182,492	302,681,731
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (2,362,479) tax on capital gains (losses)	164,869,596	262,042,971	298,529,778
10.	Total (Lines 5 through 9)	3,977,361,944	3,541,294,338	4,375,567,688
11.	Net cash from operations (Line 4 minus Line 10)	5,375,060,029	3,604,003,698	4,814,003,489
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,166,117,786	2,302,950,145	4,217,402,759
	12.2 Stocks	42,665,895	49,947,648	185,275,622
	12.3 Mortgage loans	253,402,687	188,145,814	275,408,376
	12.4 Real estate			
	12.5 Other invested assets	396,900,747	63,906,859	76,656,078
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	6,421,548		296,657,680
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,865,508,663	2,604,950,466	5,051,400,515
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,396,027,162	5,312,966,178	8,292,194,859
	13.2 Stocks	197,846,324	222,750,179	243,493,089
	13.3 Mortgage loans	773,932,094	583,083,371	734,086,229
	13.4 Real estate	98,401,433	97,139,422	176,638,144
	13.5 Other invested assets	241,840,579	97,690,717	131,811,275
	13.6 Miscellaneous applications	516,179,663	262,027,304	354,733,683
	13.7 Total investments acquired (Lines 13.1 to 13.6)	11,224,227,255	6,575,657,171	9,932,957,279
14.	Net increase/(decrease) in contract loans and premium notes	(1,679,043)	(5,526,309)	(31,376,585)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(7,357,039,549)	(3,965,180,396)	(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	400,000,000		
	16.3 Borrowed funds			50,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,918,700,585	472,407,182	728,611,829
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(35,669,369)	(136,564,833)	(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)	2,283,031,216	335,842,349	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)	301,051,696	(25,334,349)	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)	4,494,994,999	3,834,439,093	4,193,943,303

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

20.0001.	Exchanges and transfers of invested asset	98,870,887	42,329,070	282,144,034
20.0002.	Capitalized interest	23,304,089	20,875,156	41,712,781
20.0003.	Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	816,240,131	519,940,827	1,056,598,086
20.0004.	Transfers resulting from revisions to SSAP No. 26	633,419,628		
20.0005.	Transfer of invested assets from Non-Insulated Separate Account	369,498,399		
20.0006.	Assets received on dissolution of subsidiary	3,783,924		
20.0007.	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	13,308,761	15,870,852	19,096,632
2. Group life	(1,373,159)	(16,143,177)	(15,405,731)
3. Individual annuities	7,250,544,080	5,639,915,684	7,111,143,892
4. Group annuities	309,037,113	100,564,499	132,083,892
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	7,571,516,795	5,740,207,858	7,246,918,685
9. Deposit-type contracts	2,254,321,399	750,026,986	1,118,034,483
10. Total (Lines 8 and 9)	9,825,838,194	6,490,234,844	8,364,953,168

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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	$ 158,913,577	$ 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	$ 158,913,577	$ 237,805,923
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$3,448,088,841	$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	$3,448,088,841	$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

NOTES TO THE FINANCIAL STATEMENTS

Note 3 Business Combinations and Goodwill

A. No significant change

B.-D. None

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	$	34,086,306
2. 12 Months or Longer		90,038,926
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	1,400,358,268
2. 12 Months or Longer		1,331,393,529

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Open - No Maturity	$ 27,209,271	$ 27,209,271	$ 36,270,190
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	283,333,278	—
4. > 1 Week to 1 Month	9,967,779	2,434,375	201,904,571
5. > 1 Month to 3 Months	17,172,790	327,417,344	322,651,388
6. > 3 Months to 1 Year	929,173,151	685,011,999	605,722,681
7. > 1 Year	—	—	—
b. Ending Balance			
1. Open - No Maturity	$ 27,209,271	$ 36,270,190	$ 38,082,447
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	9,967,779	206,291,321	—
5. > 1 Month to 3 Months	17,172,790	321,296,700	235,000,000
6. > 3 Months to 1 Year	929,173,151	607,280,719	462,710,000
7. > 1 Year	—	—	—

(4) None

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$1,130,182,263	$1,505,737,230	$1,337,657,994
b. Ending Balance			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$1,130,182,263	$1,342,442,994	$ 824,744,322

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	$ 235,000,000	$ —	$ 35,059,698	$ 1,438,750
b. ICO - FV	294,193,924	—	36,380,000	1,500,000
c. ABS - BACV	—	462,710,000	—	—
d. ABS - FV	—	491,070,398	—	—
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	$ 235,000,000	$ 462,710,000	$ 35,059,698	$ 1,438,750
q. Total Assets - FV	$ 294,193,924	$ 491,070,398	$ 36,380,000	$ 1,500,000

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a. ICO - BACV	$ 1,584,000	$ —	$ —	$ —
b. ICO - FV	1,600,000	—	—	—
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	$ 1,584,000	$ —	$ —	$ —
q. Total Assets - FV	$ 1,600,000	$ —	$ —	$ —

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	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	1,130,182,263	1,505,737,230	1,337,657,994
b. Ending Balance			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	1,130,182,263	1,342,442,994	824,744,322

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	294,193,924	—	36,380,000	1,500,000
c. ABS - FV	—	491,070,398	—	—
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)	$ 294,193,924	$ 491,070,398	$ 36,380,000	$ 1,500,000

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ —	$ —	$ —	$ —
b. ICO - FV	1,600,000	—	—	—
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)	$ 1,600,000	$ —	$ —	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ 39,480,000
b. 30 Days or Less	—
c. 31 to 90 Days	294,193,924
d. > 90 Days	491,070,398

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

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

	FIRST QUARTER	SECOND QUARTER	THIRD 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	315,000,000	315,000,000
6. > 3 Months to 1 Year	1,341,907,323	1,351,720,896	1,351,720,896
7. > 1 Year	—	—	—

b. Ending Balance

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
1. Open - No Maturity	$ —	$ —	$ —
2. Overnight	—	—	—
3. 2 Days to 1 Week	—	—	—
4. > 1 Week to 1 Month	—	—	127,000,000
5. > 1 Month to 3 Months	40,000,000	315,000,000	97,704,086
6. > 3 Months to 1 Year	1,341,907,323	1,351,720,896	1,251,074,823
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	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount	$ 1,741,714,362	$ 2,145,425,252	$ 2,145,425,252
b. Ending Balance	1,741,714,362	2,145,425,252	1,913,979,367

(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	$1,888,979,367	$ —	$ —	$ —
b. ABS - FV	—	—	—	—
c. Preferred Stock - FV	25,000,000	—	—	—
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)	$1,913,979,367	$ —	$ —	$ —

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 Provided - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER
a. Maximum Amount			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	1,741,714,362	2,145,425,252	2,145,425,252
3. Securities (BACV)	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX
b. Ending Balance			
1. Cash	$ —	$ —	$ —
2. Securities (FV)	1,741,714,362	2,145,425,252	1,913,979,367
3. Securities (BACV)	—	—	—
4. Nonadmitted Subset (BACV)	—	—	—

(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.

On August 13, 2025, the Company received a $400,000,000 cash capital contribution from DLIC Sub-Holdings, LLC.

The Company has a reciprocal demand loan agreement with its wholly-owned subsidiary, DL Investment Holdings 2016-1, LLC ("DLIH 2016-1"). In June 2025, the borrowing capacity was increased to $400,000,000. During the nine months ended September 30, 2025, the Company made draws relating to this agreement totaling $180,000,000 and made repayments of $268,000,000, fully repaying the amount borrowed. As of September 30, 2025, the Company did not have a payable to DLIH 2016-1 related to this agreement. During the nine months ended September 30, 2025, DLIH 2016-1 made draws relating to this agreement totaling $193,000,000 and made repayments of $180,000,000. As of September 30, 2025, DLIH 2016-1 owed $13,000,000 to DLIC related to this agreement.

On June 26, 2025, the Company received a distribution of $150,000,000, in cash, from DLIH 2016-1, which was recognized as a return of capital.

In May 2025, Delaware Life Reinsurance (U.S.) Corp. ("DLOK"), a wholly-owned subsidiary of the Company, was dissolved. As a result, DLOK transferred all of its remaining assets and liabilities to the Company, and the Company realized a loss of $1,980,438 on its investment in DLOK.

During the nine months ended September 30, 2025, the Company contributed $116,067,559 to Rainforest Funding Trust, an affiliate.

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. In April 2025, CSLAC repaid the balance in full. As of September 30, 2025, the Company had $0 outstanding associated with 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. In September 2025, CSP&C repaid $10,000,000 relating to this agreement. As of September 30, 2025, the Company had a receivable of $9,932,562 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 nine months ended September 30, 2025 was $105,476,395 of revenue. During the nine months ended September 30, 2025, the Company received cash of $157,092,438 and paid cash of $82,270,527 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 September 30, 2025, the Company had a receivable from DLIH 2016-1 of $30,654,484.

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 nine months ended September 30, 2025, CSHIC borrowed an additional $581,251,462 from the Company and made repayments of $748,292,099. As of September 30, 2025, the Company held a short-term investment of $115,000,000, which reflects the outstanding balance of the demand promissory note.

During the nine months ended September 30, 2025, the Company had $80,000,000 of acquisitions of short-term investments or cash equivalents in Wright STF III, LLC, an affiliate, and received $255,000,000 of proceeds from maturities.

During the nine months ended September 30, 2025, the Company sold bonds, commercial mortgage loans, preferred stocks, and other invested assets with a total book value of $317,390,461 and accrued interest of $3,160,291 to Gainbridge Life Insurance Company, an affiliate, at fair market value. The Company received cash of $323,135,000 and recognized a gain of $2,584,248 on the sale. Additionally, the Company purchased one bond with a total book value of $3,665,107 and accrued interest of $67,997 at fair market value. The Company paid cash of $3,712,021.

During the nine months ended September 30, 2025, the Company purchased two bonds with a total book value of $38,400,000 from CSLAC at fair market value. The Company paid cash of $36,004,720 for the acquisitions. Additionally, the Company sold one bond with a book value of $2,000,000 to CSLAC at fair market value. The Company received cash of $2,000,000. No gain or loss was recognized on the sale.

During the nine months ended September 30, 2025, the Company sold bonds with a total book value of $23,834,313, including interest income of $34,781 to CSP&C, at fair market value. The Company received cash of $23,848,546 and recognized a loss of $20,548 on the sale.

During the nine months ended September 30, 2025, the Company purchased bonds and other invested assets with a total book value of $13,244,302 and accrued interest of $12,605 from Delaware Life and Annuity Company ("DLAC"), a wholly-owned subsidiary of the Company, at fair market value. The Company paid cash of $13,202,657.

C.- G. No significant change

NOTES TO THE FINANCIAL STATEMENTS

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 $3,956,942,616 as of September 30, 2025. The Company calculated this amount in accordance with its current collateral pledged to the FHLB.

(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	143,185,000	143,185,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 148,185,000	$ 148,185,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$3,956,942,616	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)

NOTES TO THE FINANCIAL STATEMENTS

(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)	$ 4,843,816,523	$ 4,906,828,757	$ 3,293,000,000
2. Current Year General Account Total Collateral Pledged	4,843,816,523	4,906,828,757	3,293,000,000
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)	$ 4,843,816,523	$4,906,828,757	$ 3,293,000,000
2. Current Year General Account Maximum Collateral Pledged	4,843,816,523	4,906,828,757	3,293,000,000
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

(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	3,243,000,000	3,243,000,000	—	3,094,305,695
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 3,293,000,000	$3,293,000,000	$ —	$ 3,094,305,695
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	3,243,000,000	3,243,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 3,293,000,000	$ 3,293,000,000	$ —

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)

NOTES TO THE FINANCIAL STATEMENTS

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. Contingent Commitments

In April 2025, the Company's board of directors extended the Company’s commitment to contribute capital to CSP&C in an amount necessary to keep CSP&C’s Authorized Control Level Risk-Based Capital ("RBC") Ratio from falling below 325% for all reporting periods through December 31, 2028, which includes the filing of CSP&C’s 2028 Annual Statement.

B. No significant change

C.-D. None

E. No significant change

F. None

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

NOTES TO THE FINANCIAL STATEMENTS

Note 20 Fair Value Measurement

A. Assets Measured at Fair Value

(1) Fair Value Measurements at September 30, 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	$ —	$ 61,162,587	$ 16,754,831	$ —	$ 77,917,418
Parent, subsidiaries and affiliates	—	252,718,515	—	—	252,718,515
Total Preferred Stocks	$ —	$ 313,881,102	$ 16,754,831	$ —	$ 330,635,933
Common Stocks (a)					
Industrial and miscellaneous	$ 12,963,595	$ 46,809,057	$ 143,152,048	$ —	$ 202,924,700
Total Common Stocks	$ 12,963,595	$ 46,809,057	$ 143,152,048	$ —	$ 202,924,700
Bonds					
Issuer credit obligations	$ —	$ —	$ 50,394	$ —	$ 50,394
Asset-backed securities	—	69,660,936	—	—	69,660,936
Total Bonds	$ —	$ 69,660,936	$ 50,394	$ —	$ 69,711,330
Other Invested Assets					
Industrial and miscellaneous	$ —	$ 191,208,176	$ —	$ —	$ 191,208,176
Residual equity tranches	—	127,472,983	19,860,257	1,332,504	148,665,744
Total Other Invested Assets	$ —	$ 318,681,159	$ 19,860,257	$ 1,332,504	$ 339,873,920
Derivative Assets					
Interest rate contracts	$ 610,746,465	$ 359,479	$ —	$ —	$ 611,105,944
Equity contracts	1,122,095	—	—	—	1,122,095
FX contracts	—	—	245,117	—	245,117
Total Derivative Assets	$ 611,868,560	$ 359,479	$ 245,117	$ —	$ 612,473,156
Separate Accounts Assets (b)	$12,353,512,486	$ 3,888,650,201	$ 328,107,675	$ 138,465,475	$16,708,735,837
Total assets at fair value/NAV	$12,978,344,641	$ 4,638,041,934	$ 508,170,322	$ 139,797,979	$18,264,354,876
b. Liabilities at fair value					
Derivative Liabilities					
Interest rate contracts	$ 472,559,897	$ —	$ —	$ —	$ 472,559,897
Equity contracts	1,706,028	10,778,585	—	—	12,484,613
FX contracts	—	2,612,610	72,310	—	2,684,920
Total Derivative Liabilities	$ 474,265,925	$ 13,391,195	$ 72,310	$ —	$ 487,729,430
Total liabilities at fair value	$ 474,265,925	$ 13,391,195	$ 72,310	$ —	$ 487,729,430

(a) The common stock line in the above fair value table excludes FHLB common stock with a carrying value of $148,185,000. The stock may only be issued, redeemed, and repurchased by the FHLB at a price equal to its par value.

(b) Separate account assets exclude $863,396,782 of non-invested assets not subject to fair value disclosures and $226,424,888 of separate account assets carried at the general account basis.

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

	Balance as of 7/1/2025	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 09/30/2025
a. Assets:										
Preferred Stocks - Industrial & miscellaneous	$ 14,925,563	$ 1,829,268	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 16,754,831
Common Stocks - Industrial & miscellaneous	46,755,540	76,274,895	(22,321,958)	—	—	42,443,571	—	—	—	143,152,048
Bonds - Issuer credit obligations	63,037	—	—	(11,468)	803	—	—	(1,978)	—	50,394
Other Invested Assets - Industrial & miscellaneous	39,431,250	—	(39,431,250)	—	—	—	—	—	—	—
Other Invested Assets - Residual equity tranche	9,891,762	4,154,424	(7,903,208)	—	(20,719)	14,030,310	—	(292,312)	—	19,860,257
Derivatives - FX contracts	29,386	—	—	356,567	215,731	—	—	(356,567)	—	245,117
Separate Accounts Assets	321,449,721	—	(1,443,909)	551,818	1,095,199	118,997,111	—	(112,542,265)	—	328,107,675
Total Assets	$432,546,259	$82,258,587	$(71,100,325)	$ 896,917	$ 1,291,014	$175,470,992	$ —	$(113,193,122)	$ —	$ 508,170,322
b. Liabilities:										
Derivatives - FX contracts	$ 2,187,123	$ —	$ —	$ 2,063,001	$ (2,114,813)	$ —	$ —	$ (2,063,001)	$ —	$ 72,310
Total Liabilities	$ 2,187,123	$ —	$ —	$ 2,063,001	$ (2,114,813)	$ —	$ —	$ (2,063,001)	$ —	$ 72,310

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.

NOTES TO THE FINANCIAL STATEMENTS

(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 nine months ended September 30, 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 September 30, 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:							
Bonds							
Issuer credit obligations	$18,568,947,663	$19,222,325,924	$ 1,646,029	$18,404,712,734	$ 162,588,900	$ —	$ —
Asset-backed securities	8,919,825,837	8,969,246,943	—	8,529,918,814	389,907,023	—	—
Preferred stocks	962,163,985	897,078,324	—	945,409,154	16,754,831	—	—
Common stocks (a)	351,109,700	351,109,699	12,963,595	194,994,057	143,152,048	—	—
Mortgage loans	2,673,758,368	2,719,864,423	—	2,673,758,368	—	—	—
Real estate	267,847,922	267,847,922	—	55,222,985	212,624,937	—	—
Cash, cash equivalents and short-term investments	4,494,860,962	4,494,994,999	1,085,810,619	3,409,050,343	—	—	—
Contract loans	329,084,793	318,924,450	—	—	329,084,793	—	—
Derivative assets	633,156,822	620,033,032	632,552,226	359,479	245,117	—	—
Other invested assets (a)	1,250,621,086	1,242,936,269	—	1,112,860,227	132,814,201	4,946,658	—
Separate Account assets	16,935,749,746	16,935,160,725	12,391,935,871	4,074,652,558	330,695,842	138,465,475	—
Total assets	$55,387,126,884	$56,039,522,710	$14,124,908,340	$39,400,938,719	$1,717,867,692	$ 143,412,133	$ —
Liabilities:							
Liabilities for deposit-type contracts	$ 4,801,565,952	$ 4,626,809,226	$ —	$ —	$4,801,565,952	$ —	$ —
Derivative liabilities	489,322,890	489,752,890	475,859,385	13,391,195	72,310	—	—
Separate Account liabilities	347,871,107	347,871,107	—	—	347,871,107	—	—
Total liabilities	$ 5,638,759,949	$ 5,464,433,223	$ 475,859,385	$ 13,391,195	$5,149,509,369	$ —	$ —

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $34,762,211 and $641,867,048, respectively, as of September 30, 2025.

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

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.

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. For the Company's common stock investments measured at NAV, the Company does not anticipate selling these investments for amounts different than NAV and there are no significant restrictions in the liquidation of these investments.

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.

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.

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.

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.

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 $138,465,475 at September 30, 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 September 30, 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.

Other invested assets include residual equity tranche securities with a fair value of $4,946,658 for which the 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	$	633,419,628
Aggregate book adjusted carrying value after transition for all securities reclassified off Schedule D-1 that resulted with a change in measurement basis (a)		435,682,827
Aggregate surplus impact for securities reclassified off Schedule D-1		(17,223,669)

(a) The book adjusted carrying value after transition for all securities that moved from an amortized cost to a fair value measurement method under the lower of amortized cost or fair value approach was $269,763,267.

NOTES TO THE FINANCIAL STATEMENTS

Effective April 1, 2025, the Company established a coinsurance with funds withheld agreement with Hannover Life Reassurance Company of America (Bermuda) Ltd ("Hannover"), under which the Company cedes guaranteed lifetime withdrawal benefit risks associated with certain of the Company's fixed indexed annuity ("FIA") contracts to Hannover.

Effective June 25, 2025, the Company established a coinsurance agreement with Mitsui Sumitomo Primary Life Insurance Company, Limited ("MSPL"), under which the Company assumes certain liabilities associated with FIA and fixed annuity ("FA") contracts issued by MSPL in Japan. Under this agreement, the Company assumes 100% of the risks related to surrender benefits, death benefits, maturity values, trail ceding commissions, and broker fees associated with the fixed portion of the FIA contracts and 50% of all risks associated with the FA contracts.

Effective July 1, 2025, Somerset Reinsurance Ltd. ("Somerset") recaptured the company-owned life insurance ("COLI") business ceded to the Company on yearly renewable term ("YRT") basis. As a result of the recapture of the COLI YRT business by Somerset, the Company paid Somerset $5,126,942 and released statutory reserves of $9,343,446.

D.-E. None

F. No significant change

G.-I. None

J. No significant change

Note 22 Events Subsequent

Subsequent events have been considered through November 14, 2025 for the Quarterly Statement dated September 30, 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 September 30, 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

NOTES TO THE FINANCIAL STATEMENTS

Note 31 Reserves for Life Contracts and Annuity Contracts

(1-5) No significant change

(6) Other reserve changes during the nine months ended September 30, 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

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.

Beginning in April 2025, the Company began issuing group annuity contracts in the pension risk transfer ("PRT") market. As of September 30, 2025, the Company has total reserves for PRT contracts of $244,497,854 which are carried in the Company's insulated separate account.

As referenced in Note 21, the Company established a coinsurance agreement with MSPL, under which the Company assumes certain liabilities associated with FIA and FA contracts issued by MSPL in Japan. As of September 30, 2025, the Company has total assumed reserves related to this agreement of $133,938,099.

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 items 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. 12/31/2023

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). 06/23/2025

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: $2,030,168

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	$ 66,021,000
14.22	Preferred Stock	$ 246,273,900	$ 252,718,515
14.23	Common Stock	$ 36,837,966	$ 150,829,770
14.24	Short-Term Investments	$ 1,065,373,137	$ 510,000,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 563,684,231	$ 391,401,596
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,255,190,234	$ 1,370,970,881
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, LLC	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	$ 351,107,871
	1.13 Commercial Mortgages	$ 2,355,550,928
	1.14 Total Mortgages in Good Standing	$ 2,706,658,799
	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	$ 13,205,624
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 13,205,624
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 2,719,864,423
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		
00000	RJ-3191255	04/01/2025	Hannover Life Reassurance Company of America (Bermuda) Ltd.	BMU	COFW/I	IA	Reciprocal Jurisdiction		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

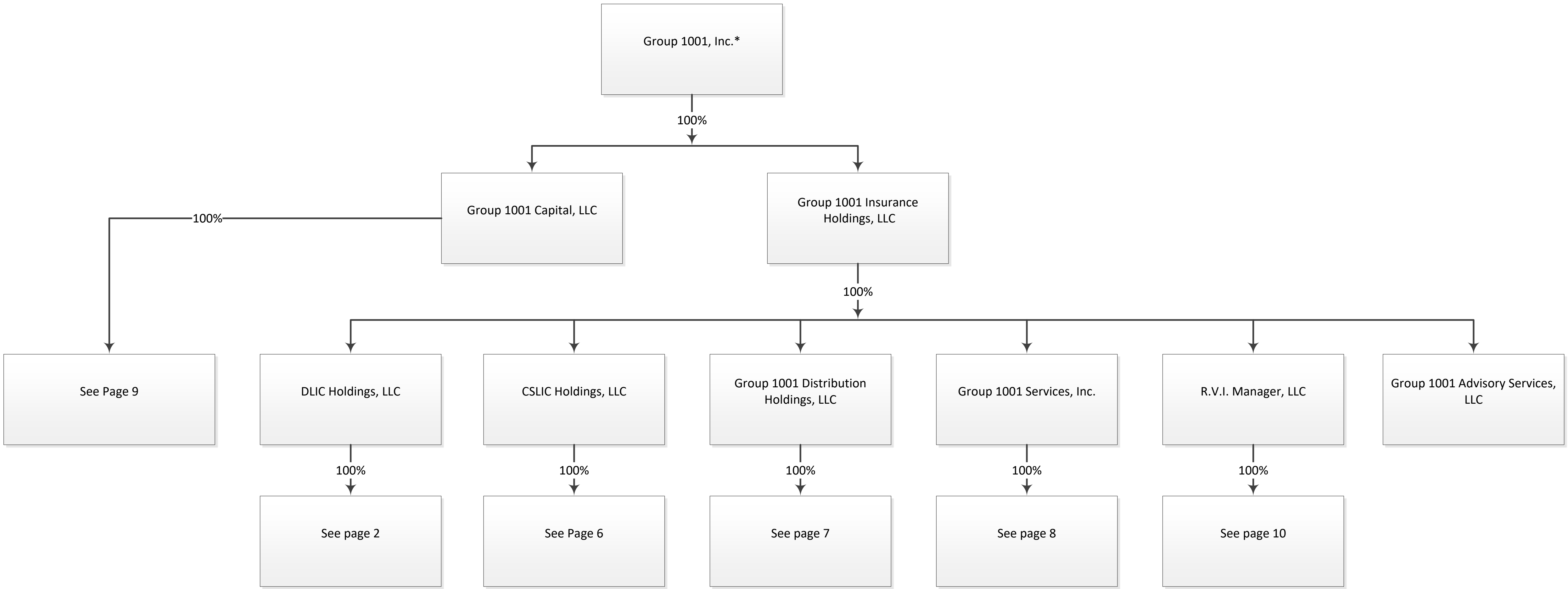
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	149,036	93,122,378			93,271,414	
2.	Alaska AK	L	767	1,260,798			1,261,565	
3.	Arizona AZ	L	215,329	162,819,010			163,034,339	
4.	Arkansas AR	L		53,343,285			53,343,285	
5.	California CA	L	2,765,349	687,597,806			690,363,155	
6.	Colorado CO	L	74,311	101,482,874			101,557,185	
7.	Connecticut CT	L	1,535,005	195,703,203			197,238,208	
8.	Delaware DE	L	(494,198)	56,413,030			55,918,832	814,334,920
9.	District of Columbia DC	L	2,709	6,612,188			6,614,897	
10.	Florida FL	L	302,128	829,223,148			829,525,276	
11.	Georgia GA	L	282,682	164,906,006			165,188,688	
12.	Hawaii HI	L	154,622	53,068,347			53,222,969	
13.	Idaho ID	L	6,894	46,486,631			46,493,525	
14.	Illinois IL	L	508,181	153,734,350			154,242,531	(22,145)
15.	Indiana IN	L	112,616	126,427,421			126,540,037	1,440,000,000
16.	Iowa IA	L	52,518	89,264,894			89,317,412	
17.	Kansas KS	L	19,986	58,279,252			58,299,238	
18.	Kentucky KY	L	26,352	70,219,043			70,245,395	8,624
19.	Louisiana LA	L	47,692	166,652,984			166,700,676	
20.	Maine ME	L	24,793	20,588,098			20,612,891	
21.	Maryland MD	L	121,096	163,302,173			163,423,269	
22.	Massachusetts MA	L	724,954	222,866,452			223,591,406	
23.	Michigan MI	L	871,567	250,861,014			251,732,581	
24.	Minnesota MN	L	1,192,906	53,862,410			55,055,316	
25.	Mississippi MS	L	1,755	67,373,165			67,374,920	
26.	Missouri MO	L	84,284	125,921,763			126,006,047	
27.	Montana MT	L	5,546	7,457,393			7,462,939	
28.	Nebraska NE	L	11,560	32,062,773			32,074,333	
29.	Nevada NV	L	106,235	68,125,825			68,232,060	
30.	New Hampshire NH	L	10,252	77,586,274			77,596,526	
31.	New Jersey NJ	L	172,737	293,391,598			293,564,335	
32.	New Mexico NM	L	4,925	19,335,252			19,340,177	
33.	New York NY	N	18,044	4,034,975			4,053,019	
34.	North Carolina NC	L	376,902	550,496,413			550,873,315	
35.	North Dakota ND	L	6,371	17,466,565			17,472,936	
36.	Ohio OH	L	91,663	235,272,953			235,364,616	
37.	Oklahoma OK	L	4,954	39,811,758			39,816,712	
38.	Oregon OR	L	20,847	54,404,577			54,425,424	
39.	Pennsylvania PA	L	302,713	409,790,082			410,092,795	
40.	Rhode Island RI	L	215,012	39,658,929			39,873,941	
41.	South Carolina SC	L	63,678	313,748,931			313,812,609	
42.	South Dakota SD	L	50,700	25,727,164			25,777,864	
43.	Tennessee TN	L	233,490	373,713,355			373,946,845	
44.	Texas TX	L	1,133,561	356,028,972			357,162,533	
45.	Utah UT	L	65,576	67,205,546			67,271,122	
46.	Vermont VT	L	185	10,161,010			10,161,195	
47.	Virginia VA	L	702,397	213,849,534			214,551,931	
48.	Washington WA	L	314,039	95,018,761			95,332,800	
49.	West Virginia WV	L	851	50,098,644			50,099,495	
50.	Wisconsin WI	L	120,424	174,377,801			174,498,225	
51.	Wyoming WY	L	1,562	6,074,250			6,075,812	
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L	30,844	87,326			118,170	
55.	U.S. Virgin Islands VI	L						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N		2,320,257			2,320,257	
58.	Aggregate Other Aliens OT	XXX	1,987	882,552			884,539	
59.	Subtotal	XXX	12,850,389	7,559,581,193			7,572,431,582	2,254,321,399
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	12,850,389	7,559,581,193			7,572,431,582	2,254,321,399
96.	Plus Reinsurance Assumed	XXX	(3,136,522)	133,325,229			130,188,707	
97	Totals (All Business)	XXX	9,713,867	7,692,906,422			7,702,620,289	2,254,321,399
98.	Less Reinsurance Ceded	XXX	73,870,125	245,357,407			319,227,532	
99.	Totals (All Business) less Reinsurance Ceded	XXX	(64,156,258)	7,447,549,015			7,383,392,757	2,254,321,399
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,987	882,552			884,539	
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	1,987	882,552			884,539	
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

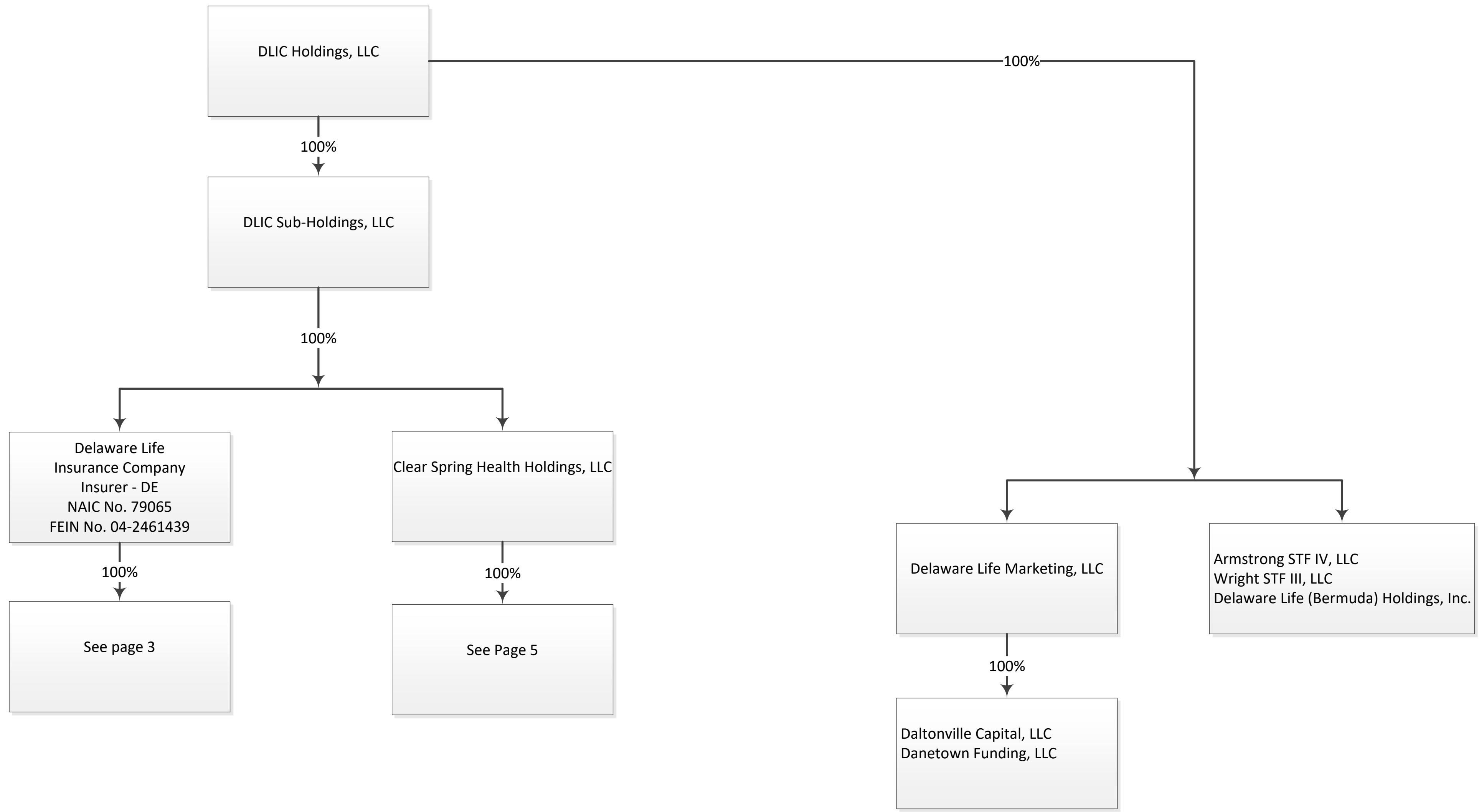
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



*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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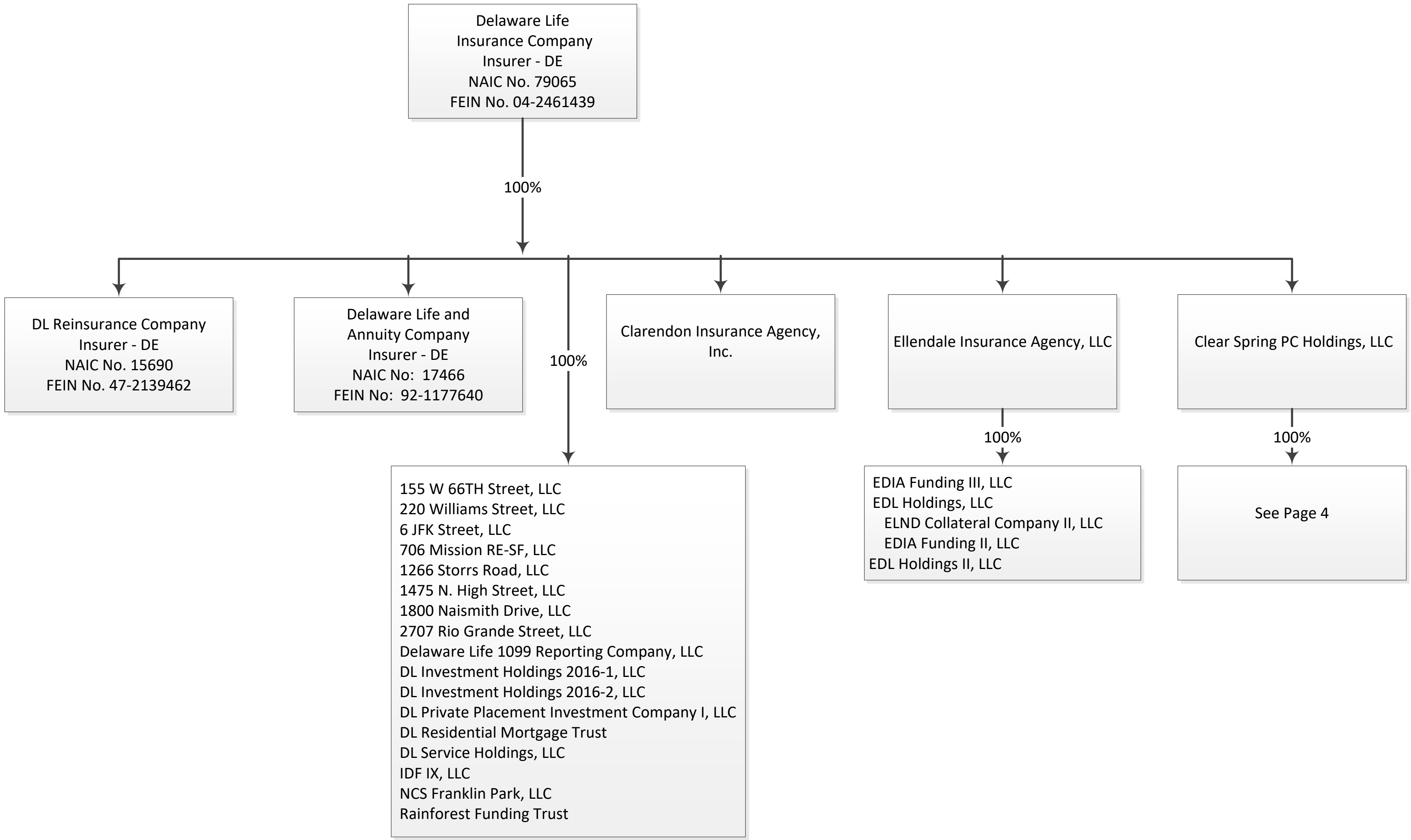
PART 1 - ORGANIZATIONAL CHART



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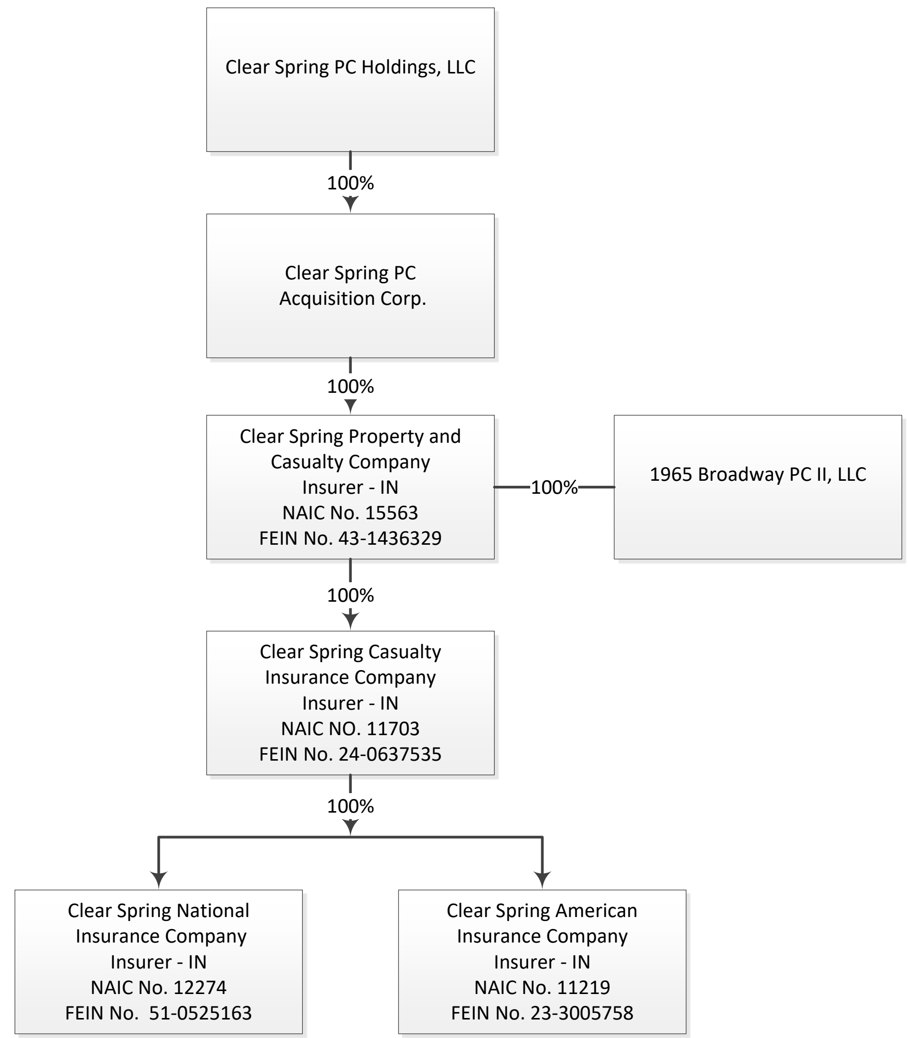

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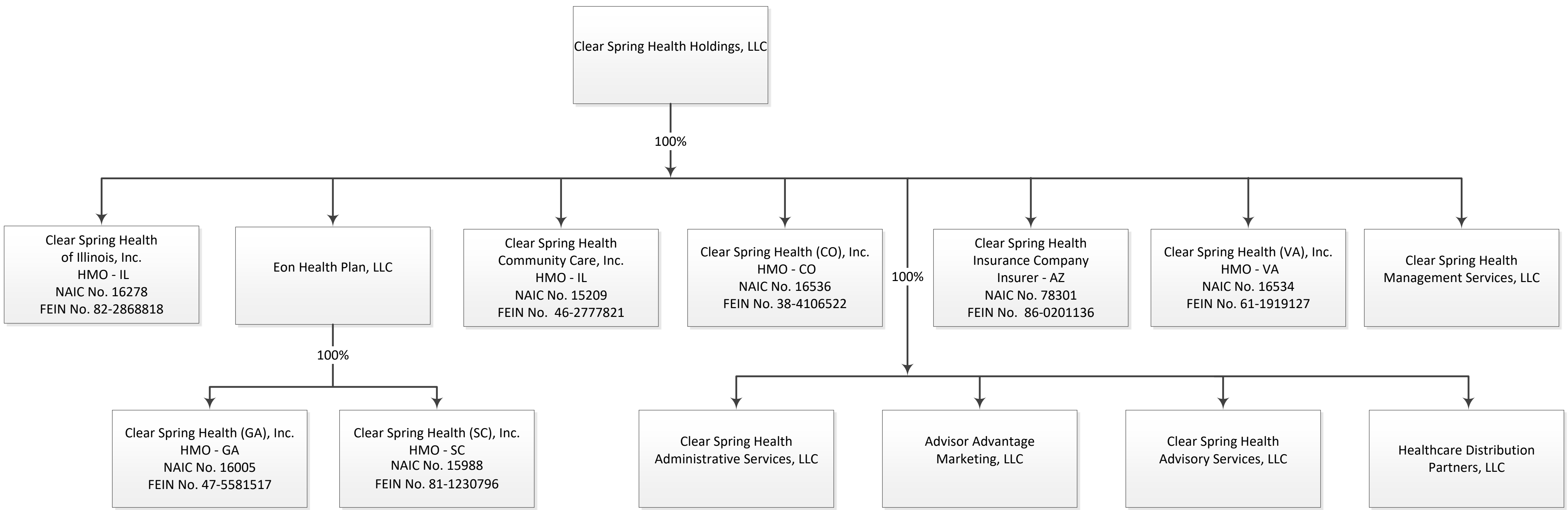

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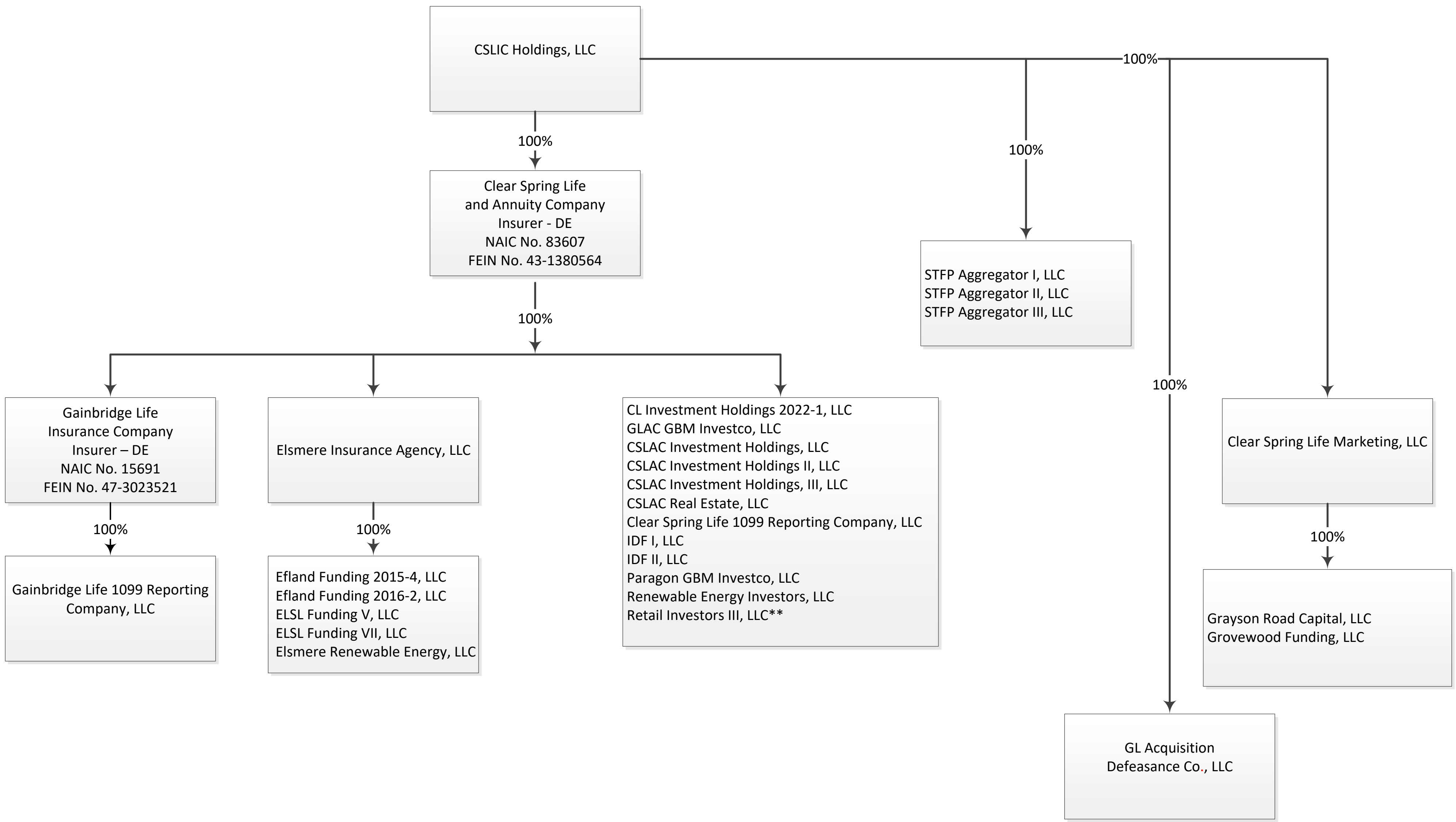

**Owns a portfolio of 10 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities are disclosed in Schedule Y, Part 1A.

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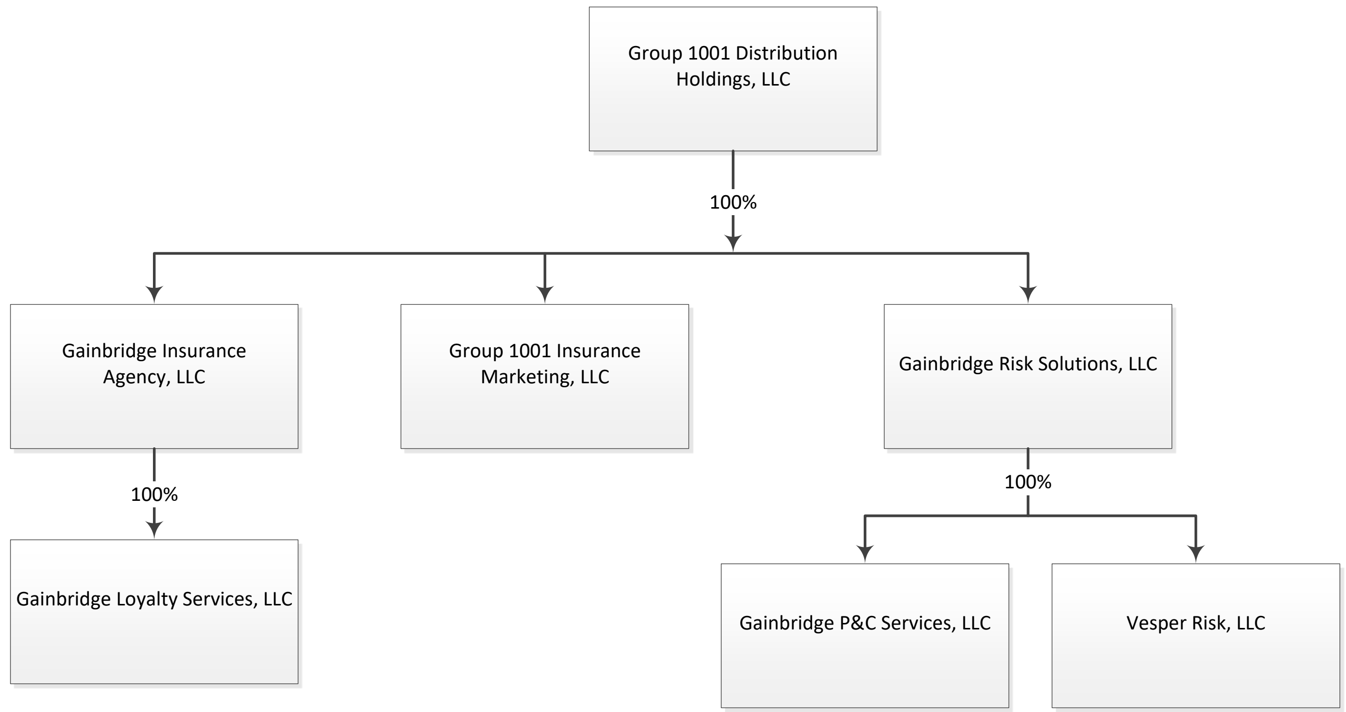

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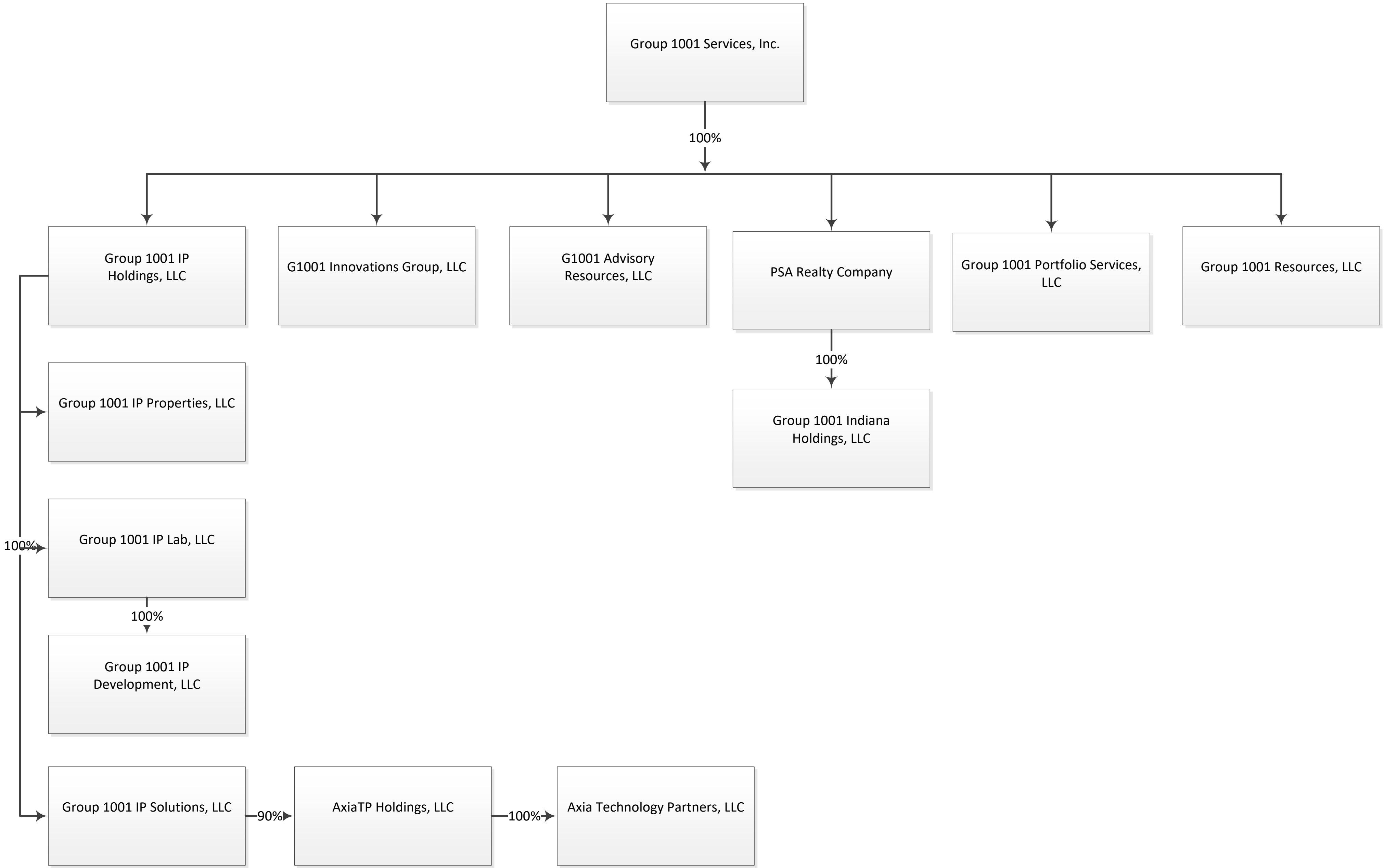

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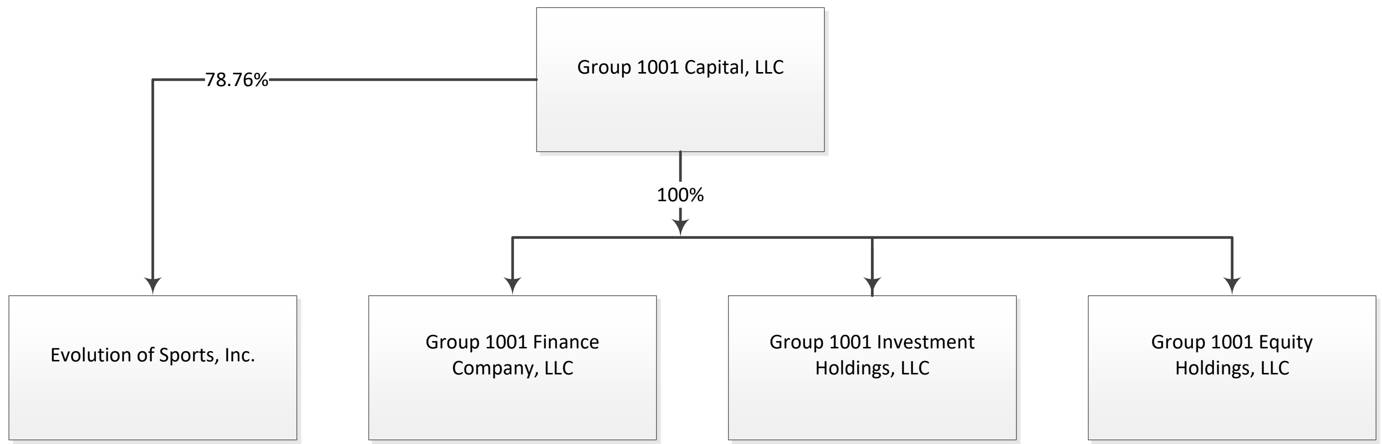

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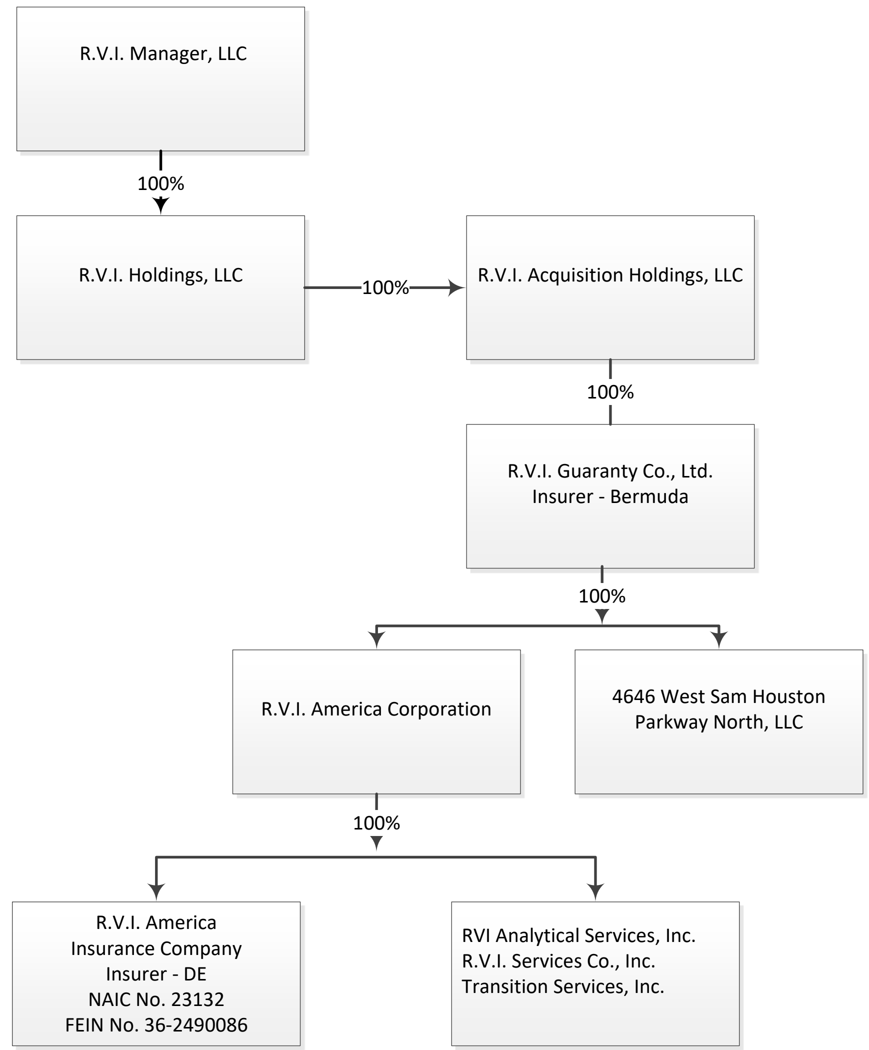

SCHEDULE Y

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	78.760	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, LLC	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	17466	92-1177640				Delaware Life and Annuity Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y
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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					6 JFK 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					Rainforest Funding Trust	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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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. Miscellaneous receivables and other assets	13,881,272	4,459,823	9,421,449	15,973,389
2505. Prepaid expenses	7,006,882	7,006,882		
2506. Amounts due from agents	139,150	58,797	80,353	45,683
2597. Summary of remaining write-ins for Line 25 from overflow page	21,027,304	11,525,502	9,501,802	16,019,072

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Surplus note interest due and accrued	10,227,479	2,668,299
2505. Miscellaneous liabilities	9,287,939	4,278,590
2506. Escheatment liabilities	4,712,195	4,292,051
2597. Summary of remaining write-ins for Line 25 from overflow page	24,227,613	11,238,940

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		(16,602)	9,988,507
2797. Summary of remaining write-ins for Line 27 from overflow page		(16,602)	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	96,808,334	171,350,000
	2.2 Additional investment made after acquisition	1,593,099	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	6,527,777	663,878
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	267,847,922	175,974,266
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	267,847,922	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	722,712,090	616,814,038
	2.2 Additional investment made after acquisition	51,220,004	141,679,893
3.	Capitalized deferred interest and other	8,666,876	10,753,661
4.	Accrual of discount	481,659	459,045
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(514,548)	546,783
7.	Deduct amounts received on disposals	253,402,687	299,816,078
8.	Deduct amortization of premium and mortgage interest points and commitment fees	806,565	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)	2,722,324,423	2,193,967,594
12.	Total valuation allowance	(2,460,000)	(2,460,000)
13.	Subtotal (Line 11 plus Line 12)	2,719,864,423	2,191,507,594
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	2,719,864,423	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	416,421,334	62,560,175
	2.2 Additional investment made after acquisition	288,973,604	87,581,041
3.	Capitalized deferred interest and other		
4.	Accrual of discount	20,329,546	3,879
5.	Unrealized valuation increase/(decrease)	(14,385,025)	27,428,463
6.	Total gain (loss) on disposals	2,441,943	3,754,395
7.	Deduct amounts received on disposals	407,801,616	80,211,467
8.	Deduct amortization of premium, depreciation and proportional amortization	1,737,341	174,430
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	8,674,468	4,943,969
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,902,430,284	1,606,862,307
12.	Deduct total nonadmitted amounts	17,626,967	17,478,626
13.	Statement value at end of current period (Line 11 minus Line 12)	1,884,803,317	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	10,255,412,124	8,816,807,124
3.	Accrual of discount	24,718,425	56,705,393
4.	Unrealized valuation increase/(decrease)	23,788,411	7,301,384
5.	Total gain (loss) on disposals	12,682,106	(22,338,718)
6.	Deduct consideration for bonds and stocks disposed of	3,930,963,852	4,772,914,899
7.	Deduct amortization of premium	29,483,972	27,402,928
8.	Total foreign exchange change in book/adjusted carrying value	9,337,609	256,472
9.	Deduct current year's other than temporary impairment recognized	568,398	47,370,854
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(2,993,399)	(1,650,925)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	29,474,523,101	23,112,594,047
12.	Deduct total nonadmitted amounts		4,267,244
13.	Statement value at end of current period (Line 11 minus Line 12)	29,474,523,101	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)	3,634,425,375	762,031,621	408,035,066	34,532,137	3,386,812,035	3,634,425,375	4,022,954,067	3,642,581,655
2. NAIC 2 (a)	13,392,386,757	1,857,037,434	347,482,786	(52,256,685)	11,488,405,111	13,392,386,757	14,849,684,720	10,641,076,913
3. NAIC 3 (a)	150,037,266	40,561,342	37,406,491	122,083,900	223,082,625	150,037,266	275,276,017	208,903,873
4. NAIC 4 (a)	83,634,999	2,019,343	19,607,906	11,371,660	64,113,199	83,634,999	77,418,096	117,655,376
5. NAIC 5 (a)	264,977,995	3,298,137	22,075,548	(112,498,695)	112,037,550	264,977,995	133,701,889	152,089,712
6. NAIC 6 (a)	63,037			(12,643)	351,348	63,037	50,394	491,431
7. Total ICO	17,525,525,429	2,664,947,877	834,607,797	3,219,674	15,274,801,868	17,525,525,429	19,359,085,183	14,762,798,960
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	5,598,760,681	1,085,991,608	446,097,057	179,462,525	5,313,183,257	5,598,760,681	6,418,117,757	5,340,557,606
9. NAIC 2	1,864,869,054	564,696,969	279,137,355	(140,864,262)	1,868,380,558	1,864,869,054	2,009,564,406	1,631,683,043
10. NAIC 3	45,815,958	46,418,433	77,997,214	321,131,991	433,467,895	45,815,958	335,369,168	443,205,798
11. NAIC 4	118,312,534	1,119,719	1,286,738	35,418,678	100,499,818	118,312,534	153,564,193	84,033,827
12. NAIC 5	439,040,735	1,667,645	8,525	(396,947,321)	47,805,361	439,040,735	43,752,534	30,409,711
13. NAIC 6	11,226,260		326,301	(2,021,074)	11,680,903	11,226,260	8,878,885	12,971,543
14. Total ABS	8,078,025,222	1,699,894,374	804,853,190	(3,819,463)	7,775,017,792	8,078,025,222	8,969,246,943	7,542,861,528
PREFERRED STOCK								
15. NAIC 1	437,481,619			87,387,589	437,517,399	437,481,619	524,869,208	435,610,670
16. NAIC 2	145,708,595	6,953,295	2,169,434	(86,027,002)	61,160,576	145,708,595	64,465,454	32,825,552
17. NAIC 3	33,856,294	6,250,000		(1,837,173)	36,452,608	33,856,294	38,269,121	
18. NAIC 4								
19. NAIC 5	257,364,262	1,191,325		10,917,759	256,909,536	257,364,262	269,473,346	261,199,401
20. NAIC 6	66	82		1,047	132	66	1,195	3,080
21. Total Preferred Stock	874,410,836	14,394,702	2,169,434	10,442,220	792,040,251	874,410,836	897,078,324	729,638,703
22. Total ICO, ABS & Preferred Stock	26,477,961,487	4,379,236,953	1,641,630,421	9,842,431	23,841,859,911	26,477,961,487	29,225,410,450	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 $; NAIC 2 $ 136,759,259 ; 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	3,047,602,323	XXX	3,047,602,323	3,754,135	21,605

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	3,730,287,619	5,780,619,918
3.	Accrual of discount	593,488	1,642,873
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	4,080,775,976	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)	3,047,602,323	3,397,497,192
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,047,602,323	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)	(28,558,099)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(65,865,955)
6.	Considerations received/(paid) on terminations	(65,865,955)
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(4,754,202)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	132,999,998
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	132,999,998

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)				(33,912,001)
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	16,592,666			
	3.14 Section 1, Column 18, prior year	(17,248,775)	33,841,441	33,841,441	
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	16,592,666			
	3.24 Section 1, Column 19, prior year plus	(17,248,775)			
	3.25 SSAP No. 108 adjustments		33,841,441	33,841,441	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(80,697,875)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(46,856,434)			
	4.23 SSAP No. 108 adjustments		(46,856,434)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(33,841,441)
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)				(2,719,856)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(2,719,856)

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	19,644,513	18,394,865	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,667,257	3,984,302	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2AFE	17,977,256	14,410,564
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	14,876,106	14,033,312	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,309,614	3,129,629	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,566,493	10,903,683
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,701,261	6,578,624	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	557,951	1,333,355	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,143,310	5,245,270
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,771,586	5,170,318	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	492,766	1,177,580	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,278,819	3,992,738
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	3,983,943	3,557,219	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	272,767	651,842	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2AFE	3,711,176	2,905,377
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,971,931	2,013,431	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	151,392	397,807	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,538	1,615,624
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,217,919	9,374,814	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	804,012	2,112,666	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,413,907	7,262,148
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,124,819	9,291,618	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	607,651	1,596,698	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,517,167	7,694,920
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,376,636	3,101,888	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	260,731	685,112	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,115,905	2,416,776
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	119,426	111,335	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	8,494	22,319	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	110,932	89,016
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,863,898	5,729,563	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	537,879	1,253,406	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,326,019	4,476,157
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,644,207	1,529,337	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	145,981	340,177	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,498,226	1,189,161
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,107,723	7,387,077	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	743,379	1,732,278	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,364,344	5,654,800
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	96,271	95,894	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(2,695)	(2,122)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	98,966	98,016
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	96,491	96,757	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(2,695)	(2,122)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	99,186	98,879
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,920,638	8,977,528	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(248,045)	(195,334)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2BFE	9,168,683	9,172,862
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,881,580	9,891,258	05/15/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(273,564)	(215,429)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,155,144	10,106,688
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,594,602	4,461,560	08/01/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(110,482)	(87,004)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,705,084	4,548,563
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	224,127	217,637	09/27/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,389)	(4,244)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	229,516	221,881
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,721,837	9,818,914	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(269,468)	(212,204)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,991,305	10,031,118

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	4,844,503	4,704,225	06/03/2020	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(116,491)	(91,736)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,960,994	4,795,961
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	992,653	1,013,859	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(26,947)	(21,220)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,019,600	1,035,079
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	191,546	194,005	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,389)	(4,244)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	196,935	198,249
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	16,473,624	16,646,150	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(463,835)	(365,267)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,937,458	17,011,417
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,162,744	4,227,420	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(116,491)	(91,736)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,279,235	4,319,156
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	4,066,357	4,106,342	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(113,850)	(89,656)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,180,207	4,195,998
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,698,949	8,838,965	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(242,521)	(190,984)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,941,470	9,029,948
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	191,832	192,323	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(5,389)	(4,244)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	197,221	196,567
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	719,446	724,833	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(20,210)	(15,915)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	739,656	740,748
9999999999 - Totals				163,281,169	160,481,071	XXX	XXX	XXX	5,536,416	16,823,710	XXX	XXX	XXX	157,744,753	143,657,361

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	162,647,945	4	162,963,028			4	162,334,951
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	453,266	XXX	458,517	XXX	463,698	XXX		XXX	1,375,481
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	143,434	XXX	145,557	XXX		XXX	429,263
7. Ending Inventory	4	162,647,945	4	162,963,028	4	163,281,169			4	163,281,169

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	132,999,998	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(19,312,522)	
3.	Total (Line 1 plus Line 2)		113,687,476
4.	Part D, Section 1, Column 6	620,033,032	
5.	Part D, Section 1, Column 7	(489,752,890)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(16,592,666)
		Fair Value Check	
7.	Part A, Section 1, Column 16	146,553,787	
8.	Part B, Section 1, Column 13	(2,719,856)	
9.	Total (Line 7 plus Line 8)		143,833,931
10.	Part D, Section 1, Column 9	633,156,822	
11.	Part D, Section 1, Column 10	(489,322,890)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	197,086,417	
14.	Part B, Section 1, Column 20	74,091,928	
15.	Part D, Section 1, Column 12	271,178,345	
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	17,470,324,931	15,210,275,598
3.	Accrual of discount	4,292,060	1,312,817
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(92)	517
6.	Deduct consideration received on disposals	16,809,759,218	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)	1,030,522,573	365,664,892
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,030,522,573	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
6 JFK	Cambridge	MA	07/11/2025	KFIVE	55,591,958		55,591,958	
0199999. Acquired by Purchase					55,591,958		55,591,958	
0399999 - Totals					55,591,958		55,591,958	

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
BES4WAG71	GROVELAND	FL		09/03/2025	7.750	466,046		805,000
BES4Q2JB4	CORONA	NY		07/02/2025	8.250	822,492		990,000
BES4Q2HG5	TALLAHASSEE	FL		07/02/2025	8.250	166,800		202,000
BES4Q2J57	LEHIGH ACRES	FL		07/02/2025	7.500	208,000		335,000
BES4TH424	LEWISTON	ID		08/04/2025	7.375	297,077		397,000
BES4Q2J65	MCKINNEY	TX		07/02/2025	6.999	284,550		385,000
BES4TH2T7	FRANKLIN	TN		08/04/2025	6.875	2,135,900		2,675,000
BES4WAGK2	MASSAPEQUA	NY		09/03/2025	7.750	568,149		740,000
BES4WAFV9	MONTGOMERY	TX		09/03/2025	7.625	308,398		400,000
BES4Q2JE8	MERCERSBURG	PA		07/02/2025	8.250	299,329		420,000
BES4TH3N9	PINEHURST	NC		08/04/2025	8.250	639,508		770,000
BES4Q2J24	AIRMONT	NY		07/02/2025	7.250	635,355		840,000
BES4WAGX4	MIAMI	FL		09/03/2025	7.500	1,051,772		1,820,000
BES4TH1Y7	LAYTONSVILLE	MD		08/04/2025	7.875	473,200		1,100,000
BES4TH3M1	NEPTUNE CITY	NJ		08/04/2025	7.250	438,281		625,000
BES4WAGW6	LAS VEGAS	NV		09/03/2025	6.750	176,510		310,000
BES4Q2HR1	ELMIRA	NY		07/02/2025	7.750	317,856		385,000
BES4Q2HZ3	SPRING VALLEY	NY		07/02/2025	7.875	536,934		655,000
BES4TH2W0	LITTLE TORCH KEY	FL		08/04/2025	7.375	2,128,061		2,608,000
BES4WAGT3	LAKE OSWEGO	OR		09/03/2025	7.375	651,184		875,000
BES4Q2HH3	CHICAGO	IL		07/02/2025	7.500	127,776		225,000
BES4Q2HP5	FAIRFAX	VA		07/02/2025	6.500	466,860		855,000
BES4WAG30	BRONX	NY		09/03/2025	6.875	471,192		710,000
BES4Q2J99	NEW YORK	NY		07/02/2025	7.500	842,949		1,025,000
BES4WAGY2	PENSACOLA	FL		09/03/2025	7.750	332,277		405,000
BES4Q2HX8	BIXBY	OK		07/02/2025	6.750	304,800		548,100
BES4Q2HC4	PAHRUMP	NV		07/02/2025	7.875	374,125		575,000
BES4Q2HW0	BAY SHORE	NY		07/02/2025	7.625	1,537,125		2,000,000
BES4Q2JC2	NEWARK	NJ		07/02/2025	7.125	228,800		630,000
BES4WAGN6	BETHEL	ME		09/03/2025	7.625	986,181		1,205,000
BES4Q2HS9	HEMPSTEAD	NY		07/02/2025	7.500	527,037		720,000
BES4WAGM8	SARASOTA	FL		09/03/2025	7.625	387,845		471,000
BES4Q2JA6	BROOKLYN	NY		07/02/2025	8.500	906,659		1,234,000
BES4TH3D1	FAIRFIELD	CA		08/04/2025	7.125	331,905		445,000
BES4TH341	HOMESTEAD	FL		08/04/2025	7.125	395,687		518,000
BES4TH3C3	TROY	MO		08/04/2025	8.750	176,816		278,000
BES4Q2HU4	CLEVELAND	GA		07/02/2025	9.125	572,214		635,000
BES4WAGA4	MONROE	WA		09/03/2025	10.375	1,314,307		1,500,000
BES4Q2HV2	PINOLE	CA		07/02/2025	7.500	564,022		688,000
BES4WAFX5	LAKESIDE	CA		09/03/2025	7.250	621,133		840,000
BES4TH3E9	SEATTLE	WA		08/04/2025	7.625	771,728		1,000,000
BES4WAGQ9	SAN FRANCISCO	CA		09/03/2025	7.500	1,868,052		3,250,000
BES4Q2H83	MC DERMOTT	OH		07/02/2025	9.250	152,625		225,000
BES4WAGS5	TAHOMA	CA		09/03/2025	7.375	2,145,092		3,500,000
BES4TH2A8	COLLEYVILLE	TX		08/04/2025	7.999	1,032,414		1,260,000
BES4Q2HY6	THE COLONY	TX		07/02/2025	7.375	328,611		498,000
BES4TH283	FRESNO	CA		08/04/2025	7.375	695,183		1,190,000
BES4Q2HE0	RESTON	VA		07/02/2025	7.625	541,554		655,000
BES4WAGJ5	MESA	AZ		09/03/2025	8.250	155,526		410,000
BES4TH416	BELLPORT	NY		08/04/2025	7.500	676,843		890,000
BES4WAGC0	LONGS	SC		09/03/2025	9.375	149,872		227,000
BES4Q2HL4	TAMPA	FL		07/02/2025	7.125	497,629		615,000
BES4Q2HT7	WOODBURN	OR		07/02/2025	7.375	329,900		434,000
BES4WAGV8	WINSTON SALEM	NC		09/03/2025	7.000	151,076		217,000
BES4Q2HA8	BONITA SPRINGS	FL		07/02/2025	7.250	1,025,000		1,550,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
BES4TH275	COLUMBUS	OH		08/04/2025	7.500	226,140		295,000
BES4Q2HD2	MIAMI	FL		07/02/2025	7.875	354,302		432,000
BES4WAGH9	SAN ANTONIO	TX		09/03/2025	8.250	196,899		250,000
BES4TH2V2	SAN MARCOS	TX		08/04/2025	7.500	528,255		645,000
BES4TH2S9	WINTER GARDEN	FL		08/04/2025	7.250	633,709		820,000
BES4Q2J08	BRONX	NY		07/02/2025	7.500	547,785		705,000
BES4Q2HM2	KILAUEA	HI		07/02/2025	7.875	1,134,968		3,500,000
BES4TH309	BONITA SPRINGS	FL		08/04/2025	7.625	446,666		625,000
BES4TH2Z3	CLEARWATER	FL		08/04/2025	6.999	340,008		475,000
BES4Q2J40	FLORIDA CITY	FL		07/02/2025	7.625	526,500		650,000
BES4Q2J73	HOMESTEAD	FL		07/02/2025	7.875	403,520		500,000
BES4TH3Q2	MT CRESTED BUTTE	CO		08/04/2025	7.625	590,288		725,000
BES4WAGF3	HUTTO	TX		09/03/2025	8.500	413,131		465,000
BES4TH267	SAINT LOUIS	MO		08/04/2025	7.375	1,573,200		1,940,000
BES4Q2HQ3	PENDLETON	SC		07/02/2025	7.250	285,346		348,000
BES4WAFZ0	MARIETTA	GA		09/03/2025	7.375	331,920		410,000
BES4Q2HF7	CLIFTON HEIGHTS	PA		07/02/2025	7.375	147,820		203,000
BES4Q2J16	HIGHLAND MILLS	NY		07/02/2025	7.875	979,200		1,200,000
BES4WAGD8	ALBANY	NY		09/03/2025	9.125	118,367		155,000
BES4Q2HK6	PEMBROKE PINES	FL		07/02/2025	7.250	307,485		1,170,000
BES4Q2JF5	LAMBERTVILLE	NJ		07/02/2025	7.500	473,740		700,000
BES4Q2J32	CONCORD	CA		07/02/2025	7.375	902,880		1,100,000
BES4WAG97	ARNOLD	MD		09/03/2025	8.250	2,436,700		3,100,000
BES4WAFP2	CHULA VISTA	CA		09/03/2025	6.750	439,405		740,000
BES4WAGU0	MOUNT PLEASANT	PA		09/03/2025	7.250	294,458		644,000
BES4TH317	STANFIELD	NC		08/04/2025	7.875	698,190		850,000
BES4WAGG1	MARION	TX		09/03/2025	8.250	265,415		332,000
BES4WAG06	NORTH CHARLESTON	SC		09/03/2025	6.999	163,120		242,000
BES4TH432	TAMPA	FL		08/04/2025	7.250	202,292		280,000
BES4Q2JD0	POTOMAC	MD		07/02/2025	7.875	1,658,028		2,000,000
BES4TH440	PHOENIX	AZ		08/04/2025	7.375	1,866,354		2,275,000
BES4TH226	ST JOHNS	FL		08/04/2025	7.375	516,532		700,000
BES4WAGP1	WINTER GARDEN	FL		09/03/2025	7.625	1,757,807		2,140,000
BES4Q2HJ9	BROOKLYN	NY		07/02/2025	7.625	383,110		1,975,000
BES4TH2D2	HOMESTEAD	FL		08/04/2025	7.500	778,918		1,090,000
BES4Q2HN0	PAYETTE	ID		07/02/2025	7.500	160,571		217,000
BES4Q2J81	FORT LAUDERDALE	FL		07/02/2025	6.875	607,500		900,000
BES4WAG55	LAYTON	UT		09/03/2025	7.125	843,356		1,100,000
BES4WAGR7	MELBOURNE BEACH	FL		09/03/2025	7.500	609,148		750,000
BES4WAG14	JACKSON	NJ		09/03/2025	7.500	527,800		1,050,000
BES4TH3J8	AVON PARK	FL		08/04/2025	8.500	115,360		160,000
BES4TH3B5	DIX HILLS	NY		08/04/2025	7.625	2,062,500		2,510,000
BES4WAGE6	PORT SAINT LUCIE	FL		09/03/2025	8.875	195,976		286,000
BES4Q2HB6	PUNTA GORDA	FL		07/02/2025	7.125	507,160		625,000
0399999. Mortgages in good standing - Residential mortgages-all other						63,148,046		90,044,100
BES2MJCC0	GARLAND	TX		07/11/2025	9.250		500,000	26,051,027
BES3G6GK1	BAUYONNE	NJ		07/06/2025	10.273		392,749	66,000,000
BES46EV00	DURHAM	NC		07/01/2025	9.773		5,982,257	50,400,000
BES3G6FZ9	CHARLOTTE	NC		07/06/2025	10.273		273,806	21,100,000
BES4VCDN6	COLLEGE STATION	TX		08/22/2025	6.100	30,000,000		44,100,000
BES40BYY5	DURHAM	NC		07/01/2025	9.780		3,186,478	59,000,000
BES39Z1H8	OSWEGO	IL		07/11/2025	9.023		1,361,706	60,422,707
BES4UZ679	BLUFFTON	SC		08/19/2025	5.853	46,000,000		65,608,974
BES3G6FU0	KEARNY	NJ		07/06/2025	10.273		823,482	107,300,000
BES3G6GM7	ATLANTA	GA		07/06/2025	10.273		1,229,621	145,900,000

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
BES3G6FT3	NORTH LAS VEGAS	NV		07/06/2025	10.273		445,632	77,400,000
BES4TWD21	West Hartford	CT		08/07/2025	6.918	25,600,000		52,500,000
BES4NREJ0	ASTON	PA		07/22/2025	9.230		1,558,365	50,200,000
BES4VTPC0	Madison	TN		08/27/2025	5.750	46,000,000		79,600,000
BES2F6QF4	FORT WORTH	TX		07/17/2025	8.000		30,991	46,187,818
BES4S5H43	Oakland	CA		07/21/2025	6.000	60,500,000		90,534,334
BES4UE486	Birmingham	AL		08/13/2025	5.370	22,000,000		31,993,390
0599999. Mortgages in good standing - Commercial mortgages-all other						230,100,000	15,785,087	1,074,298,250
BES4UZ6C8	BLUFFTON	SC		08/19/2025	13.000	3,920,000		5,591,026
BES4SA0Q1	Oakland	CA		07/21/2025	13.000	6,125,000		9,165,666
BES4UE643	Birmingham	AL		08/13/2025	13.000	2,205,000		3,206,610
0699999. Mortgages in good standing - Mezzanine Loans						12,250,000		17,963,302
0899999. Total Mortgages in good standing						305,498,046	15,785,087	1,182,305,652
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						305,498,046	15,785,087	1,182,305,652

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
BES2Z02Q7	LEXINGTON PARK	MD		08/18/2022	08/01/2025	187,788		15,000			15,000		202,788	202,788			
BES4DA178	HOLTSVILLE	NY		02/12/2025	08/12/2025			(5,803)			(5,803)		246,295	246,295			
BES2VSQU5	HICKSVILLE	NY		06/09/2022	08/01/2025	702,425		21,728			21,728		724,154	724,154			
BES2LZGK3	ASHLEY	OH		12/16/2021	08/04/2025	92,341		(2,451)			(2,451)		89,890	89,890			
BES49J547	PHOENIX	AZ		12/16/2024	09/11/2025	2,473,635		(88,563)			(88,563)		2,385,072	2,385,072			
BES4BAZV0	SAN JOSE	CA		01/16/2025	09/11/2025			(8,976)			(8,976)		554,714	554,714			
BES49J4Z9	NEWBURY PARK	CA		12/16/2024	08/12/2025	2,359,738		(71,083)			(71,083)		2,288,656	2,288,656			
BES2JQH82	ST. LOUIS	MO		01/01/2023	09/26/2025	26,600,000							26,600,000	26,600,000			
BES4BAY90	KISSIMMEE	FL		01/16/2025	08/12/2025			(1,055)			(1,055)		283,002	283,002			
BES2VSQZ4	BRIGANTINE	NJ		06/09/2022	08/01/2025	339,795		10,877			10,877		350,672	350,672			
BES2LZGL1	BRIGHTON	MI		12/16/2021	07/03/2025	25,693		(1,001)			(1,001)		24,693	24,693			
BES49J4S5	THE VILLAGES	FL		12/16/2024	07/11/2025	206,785		(1,785)			(1,785)		205,000	205,000			
BES2ETBA2	GRAND RAPIDS	MI		08/26/2021	08/04/2025	156							156	156			
BES2TA621	DURHAM	NC		01/12/2023	07/05/2025	23,162,022							23,162,022	23,162,022			
BES4FHC79	ROSWELL	GA		03/10/2025	07/11/2025			(33,433)			(33,433)		1,225,000	1,225,000			
0199999. Mortgages closed by repayment						56,150,378		(166,545)			(166,545)		58,342,114	58,342,114			
BES46UH26	DURHAM	NC		10/31/2024		487		(15)			(15)		473	473			
BES22BM61	NORTH LITTLE ROCK	AR		12/21/2020		1,601		(21)			(21)		1,580	1,580			
BES2A9DA8	TEMPERANCE	MI		05/27/2021		518		(27)			(27)		491	491			
BES4DA236	OCEAN CITY	MD		02/12/2025				(7)			(7)		369	369			
BES245JK5	BALLSTON SPA	NY		01/27/2021		373		(19)			(19)		355	355			
BES4Q2JB4	CORONA	NY		07/02/2025				(19)			(19)		505	505			

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
BES4MPQ86	SAINT PETERSBURG	FL		06/04/2025				(29)			(29)		1,806	1,806			
BES27UAB6	GLENDALE	AZ		03/24/2021		3,493		(91)			(91)		3,402	3,402			
BES2NM423	LORENA	TX		01/25/2022		1,005		(26)			(26)		979	979			
BES4MPPQ7	PORTLAND	OR		06/04/2025				(10)			(10)		649	649			
BES4DA1X1	CONCORD	NC		02/12/2025				2			2		829	829			
BES4MPQ37	CHESTER	PA		06/04/2025				(6)			(6)		349	349			
BES2CVDV1	EAST LIVERPOOL	OH		07/15/2021		693		(20)			(20)		673	673			
BES2NM449	DONALD	OR		01/25/2022		584		(24)			(24)		561	561			
BES2Z02Q7	LEXINGTON PARK	MD		08/18/2022		204		16			16		221	221			
BES4Q2HG5	TALLAHASSEE	FL		07/02/2025				(9)			(9)		205	205			
BES4DA1C7	ROSELAND	VA		02/12/2025									881	881			
BES2ETBH7	PERRY	FL		08/26/2021		4,052		(166)			(166)		3,885	3,885			
BES28ZEQ7	LEBANON	MO		04/29/2021		482		(23)			(23)		459	459			
BES28ZEH7	PANAMA CITY	FL		04/29/2021		1,157		(29)			(29)		1,128	1,128			
BES2UT6E2	MANSFIELD	LA		05/27/2022		671		48			48		719	719			
BES28ZF11	LEXINGTON	OK		04/29/2021		793		(22)			(22)		771	771			
BES2ETB87	LANCASTER	CA		08/26/2021		363		(11)			(11)		352	352			
BES2ZOJ71	SANTA PAULA	CA		08/18/2022		6,458		803			803		7,261	7,261			
BES4MPQP8	SAN ANTONIO	TX		06/04/2025				(7)			(7)		238	238			
BES2UT6P7	BISMARCK	AR		05/27/2022		1,685		130			130		1,815	1,815			
BES4Q2J57	LEHIGH ACRES	FL		07/02/2025				(6)			(6)		148	148			
BES442085	PHILADELPHIA	PA		09/25/2024		263		(5)			(5)		258	258			
BES2VSN95	LA CRESCENTA	CA		06/09/2022		4,262		133			133		4,394	4,394			
BES25QLH2	EAST PRAIRIE	MO		02/24/2021		608		(20)			(20)		589	589			
BES46UHC4	MERIDEN	CT		10/31/2024		511		(17)			(17)		494	494			
BES2UT6F9	ANAHEIM	CA		05/27/2022		514		39			39		553	553			
BES47ZYZ2	DALLAS	TX		11/22/2024		2,196		(66)			(66)		2,130	2,130			
BES2PU936	CONWAY	SC		02/18/2022		1,926		(67)			(67)		1,859	1,859			
BES4KAN50	HOUSTON	TX		05/07/2025				(140)			(140)		12,780	12,780			
BES49J4W6	LITTLETON	NH		12/16/2024		605		(20)			(20)		585	585			
BES2A6F61	SAN JOSE	CA		05/27/2021		2,055		(66)			(66)		1,989	1,989			
BES2VSHG6	HASTINGS ON HUDSON	NY		06/09/2022		2,063		64			64		2,127	2,127			
BES4DAOYO	LAS VEGAS	NV		02/12/2025				(56)			(56)		3,391	3,391			
BES4DA178	HOLTSVILLE	NY		02/12/2025				(5)			(5)		204	204			
BES2GJ2S3	QUAKERTOWN	PA		09/24/2021		564		(22)			(22)		543	543			
BES2VSMJ4	HOLTSVILLE	NY		06/09/2022		2,315		72			72		2,387	2,387			
BES2Z0261	MIAMI	FL		08/18/2022		6,863		549			549		7,412	7,412			
BES4BAZR9	LEXINGTON	KY		01/16/2025				(58)			(58)		2,910	2,910			
BES2KPGV2	SARASOTA	FL		11/19/2021		976		(48)			(48)		928	928			
BES4DA1B9	JEFFERSONVILLE	IN		02/12/2025				(3)			(3)		846	846			
BES2ZOKE4	SANTA MONICA	CA		08/18/2022		2,553		205			205		2,758	2,758			
BES2ET6E0	LEESVILLE	LA		08/26/2021		478		(12)			(12)		467	467			
BES4Q2J65	MCKINNEY	TX		07/02/2025				(8)			(8)		493	493			
BES4FHAT3	CAPE CORAL	FL		03/10/2025				(28)			(28)		698	698			
BES2ETCW3	ANKENY	IA		08/26/2021		534		(19)			(19)		514	514			
BES4DA111	POCONO PINES	PA		02/12/2025				(9)			(9)		622	622			
BES46UH75	BOYNTON BEACH	FL		10/31/2024		1,512		(36)			(36)		1,475	1,475			
BES4KANS0	MIAMI GARDENS	FL		05/07/2025				(29)			(29)		634	634			
BES27U993	HEMET	CA		03/24/2021		764		(29)			(29)		735	735			
BES2ZOHT5	WILLIS	TX		08/18/2022		3,862		352			352		4,214	4,214			
BES2B9XX5	DALY CITY	CA		06/17/2021		5,533		(164)			(164)		5,369	5,369			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BES2ET5V3	LAKE TAPPS	WA		08/26/2021		706		(23)			(23)		684	684			
BES2B9Y22	LENOX	MI		06/17/2021		585		(21)			(21)		564	564			
BES27U9R3	SPRINGFIELD	OR		03/24/2021		456		(12)			(12)		444	444			
BES25QL66	VANCOUVER	WA		02/24/2021		506		(15)			(15)		492	492			
BES47ZZ81	BAILEY	CO		11/22/2024		333		(2)			(2)		331	331			
BES22BV87	WOODBURN	OR		12/21/2020		1,124		(37)			(37)		1,088	1,088			
BES2JJJ45	SUNNYVALE	CA		10/22/2021		904		(23)			(23)		881	881			
BES28ZF37	PACHECO	CA		04/29/2021		1,321		(37)			(37)		1,284	1,284			
BES4FH9V0	PRINCETON	TX		03/10/2025				(20)			(20)		1,028	1,028			
BES4KAN01	DELRAY BEACH	FL		05/07/2025				(128)			(128)		5,190	5,190			
BES2PU8U7	POTTSTOWN	PA		02/18/2022		451		(12)			(12)		439	439			
BES2ETBE4	AMORY	MS		08/26/2021		754		(19)			(19)		736	736			
BES4BAZJ7	COVINGTON	GA		01/16/2025				(22)			(22)		652	652			
BES27U9L6	BENSON	AZ		03/24/2021		1,154		(33)			(33)		1,121	1,121			
BES2ETCX1	CITRUS HEIGHTS	CA		08/26/2021		937		(35)			(35)		903	903			
BES2Z0HQ1	SEATTLE	WA		08/18/2022		2,843		306			306		3,149	3,149			
BES2Z0KJ3	PONTE VEDRA BEACH	FL		08/18/2022		4,012		524			524		4,535	4,535			
BES2ET6W0	ALBUQUERQUE	NM		08/26/2021		672		(27)			(27)		644	644			
BES27U9T9	TRACY	CA		03/24/2021		1,137		(42)			(42)		1,095	1,095			
BES2UT685	EULESS	TX		05/27/2022		695		53			53		749	749			
BES2TK5R5	DOVER	AR		04/13/2022		1,230		(33)			(33)		1,197	1,197			
BES4HDDW0	NAUGATUCK	CT		04/04/2025				(14)			(14)		575	575			
BES4DA194	BROWNSTOWN	MI		02/12/2025				(17)			(17)		463	463			
BES46UH67	AMELIA	OH		10/31/2024		576		(22)			(22)		554	554			
BES2UT6R3	PALATKA	FL		05/27/2022		559		43			43		601	601			
BES28ZE20	CLACKAMAS	OR		04/29/2021		573		(33)			(33)		540	540			
BES4Q2JE8	MERCERSBURG	PA		07/02/2025				(7)			(7)		185	185			
BES2G9VR5	UMATILLA	OR		09/24/2021		2,557		(73)			(73)		2,485	2,485			
BES2VT2P0	NORWOOD	NJ		06/09/2022		2,473		77			77		2,550	2,550			
BES2JJJA1	AUMSVILLE	OR		10/22/2021		547		(20)			(20)		527	527			
BES4MPQB9	MIRAMAR	FL		06/04/2025				(8)			(8)		979	979			
BES28ZFA1	SOUDERTON	PA		04/29/2021		882		(25)			(25)		857	857			
BES245JL3	LEGRANGE	NC		01/27/2021		507		(20)			(20)		487	487			
BES4DA186	FORT MYERS	FL		02/12/2025				(2)			(2)		251	251			
BES2VT2H8	OCEANSIDE	NY		06/09/2022		3,795		118			118		3,913	3,913			
BES27U9B8	CYPRESS	CA		03/24/2021		665		(22)			(22)		644	644			
BES2CVDU3	EL CAJON	CA		07/15/2021		774		(30)			(30)		745	745			
BES2WJ5S2	GREENSBORO	NC		07/01/2022		27,270							27,270	27,270			
BES2Z0287	FALL RIVER	MA		08/18/2022		1,607		220			220		1,827	1,827			
BES2JJJW3	CLAYTON	CA		10/22/2021		1,255		(48)			(48)		1,207	1,207			
BES2VSQU5	HICKSVILLE	NY		06/09/2022		1,192		37			37		1,229	1,229			
BES2CVDS8	HOT SPRINGS	AR		07/15/2021		698		(18)			(18)		680	680			
BES4DA1A1	SAN DIEGO	CA		02/12/2025				(85)			(85)		2,624	2,624			
BGH33NSX4	MEDFORD	OR		04/13/2007		55,379							55,379	55,379			
BES2Z0HK4	CONCORD	CA		08/18/2022		3,004		316			316		3,320	3,320			
BES245JF6	HOT SPRINGS	AR		01/27/2021		287		(9)			(9)		278	278			
BES2LZGQ0	JACKSONVILLE	FL		12/16/2021		972		(26)			(26)		947	947			
BES2Z02Z7	SELBYVILLE	DE		08/18/2022		1,435		115			115		1,550	1,550			
BES25QLB5	SEVERN	MD		02/24/2021		829		(14)			(14)		814	814			
BES2VSXN3	BAKERSFIELD	CA		06/09/2022		2,783		92			92		2,876	2,876			
BGH33QDW5	PITTSBURGH	PA		01/02/2025									42,822	42,822			

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					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
BES2VSN46	WASHINGTON	UT		06/09/2022		2,184		69			69		2,252	2,252			
BES4420Y8	EAST HAMPTON	NY		09/25/2024		1,673		(64)			(64)		1,609	1,609			
BES4BAZT5	JAMAICA	NY		01/16/2025				(42)			(42)		2,815	2,815			
BES4FHC46	FORT LAUDERDALE	FL		03/10/2025				(45)			(45)		2,014	2,014			
BES2LZGR8	NEWARK VALLEY	NY		12/16/2021		2,281		(101)			(101)		2,180	2,180			
BES4MPQ78	WAYNESBORO	PA		06/04/2025				(3)			(3)		225	225			
BES25QLF6	BONIFAY	FL		02/24/2021		1,089		(23)			(23)		1,066	1,066			
BES2TK5M6	CLAREMORE	OK		04/13/2022		779		(40)			(40)		739	739			
BES4MPQM5	TREVOR	WI		06/04/2025				(25)			(25)		933	933			
BES2LZGK3	ASHLEY	OH		12/16/2021		305		(8)			(8)		296	296			
BES2A6FR5	OREGON	MO		05/27/2021		741		(19)			(19)		721	721			
BES2VSMB1	MONTAUK	NY		06/09/2022		3,800		119			119		3,918	3,918			
BES4BAZL2	CHIPPEWA FALLS	WI		01/16/2025				(11)			(11)		289	289			
BES4FH9C2	ESSEX	MD		03/10/2025				(66)			(66)		2,205	2,205			
BES2Z0212	HAMPTON	NH		08/18/2022		854		68			68		922	922			
BES4Q2HR1	ELMIRA	NY		07/02/2025				(14)			(14)		436	436			
BES2906B5	DALY CITY	CA		04/29/2021		2,543		(91)			(91)		2,452	2,452			
BES2PU902	COATESVILLE	PA		02/18/2022		391		(11)			(11)		381	381			
BES2CVCX8	ARCHER	FL		07/15/2021		827		(36)			(36)		791	791			
BES2UT6Q5	WILLIS	TX		05/27/2022		323		25			25		348	348			
BES4MPPG9	BRONX	NY		06/04/2025				(35)			(35)		1,271	1,271			
BES2Z02D6	CARMEL	NY		08/18/2022		680		60			60		740	740			
BES4BAZS7	ROSELAND	VA		01/16/2025				(30)			(30)		1,084	1,084			
BES2PU8A1	MONTICELLO	AR		02/18/2022		848		(36)			(36)		812	812			
BES27UCN8	HAYWARD	CA		03/24/2021		1,906		(65)			(65)		1,840	1,840			
BES2G9UG0	ROSEVILLE	CA		09/24/2021		482		(16)			(16)		466	466			
BES28ZFG8	LORANGER	LA		04/29/2021		1,853		(52)			(52)		1,800	1,800			
BES4Q2HZ3	SPRING VALLEY	NY		07/02/2025				(19)			(19)		722	722			
BES2G9N11	NORWALK	CA		09/24/2021		424		(14)			(14)		409	409			
BES4KAN35	MIAMI	FL		05/07/2025				(43)			(43)		979	979			
BES28ZFP8	CHAMBERSBURG	PA		04/29/2021		379		(22)			(22)		357	357			
BES2NM3X6	DAVIE	FL		01/25/2022		847		(35)			(35)		812	812			
BES22BLY1	LIVE OAK	FL		12/21/2020		596		(19)			(19)		577	577			
BES2VT205	BAKERSFIELD	CA		06/09/2022		1,634		51			51		1,685	1,685			
BES2Z0329	IRVING	TX		08/18/2022		3,511		284			284		3,795	3,795			
BES4MPQS2	TOWNSEND	TN		06/04/2025				(36)			(36)		1,042	1,042			
BES2Z0303	ORLANDO	FL		08/18/2022		615		49			49		664	664			
BES2TK5P9	DADE CITY	FL		04/13/2022		1,197		(73)			(73)		1,124	1,124			
BES4MPPE4	MADEIRA BEACH	FL		06/04/2025				(73)			(73)		2,772	2,772			
BES4FH957	SANTA MONICA	CA		03/10/2025				(56)			(56)		2,049	2,049			
BES2906E9	TONEY	AL		04/29/2021		604		(19)			(19)		584	584			
BES2UT644	QUITMAN	TX		05/27/2022		617		47			47		664	664			
BES2VSN61	ALBUQUERQUE	NM		06/09/2022		461		15			15		475	475			
BES4HDE82	MINNEAPOLIS	MN		04/04/2025				(28)			(28)		855	855			
BES2906D1	KELLYVILLE	OK		04/29/2021		803		(30)			(30)		772	772			
BES2VSN79	EAGLE MOUNTAIN	UT		06/09/2022		2,690		84			84		2,773	2,773			
BES2KPCM6	CUSHING	TX		11/19/2021		788		(32)			(32)		756	756			
BES49J547	PHOENIX	AZ		12/16/2024		3,942		(141)			(141)		3,801	3,801			
BES2NRTQ2	DEL VALLE	TX		01/25/2022		376		(19)			(19)		357	357			
BES47ZR23	MIAMI	FL		11/22/2024		1,047		(31)			(31)		1,015	1,015			
BES245JJ8	MAGNOLIA	AR		01/27/2021		481		(21)			(21)		460	460			

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
BES2Z02G9	CORAL GABLES	FL		08/18/2022		1,413		120			120		1,533	1,533			
BES46UHA8	LAS VEGAS	NV		10/31/2024		3							3	3			
BES27U9J1	JASPER	AL		03/24/2021		768		(18)			(18)		750	750			
BES2VSNG9	MILILANI	HI		06/09/2022		5,635		185			185		5,821	5,821			
BES4Q2HH3	CHICAGO	IL		07/02/2025				(6)			(6)		287	287			
BES2ET5H4	LAKE SUZY	FL		08/26/2021		855		(26)			(26)		829	829			
BES2VSWY0	BROOKLYN	NY		06/09/2022		9,606		300			300		9,906	9,906			
BES47ZUK9	ARLETA	CA		11/22/2024		609		(22)			(22)		587	587			
BES2NRTN9	EL MIRAGE	AZ		01/25/2022		369		(14)			(14)		355	355			
BES2Z02M6	STATEN ISLAND	NY		08/18/2022		1,392		114			114		1,506	1,506			
BES49J570	DANA POINT	CA		12/16/2024		4,760		(113)			(113)		4,647	4,647			
BES27UA42	LAFAYETTE	OR		03/24/2021		710		(22)			(22)		689	689			
BES3G6FZ9	CHARLOTTE	NC		09/03/2025									22,061	22,061			
BES2VSQX9	SAN DIEGO	CA		06/09/2022		2,033		67			67		2,100	2,100			
BES4Q2HP5	FAIRFAX	VA		07/02/2025				(2)			(2)		420	420			
BES28ZET1	POLK CITY	FL		04/29/2021		941		(45)			(45)		896	896			
BES25QLE9	AVON PARK	FL		02/24/2021		913		(16)			(16)		897	897			
BES4Q2J99	NEW YORK	NY		07/02/2025				(18)			(18)		612	612			
BES2BA281	YAKIMA	WA		06/17/2021		550		(29)			(29)		522	522			
BES4KANJ0	CHARLOTTE	NC		05/07/2025				(9)			(9)		305	305			
BES2TK5K0	BENSALEM	PA		04/13/2022		660		(27)			(27)		633	633			
BES2LZGV9	GOLDEN	CO		12/16/2021		39,372		(1,651)			(1,651)		37,721	37,721			
BES2KPGZ3	RIVERVIEW	FL		11/19/2021		452		(24)			(24)		428	428			
BES46UP01	LAS VEGAS	NV		10/31/2024		357		(8)			(8)		350	350			
BES47ZZ24	CERES	CA		11/22/2024		1,404		(31)			(31)		1,373	1,373			
BES47ZQE8	DELRAY BEACH	FL		11/22/2024		302		(8)			(8)		294	294			
BES2Z02U8	RENO	NV		08/18/2022		2,059		165			165		2,224	2,224			
BES2VT6Y7	BROOKLYN	NY		06/09/2022		6,749		209			209		6,958	6,958			
BES2ET6G5	OXNARD	CA		08/26/2021		1,614		(55)			(55)		1,559	1,559			
BES2UT5W3	MELBOURNE	AR		05/27/2022		326		26			26		351	351			
BES4Q2HX8	BIXBY	OK		07/02/2025				(8)			(8)		518	518			
BES4Q2HC4	PAHRUMP	NV		07/02/2025				(6)			(6)		245	245			
BES27UA00	BELL	FL		03/24/2021		829		(19)			(19)		810	810			
BES2B9XU1	TALLASSEE	AL		06/17/2021		699		(19)			(19)		681	681			
BES4HDET6	THOMASTON	ME		04/04/2025				(4)			(4)		337	337			
BES27U9U6	EAGLE CREEK	OR		03/24/2021		140		(3)			(3)		138	138			
BES4FHEY8	BROOKLYN	NY		03/10/2025				(34)			(34)		2,292	2,292			
BES22BT64	LINCOLN	AL		12/21/2020		656		(27)			(27)		629	629			
BES2VSQW1	PORT RICHEY	FL		06/09/2022		442		14			14		455	455			
BES2NM3Y4	LOWER LAKE	CA		01/25/2022		1,135		(30)			(30)		1,104	1,104			
BES2VSR26	PORT SAINT LUCIE	FL		06/09/2022		795		25			25		820	820			
BES4420T9	HAMILTON	OH		09/25/2024		231		(9)			(9)		222	222			
BES2JJHG0	GOLETA	CA		10/22/2021		2,274		(132)			(132)		2,143	2,143			
BES2JJK27	LAKE CITY	FL		10/22/2021		820		(23)			(23)		797	797			
BES27UCQ1	SAN JOSE	CA		03/24/2021		1,423		(48)			(48)		1,375	1,375			
BES2UT6B8	HIGBEE	MO		05/27/2022		388		26			26		415	415			
BES2VSMS4	OSSINING	NY		06/09/2022		4,356		140			140		4,495	4,495			
BES4Q2HW0	BAY SHORE	NY		07/02/2025				(54)			(54)		2,178	2,178			
BES4Q2JC2	NEWARK	NJ		07/02/2025				(7)			(7)		176	176			
BES28ZER5	QUEENSBURY	NY		04/29/2021		566		(22)			(22)		544	544			
BES4KANE1	SHERWOOD	AR		05/07/2025				(8)			(8)		214	214			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
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
BES47ZQT5	MECHANICSBURG	PA		11/22/2024		696		(13)			(13)		683	683			
BES4MPQA1	HOUSTON	TX		06/04/2025				(2)			(2)		240	240			
BES4HDEF6	NORTH FORT MYERS	FL		04/04/2025				(13)			(13)		905	905			
BES2ETB38	CHESTERFIELD	MI		08/26/2021		718		(18)			(18)		699	699			
BES27U9G7	DADEVILLE	AL		03/24/2021		2,311							2,311	2,311			
BES2Z02F1	BALTIMORE	MD		08/18/2022		337		27			27		364	364			
BES2TK5J3	CAMPTONVILLE	CA		04/13/2022		3,474		(106)			(106)		3,369	3,369			
BES2A6FN4	PITKIN	LA		05/27/2021		329		(11)			(11)		319	319			
BES4Q2HS9	HEMPSTEAD	NY		07/02/2025				2			2		798	798			
BES27UAE0	HORTENSE	GA		03/24/2021		842		(35)			(35)		807	807			
BES2BA299	SAN LUIS OBISPO	CA		06/17/2021		1,364		(60)			(60)		1,304	1,304			
BES2Z0HN8	HAINES CITY	FL		08/18/2022		774		61			61		835	835			
BES27UAA8	WETUMPKA	AL		03/24/2021		723		(16)			(16)		708	708			
BES4HDEU3	ALVA	FL		04/04/2025				(28)			(28)		2,174	2,174			
BES4KANN1	FORT WORTH	TX		05/07/2025				(87)			(87)		3,343	3,343			
BES4KAMX0	HIGHWOOD	IL		05/07/2025				(8)			(8)		1,119	1,119			
BES2TK603	NOVI	MI		04/13/2022		306		(15)			(15)		291	291			
BES2A6K65	MESA	AZ		05/27/2021		444		(16)			(16)		428	428			
BES2CVDY5	BELMONT	MI		07/15/2021		426		(15)			(15)		411	411			
BES4FHC04	NEW HAVEN	CT		03/10/2025				(6)			(6)		680	680			
BES4HDF16	FEASTERVILLE TREVOSE	PA		04/04/2025				(18)			(18)		1,697	1,697			
BES27U9Z5	LEWISTON	NC		03/24/2021		1,026		(20)			(20)		1,005	1,005			
BES27U9A0	EUFAULA	OK		03/24/2021		530		(18)			(18)		512	512			
BES28ZED6	FAIRVIEW	OR		04/29/2021		959		(35)			(35)		925	925			
BES4MPPW4	PEMBROKE PINES	FL		06/04/2025				(13)			(13)		637	637			
BES2PR8C4	CAMP HILL	PA		02/18/2022		136,233							136,233	136,233			
BES2VSNT1	MORRISTOWN	AZ		06/09/2022		1,047		32			32		1,079	1,079			
BES4FHC12	CAPE CORAL	FL		03/10/2025				(11)			(11)		602	602			
BES4MPQR4	KEARNY	NJ		06/04/2025				(18)			(18)		729	729			
BES2G9UV7	WARREN	OH		09/24/2021		582		(13)			(13)		569	569			
BES22BM53	MARGATE	FL		12/21/2020		494		(6)			(6)		488	488			
BES4BAWF8	Fort Lauderdale	FL		01/16/2025				(22)			(22)		1,085	1,085			
BES2B9XS6	SACRAMENTO	CA		06/17/2021		388		(18)			(18)		370	370			
BES4Q2JA6	BROOKLYN	NY		07/02/2025				(11)			(11)		547	547			
BES4HDE25	NEWARK	NJ		04/04/2025				(8)			(8)		445	445			
BES2ETAT2	AMARILLO	TX		08/26/2021		605		(16)			(16)		589	589			
BES2NM3T5	HUDSONVILLE	MI		01/25/2022		449		(14)			(14)		435	435			
BES2PU8Z6	ROXBORO	NC		02/18/2022		788		(33)			(33)		755	755			
BES2457M4	SAN JOSE	CA		01/27/2021		1,736		(45)			(45)		1,691	1,691			
BES2VSMV7	MERIDIAN	ID		06/09/2022		1,059		33			33		1,092	1,092			
BES2NRTE9	SILVER CITY	NM		01/25/2022		605		(19)			(19)		586	586			
BES2VSMQ8	BROKEN ARROW	OK		06/09/2022		3,251		105			105		3,357	3,357			
BES22BT31	PALMETTO	FL		12/21/2020		599		(11)			(11)		588	588			
BES4DA1H6	SNELLVILLE	GA		02/12/2025				(18)			(18)		1,464	1,464			
BES25QLD1	KENT	WA		02/24/2021		1,258		(48)			(48)		1,210	1,210			
BES25PPX5	SEGUIN	TX		02/24/2021		795		(22)			(22)		773	773			
BES4MPQ03	BROOKLYN	NY		06/04/2025				(138)			(138)		3,602	3,602			
BES39Z1H8	OSWEGO	IL		05/01/2023		35,838,294							37,200,000	37,200,000			
BES2NRTM1	NEW RINGGOLD	PA		01/25/2022		262		(11)			(11)		252	252			
BES2UT6N2	WILLIS	MI		05/27/2022		405		30			30		435	435			
BES2A6JZ3	BRONSON	FL		05/27/2021		841		(21)			(21)		820	820			

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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
BES2S6JB7	WEST PALM BEACH	FL		04/01/2022		95,888							95,888	95,888			
BES2G9N78	LOGANSPORT	LA		09/24/2021		334		(12)			(12)		321	321			
BES2TK5F1	OCEAN BREEZE	FL		04/13/2022		2,353		(65)			(65)		2,288	2,288			
BES2UT628	PACOLET	SC		05/27/2022		1,554		127			127		1,681	1,681			
BES2GJ2R5	UMATILLA	FL		09/24/2021		889		(24)			(24)		865	865			
BES2JJHJ4	PEARSALL	TX		10/22/2021		945		(25)			(25)		921	921			
BES4MPQH6	WESTPORT	MA		06/04/2025				(6)			(6)		373	373			
BES4KANM3	FARIBAULT	MN		05/07/2025				(8)			(8)		200	200			
BES2VSMT2	NORTHPORT	NY		06/09/2022		3,064		94			94		3,159	3,159			
BES2A9D91	GARDINER	NY		05/27/2021		313		(16)			(16)		297	297			
BES2KPGW0	MARSHALL	TX		11/19/2021		79,553		(2,393)			(2,393)		77,160	77,160			
BES4Q2HU4	CLEVELAND	GA		07/02/2025				(1)			(1)		611	611			
BES2KPGY6	SPRING VALLEY	CA		11/19/2021		672		(26)			(26)		646	646			
BES4KANR2	BRADENTON	FL		05/07/2025				(1)			(1)		30	30			
BES4FHBE5	BAKERSFIELD	CA		03/10/2025				(17)			(17)		4,319	4,319			
BES2PU969	FORT DEPOSIT	AL		02/18/2022		823		(23)			(23)		801	801			
BES2VSMY1	WASHINGTON	UT		06/09/2022		3,129		99			99		3,228	3,228			
BES2G9UD7	CORVALLIS	OR		09/24/2021		582		(22)			(22)		560	560			
BES4HDEL3	LAKE WORTH BEACH	FL		04/04/2025				(9)			(9)		614	614			
BES4HDEX7	ALVA	FL		04/04/2025				(1)			(1)		326	326			
BES47ZUF0	CORONA	CA		11/22/2024		2,356		(66)			(66)		2,290	2,290			
BES27U9Y8	SAN JOSE	CA		03/24/2021		1,822		(47)			(47)		1,775	1,775			
BES2BA2H1	BELL	FL		06/17/2021		2,713		(132)			(132)		2,581	2,581			
BES2CVDQ2	BUENA VISTA	CO		07/15/2021		648		(21)			(21)		627	627			
BES4DA210	POMPANO BEACH	FL		02/12/2025				(19)			(19)		997	997			
BES2G9N86	SIKESTON	MO		09/24/2021		155,979		(6,618)			(6,618)		149,361	149,361			
BES245JB5	DODGE CITY	KS		01/27/2021		2,383		(90)			(90)		2,293	2,293			
BES22BT49	GUTHRIE	OK		12/21/2020		574		(24)			(24)		551	551			
BES2VSXL7	NOTTINGHAM	MD		06/09/2022		804		25			25		830	830			
BES2JJJY9	MOSES LAKE	WA		10/22/2021		702		(37)			(37)		665	665			
BES2B9YM8	LIVE OAK	FL		06/17/2021		569		(17)			(17)		552	552			
BES2LZGU1	WALLED LAKE	MI		12/16/2021		473							473	473			
BES4FHBZ8	SYRACUSE	NY		03/10/2025				(5)			(5)		369	369			
BES4HDEQ2	GOLDSBORO	NC		04/04/2025				(7)			(7)		215	215			
BES4FHC95	NIANTIC	CT		03/10/2025				(30)			(30)		2,554	2,554			
BES27U9M4	BYHALIA	MS		03/24/2021		888		(25)			(25)		862	862			
BES2CVDW9	CLEARLAKE OAKS	CA		07/15/2021		330		(13)			(13)		318	318			
BES4Q2HV2	PINOLE	CA		07/02/2025				(20)			(20)		820	820			
BES2ETB53	ROGERS	AR		08/26/2021		382		(10)			(10)		372	372			
BES2UT693	LLANO	TX		05/27/2022		568		42			42		609	609			
BES2CVDR0	GEORGETOWN	FL		07/15/2021		1,377		(36)			(36)		1,341	1,341			
BES2TK5E4	HAMMOND	NY		04/13/2022		583		(30)			(30)		553	553			
BES4MPPR5	CALUMET CITY	IL		06/04/2025				1			1		280	280			
BES2PU7X2	POINT	TX		02/18/2022		926		(25)			(25)		901	901			
BES28ZFJ2	SAND SPRINGS	OK		04/29/2021		920		(18)			(18)		902	902			
BES22BM46	SORRENTO	FL		12/21/2020		305		(14)			(14)		290	290			
BES2TK595	MONETTA	SC		04/13/2022		920		(27)			(27)		893	893			
BES4MPQT0	JACKSONVILLE	FL		06/04/2025				(51)			(51)		1,355	1,355			
BES2ETAL9	ODESSA	TX		08/26/2021		1,045		(31)			(31)		1,014	1,014			
BES22BT72	KYLE	TX		12/21/2020		484		(13)			(13)		471	471			
BES49J505	MIAMI	FL		12/16/2024		2,371		(63)			(63)		2,308	2,308			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
BES2VPH31	BOSTON	MA		06/14/2022		4,725,000							4,725,000	4,725,000			
BES25QLK5	CANBY	OR		02/24/2021		559		(11)			(11)		547	547			
BES2LZGT4	CITRUS HEIGHTS	CA		12/16/2021		879		(34)			(34)		846	846			
BES2G9UC9	MONROE	LA		09/24/2021		608		(15)			(15)		593	593			
BES4HDEH2	WILMINGTON	DE		04/04/2025				(21)			(21)		636	636			
BES4BAY74	LIGHTHOUSE POINT	FL		01/16/2025				(44)			(44)		2,287	2,287			
BES2UT6D4	KARNACK	TX		05/27/2022		542		42			42		583	583			
BES4HDEZ2	DALLAS	TX		04/04/2025				(8)			(8)		1,074	1,074			
BES2JJJV5	BOYNTON BEACH	FL		10/22/2021		1,458		(59)			(59)		1,400	1,400			
BES4HDF08	ASHBURN	VA		04/04/2025				(16)			(16)		1,606	1,606			
BES4DA1Y9	ALBANY	NY		02/12/2025				(8)			(8)		383	383			
BES2ETBG9	TROUTDALE	OR		08/26/2021		1,005		(36)			(36)		969	969			
BES4KANG6	NEWBERRY	FL		05/07/2025				(7)			(7)		354	354			
BES49J521	MYRTLE BEACH	SC		12/16/2024		1,223		(35)			(35)		1,188	1,188			
BES25QLA7	NEWALLA	OK		02/24/2021		723		(16)			(16)		708	708			
BES4FHEG7	ATHENS	GA		03/10/2025				3			3		638	638			
BES2UT719	BUTLER	PA		05/27/2022		543		37			37		580	580			
BES2JJK19	JACKSON	MO		10/22/2021		712		(27)			(27)		684	684			
BES27UAH3	SALTERS	SC		03/24/2021		664		(25)			(25)		639	639			
BES49J539	WAIALUA	HI		12/16/2024		1,419		(28)			(28)		1,391	1,391			
BES4DA202	JEFFERSONVILLE	IN		02/12/2025				(4)			(4)		334	334			
BES46UNP8	ROCHESTER	NY		10/31/2024		228		(3)			(3)		225	225			
BES2KPH33	HOPKINS	MI		11/19/2021		792		(21)			(21)		771	771			
BES2NM472	SAN JOSE	CA		01/25/2022		1,196		(61)			(61)		1,134	1,134			
BES28ZE04	COOKVILLE	TX		04/29/2021		842		(33)			(33)		808	808			
BES2Z01X3	PHILADELPHIA	PA		08/18/2022		322		26			26		347	347			
BES2JJJS2	TRENTON	FL		10/22/2021		1,033		(28)			(28)		1,005	1,005			
BES2VSNB0	RIDGEWOOD	NY		06/09/2022		3,080		96			96		3,176	3,176			
BES4Q2H83	MC DERMOTT	OH		07/02/2025				(3)			(3)		156	156			
BES25QL82	SAN JOSE	CA		02/24/2021		1,196		(40)			(40)		1,156	1,156			
BES2A6FD6	GRAHAM	WA		05/27/2021		1,311		(52)			(52)		1,259	1,259			
BES2A6KG3	GREEN COVE SPRINGS	FL		05/27/2021		896		(26)			(26)		870	870			
BES49J588	LAS VEGAS	NV		12/16/2024		1,834		(52)			(52)		1,782	1,782			
BES245J82	RICEVILLE	TN		01/27/2021		899		(23)			(23)		876	876			
BES4DA0U8	BROOKLYN	NY		02/12/2025				(26)			(26)		1,310	1,310			
BES28ZF52	ROSAMOND	CA		04/29/2021		485		(19)			(19)		466	466			
BES2GJ2T1	FORT COLLINS	CO		09/24/2021		600		(17)			(17)		582	582			
BES4KANT8	SANTA MARIA	CA		05/07/2025				(51)			(51)		1,721	1,721			
BES2NRTS8	MELROSE	FL		01/25/2022		1,503		(42)			(42)		1,460	1,460			
BES2BA273	TUCSON	AZ		06/17/2021		693		(18)			(18)		676	676			
BES2A9D26	SUNNYVALE	CA		05/27/2021		1,789		(58)			(58)		1,731	1,731			
BES4HDE09	WAXAHACHIE	TX		04/04/2025				(11)			(11)		1,001	1,001			
BES245JH2	KENDLETON	TX		01/27/2021		527		(17)			(17)		510	510			
BES2QDB89	BIG SKY	MT		03/07/2022		1,011,509							1,011,509	1,011,509			
BES49J4Z9	NEWBURY PARK	CA		12/16/2024		1,982		(60)			(60)		1,922	1,922			
BES4HDE58	NEW BRITAIN	CT		04/04/2025				(10)			(10)		698	698			
BES245J33	MESA	AZ		01/27/2021		612		(13)			(13)		599	599			
BES442143	RIVERSIDE	CA		09/25/2024		1,197		(44)			(44)		1,153	1,153			
BES2Z02B0	KIRKLAND	WA		08/18/2022		6,189		577			577		6,766	6,766			
BES49J4U0	SAINT PETERSBURG	FL		12/16/2024		669		(16)			(16)		653	653			
BES4Q2HY6	THE COLONY	TX		07/02/2025				(3)			(3)		502	502			

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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
BES2JJJ94	BLOOMINGBURG	NY		10/22/2021		238		(10)			(10)		228	228			
BES2A6FQ7	JACKSON	MO		05/27/2021		461		(17)			(17)		444	444			
BES2KPH74	ZEPHYRHILLS	FL		11/19/2021		613		(21)			(21)		592	592			
BES2JJJQ6	FOX	AR		10/22/2021		961		(25)			(25)		936	936			
BES4HDDT7	LOS ANGELES	CA		04/04/2025				(2)			(2)		351	351			
BES4HDEY5	DAYTON	TN		04/04/2025				(4)			(4)		504	504			
BGH33PRJ1	VISALIA	CA		05/25/2006		43,197		(2,502)			(2,502)		40,695	40,695			
BES25QL58	BAXLEY	GA		02/24/2021		1,214		(50)			(50)		1,164	1,164			
BES47ZSY2	PLEASANTON	CA		11/22/2024		3,317		(76)			(76)		3,241	3,241			
BES2LZGS6	PERRYVILLE	MD		12/16/2021		788		(37)			(37)		752	752			
BES2GJ4H5	MULBERRY	AR		09/24/2021		1,381		(36)			(36)		1,345	1,345			
BES2VSN38	TEMECULA	CA		06/09/2022		3,330		104			104		3,435	3,435			
BES27UA75	CANYON COUNTRY	CA		03/24/2021		1,178		(44)			(44)		1,133	1,133			
BES2LZGP2	SURPRISE	AZ		12/16/2021		381		(17)			(17)		364	364			
BES47ZQJ7	SAN DIEGO	CA		11/22/2024		1,203		(46)			(46)		1,158	1,158			
BES28ZEC8	REDFIELD	AR		04/29/2021		886		(27)			(27)		859	859			
BES2UT6Y8	HUDSON	FL		05/27/2022		269		19			19		287	287			
BES2UT636	CUSTER	WA		05/27/2022		1,504		116			116		1,620	1,620			
BES27UAC4	POMONA	CA		03/24/2021		1,564		(60)			(60)		1,503	1,503			
BES4MPQ45	CENTERVILLE	MA		06/04/2025				(26)			(26)		1,234	1,234			
BES4DA1G8	PALMETTO BAY	FL		02/12/2025				(44)			(44)		2,926	2,926			
BES2A6FE4	HEMPHILL	TX		05/27/2021		634		(16)			(16)		618	618			
BES2B9Y30	PORTLAND	OR		06/17/2021		688		(26)			(26)		662	662			
BES2KPCL8	LA PUENTE	CA		11/19/2021		1,396		(37)			(37)		1,359	1,359			
BES2ETAG0	RAYMOND	MS		08/26/2021		1,129		(29)			(29)		1,100	1,100			
BES2G9U96	CAMERON	NC		09/24/2021		796		(20)			(20)		776	776			
BES2G9NB9	MIDDLEBURG	FL		09/24/2021		1,362		(37)			(37)		1,325	1,325			
BES2VSN04	IRVINE	CA		06/09/2022		6,501		203			203		6,704	6,704			
BES4Q2HE0	RESTON	VA		07/02/2025				(26)			(26)		761	761			
BES4FHBF2	COVINGTON	KY		03/10/2025				6			6		694	694			
BES49J5A3	PITTSBURGH	PA		12/16/2024		230		2			2		232	232			
BES2UT6U6	HIGHLAND	NC		05/27/2022		1,107		85			85		1,192	1,192			
BES4FHCA2	ORLANDO	FL		03/10/2025				(33)			(33)		797	797			
BES245JN9	SEGUIN	TX		01/27/2021		766		(21)			(21)		745	745			
BES2UT6L6	NEW BLOOMFIELD	PA		05/27/2022		172		13			13		184	184			
BES4420A0	HIALEAH	FL		09/25/2024		608		(21)			(21)		586	586			
BES2G9U88	HANCOCK	NY		09/24/2021		726		(28)			(28)		698	698			
BES2B9XZ0	MORGAN HILL	CA		06/17/2021		1,163		(39)			(39)		1,123	1,123			
BES2Z0HV0	MOUNTAIN VIEW	CA		08/18/2022		6,424		719			719		7,143	7,143			
BES2906G4	BELMONT	MI		04/29/2021		520		(19)			(19)		501	501			
BES47ZQX6	RICHMOND	TX		11/22/2024		573		(15)			(15)		557	557			
BES245JC3	BEAVERTON	OR		01/27/2021		789		(19)			(19)		770	770			
BES2B9ZT2	VAIL	AZ		06/17/2021		726		(19)			(19)		707	707			
BES2NRTG4	VALRICO	FL		01/25/2022		546		(18)			(18)		528	528			
BES245K31	DOUBLE SPRINGS	AL		01/27/2021		584		(13)			(13)		571	571			
BES47ZYS8	SANTA CLARITA	CA		11/22/2024		2,262		(36)			(36)		2,226	2,226			
BES3G6FU0	KEARNY	NJ		09/07/2023		20,497,451							21,320,933	21,320,933			
BES2Z0HZ1	MILILANI	HI		08/18/2022		13,180		1,158			1,158		14,338	14,338			
BES4Q2HL4	TAMPA	FL		07/02/2025				(10)			(10)		794	794			
BES442101	FORT LAUDERDALE	FL		09/25/2024		8,623		(354)			(354)		8,269	8,269			
BES4HDDR1	BRANDON	FL		04/04/2025				(8)			(8)		305	305			

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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
BES2G9V12	DAVIE	FL		09/24/2021		896		(49)			(49)		848	848			
BES46UH91	HAMDEN	CT		10/31/2024		267		(9)			(9)		258	258			
BES4BAZQ1	ELGIN	IL		01/16/2025				(9)			(9)		590	590			
BES4FHBP0	LOS ANGELES	CA		03/10/2025				(4)			(4)		282	282			
BES2B9XW7	CENTRAL	IN		06/17/2021		1,131		(29)			(29)		1,102	1,102			
BES1NLKV5	SAN DIEGO	CA		04/01/2020		35,122							35,122	35,122			
BES4420W2	ORMOND BEACH	FL		09/25/2024		1,370		(37)			(37)		1,332	1,332			
BES46UNW3	MIAMI	FL		10/31/2024		1,019		(22)			(22)		997	997			
BES2UT677	BLUE CREEK	OH		05/27/2022		131		10			10		141	141			
BES4HDEB5	ALAMOGORDO	NM		04/04/2025				4			4		811	811			
BES2VSMU9	COTTON WOOD HEIGHTS	UT		06/09/2022		4,159		128			128		4,287	4,287			
BES2VSZF8	GOSHEN	NY		06/09/2022		2,309		72			72		2,381	2,381			
BES000966	CHICAGO	IL		04/22/2016		166,653		119			119		166,772	166,772			
BES4DA137	BAINBRIDGE ISLAND	WA		02/12/2025				(93)			(93)		2,940	2,940			
BES4BAY90	KISSIMMEE	FL		01/16/2025				(1)			(1)		169	169			
BES2TK637	PETALUMA	CA		04/13/2022		443		(25)			(25)		418	418			
BES2KPCK0	TUCSON	AZ		11/19/2021		980		(25)			(25)		954	954			
BES2TK5D6	SACRAMENTO	CA		04/13/2022		525		(25)			(25)		500	500			
BES2NRTH2	STUART	FL		01/25/2022		982		(37)			(37)		946	946			
BES47ZQR9	BROOKLYN	NY		11/22/2024		3,883		(47)			(47)		3,836	3,836			
BES2JJK01	SHADY POINT	OK		10/22/2021		1,970		(52)			(52)		1,918	1,918			
BES4FHBD7	SPRING VALLEY	NY		03/10/2025				(16)			(16)		719	719			
BES2GJ279	ST STEPHENS	AL		09/24/2021		516		(18)			(18)		498	498			
BES22BNX1	GARDEN GROVE	CA		12/21/2020		1,136		(41)			(41)		1,095	1,095			
BES2A6F95	CHEEKTOWAGA	NY		05/27/2021		368		(13)			(13)		355	355			
BES441ZE6	SEATTLE	WA		09/25/2024		4,736		(129)			(129)		4,607	4,607			
BES22BV38	SAN ANTONIO	TX		12/21/2020		1,287		(8)			(8)		1,279	1,279			
BES4DA1F0	SAN ANTONIO	TX		02/12/2025				(13)			(13)		682	682			
BGH33NVJ1	NORTH SALT LAKE	UT		10/06/2006		15,437							15,437	15,437			
BES2ET5T8	OXNARD	CA		08/26/2021		690		(32)			(32)		658	658			
BES27U9Q5	SPRING BRANCH	TX		03/24/2021		969		(22)			(22)		947	947			
BES4Q2HA8	BONITA SPRINGS	FL		07/02/2025				(59)			(59)		2,355	2,355			
BGH33MCZ8	HARMAR TOWNSHIP	PA		12/29/2005		45,265		(460)			(460)		44,805	44,805			
BES47ZZA6	MIAMI	FL		11/22/2024		945		(22)			(22)		923	923			
BES2VSVK1	HOWELL TOWNSHIP	NJ		06/09/2022		912		28			28		940	940			
BES28ZFN3	HEPHZIBAH	GA		04/29/2021		8,348		(494)			(494)		7,853	7,853			
BES191JD7	SAN DIEGO	CA		06/21/2019		198,633		(1,530)			(1,530)		197,103	197,103			
BES2KPH58	MELBOURNE	FL		11/19/2021		551		(16)			(16)		535	535			
BES2VT643	TOWNSHIP OF WASHINGTON	NJ		06/09/2022		2,152		68			68		2,219	2,219			
BES4420V4	CAPE CORAL	FL		09/25/2024		1,875		(54)			(54)		1,821	1,821			
BES2ET5W1	SEGUIN	TX		08/26/2021		1,384		(35)			(35)		1,349	1,349			
BES28ZE12	FALLING WATERS	WV		04/29/2021		346		(12)			(12)		334	334			
BES2TK5B0	TUCSON	AZ		04/13/2022		779		(39)			(39)		740	740			
BES27UCM0	COLTON	CA		03/24/2021		718		(18)			(18)		700	700			
BES4FH932	STATEN ISLAND	NY		03/10/2025				(20)			(20)		1,770	1,770			
BES27UA18	NORTHVILLE	MI		03/24/2021		550		(18)			(18)		532	532			
BES4MPPH7	WAYNESVILLE	NC		06/04/2025				(12)			(12)		745	745			
BES4Q2HD2	MIAMI	FL		07/02/2025				(14)			(14)		476	476			
BES2GJ2Q7	ORLANDO	FL		09/24/2021		534		(22)			(22)		512	512			
BES2NM415	FLORENCE	OR		01/25/2022		794		(21)			(21)		773	773			
BES22BV46	TUCSON	AZ		12/21/2020		355		(11)			(11)		344	344			

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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
BES28ZE38	TUCSON	AZ		04/29/2021		1,539		(58)			(58)		1,482	1,482			
BES4FHBV7	LONG BEACH	CA		03/10/2025				(38)			(38)		1,334	1,334			
BES2VSR34	PORTLAND	OR		06/09/2022		1,578		49			49		1,627	1,627			
BES4MPQG8	BETHESDA	MD		06/04/2025				(94)			(94)		4,246	4,246			
BES27UA34	ANAHEIM	CA		03/24/2021		830		(31)			(31)		799	799			
BES3G6FT3	NORTH LAS VEGAS	NV		09/07/2023		2,384,948							2,452,948	2,452,948			
BES47ZQV0	GYPSUM	CO		11/22/2024		1,077		(25)			(25)		1,052	1,052			
BES2VSNH7	POINT PLEASANT BEACH	NJ		06/09/2022		2,147		68			68		2,215	2,215			
BES2BA2G3	TEMPE	AZ		06/17/2021		888		(42)			(42)		846	846			
BGH33NWQ4	NEW YORK	NY		03/30/2007		202,594		(8,606)			(8,606)		193,988	193,988			
BES4HDED1	COCONUT CREEK	FL		04/04/2025				(143)			(143)		3,719	3,719			
BES47ZUH6	LOS ANGELES	CA		11/22/2024		203		(3)			(3)		200	200			
BGH33M4N4	SANDY	UT		06/28/2012		61,168							61,168	61,168			
BES2Z02W4	ELIZABETH	NJ		08/18/2022		1,383		117			117		1,500	1,500			
BES22BV61	DEATSVILLE	AL		12/21/2020		884		(20)			(20)		863	863			
BES2A9D67	RIESEL	TX		05/27/2021		784		(33)			(33)		751	751			
BES2BA2C2	YULEE	FL		06/17/2021		794		(33)			(33)		761	761			
BES2TK5L8	GRASS VALLEY	CA		04/13/2022		132		(7)			(7)		125	125			
BES4HDBH5	NEWARK	NJ		04/04/2025				(72)			(72)		1,866	1,866			
BES4MPQ29	BODEGA BAY	CA		06/04/2025				(57)			(57)		2,420	2,420			
BES28ZFF0	WALKER	LA		04/29/2021		713		(21)			(21)		692	692			
BES47ZZ99	HOLLYWOOD	FL		11/22/2024		515		(20)			(20)		495	495			
BES2G9N94	TUCUMCARI	NM		09/24/2021		780		(20)			(20)		760	760			
BES2PR8B6	MECHANICSBURG	PA		02/18/2022		178,689							178,689	178,689			
BES2PU8S2	CHIEFLAND	FL		02/18/2022		762		(21)			(21)		741	741			
BES2PU8X1	RUSKIN	FL		02/18/2022		10,003		(311)			(311)		9,692	9,692			
BES47ZQU2	VIRGINIA BEACH	VA		11/22/2024		359		(8)			(8)		350	350			
BES2Z02R5	OZONE PARK	NY		08/18/2022		893		71			71		965	965			
BES2CVCV2	BOYNE CITY	MI		07/15/2021		233		(13)			(13)		220	220			
BES2Z0HP3	DELRAY BEACH	FL		08/18/2022		843		66			66		909	909			
BES2UT6X0	FREEPORT	FL		05/27/2022		861		69			69		930	930			
BES2JJHB1	HARRISBURG	PA		10/22/2021		545		(31)			(31)		514	514			
BES2VSQZ4	BRIGANTINE	NJ		06/09/2022		882		28			28		910	910			
BES4FHBJ4	OLD HICKORY	TN		03/10/2025				(44)			(44)		3,065	3,065			
BES4HDEE9	EATONTOWN	NJ		04/04/2025				(14)			(14)		1,098	1,098			
BES441TD5	JACKSON	NJ		09/25/2024		719		(30)			(30)		690	690			
BES47ZZ16	INDIAN WELLS	CA		11/22/2024		4,398		(147)			(147)		4,251	4,251			
BGH33NNW1	QUEENS	NY		12/01/2004		46,641		(2,373)			(2,373)		44,268	44,268			
BES47ZQM0	NORFOLK	VA		11/22/2024		610		(11)			(11)		599	599			
BES2A6HV4	HAZLET	NJ		05/27/2021		537		(30)			(30)		507	507			
BES4KANB7	OCEAN SHORES	WA		05/07/2025				(13)			(13)		835	835			
BES2ETAW5	CLACKAMAS	OR		08/26/2021		723		(21)			(21)		703	703			
BES2VSQV3	GREAT NECK	NY		06/09/2022		8,548		266			266		8,814	8,814			
BES49J596	SUNLAND	CA		12/16/2024		4,463		(60)			(60)		4,403	4,403			
BES49J4T3	CLEVELAND	OH		12/16/2024		865		(2)			(2)		863	863			
BES2VSMN5	HADDONFIELD	NJ		06/09/2022		4,204		134			134		4,338	4,338			
BES4Q2J08	BRONX	NY		07/02/2025				(14)			(14)		392	392			
BES2Z0HY4	NEWPORT COAST	CA		08/18/2022		13,636		1,626			1,626		15,262	15,262			
BES4DA1J2	WEST ISLIP	NY		02/12/2025				(29)			(29)		719	719			
BES2VSR59	STATEN ISLAND	NY		06/09/2022		6,193		193			193		6,386	6,386			
BES2G9N37	ORLANDO	FL		09/24/2021		428		(17)			(17)		411	411			

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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
BES4HDEJ8	HOLLYWOOD	FL		04/04/2025				(20)			(20)		1,141	1,141			
BES2JJJH6	WASHINGTON	MI		10/22/2021		686		(21)			(21)		665	665			
BES2G9N60	AIKEN	SC		09/24/2021		142,647		(3,764)			(3,764)		138,883	138,883			
BES2VT6U5	STOCKTON	CA		06/09/2022		1,075		34			34		1,109	1,109			
BES4Q2HM2	KILAUEA	HI		07/02/2025				(50)			(50)		1,529	1,529			
BES2Z02K0	DESTIN	FL		08/18/2022		5,806		457			457		6,264	6,264			
BES28ZDZ8	SAN DIMAS	CA		04/29/2021		906		(23)			(23)		883	883			
BES2Z02J3	MIAMI	FL		08/18/2022		1,347		107			107		1,454	1,454			
BES4FHDF0	NEWARK	NJ		03/10/2025				(33)			(33)		882	882			
BES2UT6W2	QUINLAN	TX		05/27/2022		1,070		82			82		1,152	1,152			
BES2BA2B4	HOWE	TX		06/17/2021		413		(17)			(17)		396	396			
BES2VSMX3	SAN CARLOS	CA		06/09/2022		10,385		324			324		10,709	10,709			
BES22BLS4	NAVARRE	FL		12/21/2020		950		(37)			(37)		914	914			
BES2Z02P9	FREDERICKSBURG	VA		08/18/2022		443		35			35		479	479			
BES49J4X4	DAYTON	OH		12/16/2024		357		(5)			(5)		352	352			
BES46UNZ6	PHILADELPHIA	PA		10/31/2024		904		(34)			(34)		870	870			
BES27U9V4	BOISE	ID		03/24/2021		748		(26)			(26)		722	722			
BES28ZEP9	LOMITA	CA		04/29/2021		156		(6)			(6)		150	150			
BES2LZGL1	BRIGHTON	MI		12/16/2021		209		(8)			(8)		200	200			
BES4MPQJ2	MIAMI	FL		06/04/2025				(9)			(9)		289	289			
BES245JD1	NOBLE	OK		01/27/2021		23		(1)			(1)		22	22			
BES22BNY9	MARBLE FALLS	TX		12/21/2020		603		(15)			(15)		587	587			
BES4BAXK6	CLEVELAND	OH		01/16/2025				5			5		970	970			
BES4KAND3	SEATTLE	WA		05/07/2025				(27)			(27)		1,294	1,294			
BES4MPQ60	JASPER	AL		06/04/2025				(45)			(45)		1,760	1,760			
BES4BAZH1	DAVENPORT	FL		01/16/2025				(10)			(10)		429	429			
BES28ZEX2	JACKSON	GA		04/29/2021		469		(12)			(12)		457	457			
BES28ZE87	CLEARLAKE OAKS	CA		04/29/2021		952		(36)			(36)		916	916			
BES2CVCY6	ORMOND BEACH	FL		07/15/2021		777		(17)			(17)		760	760			
BES2UT6G7	DOWNSVILLE	LA		05/27/2022		448		34			34		482	482			
BES2CVCL4	EDDYVILLE	IA		07/15/2021		1,127		(29)			(29)		1,098	1,098			
BES2Z0HM0	RANCHO MIRAGE	CA		08/18/2022		4,735		373			373		5,108	5,108			
BES480093	RIO RANCHO	NM		11/22/2024		807		(18)			(18)		789	789			
BES2G9UF2	SAN JOSE	CA		09/24/2021		1,506		(40)			(40)		1,466	1,466			
BES47ZQW8	BELLEVUE	WA		11/22/2024		7,082		(117)			(117)		6,965	6,965			
BES22BT15	MESA	AZ		12/21/2020		612		(13)			(13)		599	599			
BES2UT6J1	PORUM	OK		05/27/2022		1,275		86			86		1,361	1,361			
BES245J66	TEXARKANA	AR		01/27/2021		597		(13)			(13)		584	584			
BES2UT6T9	HOLLY LAKE RANCH	TX		05/27/2022		564		46			46		610	610			
BES2ET5J0	DAVIE	FL		08/26/2021		558		(14)			(14)		544	544			
BES4HDEG4	SILVERTHORNE	CO		04/04/2025				(21)			(21)		1,948	1,948			
BES47ZZB4	WINDERMERE	FL		11/22/2024		7,816		(188)			(188)		7,628	7,628			
BES2JJK50	SEGUIN	TX		10/22/2021		1,210		(31)			(31)		1,179	1,179			
BES27U9K8	GILROY	CA		03/24/2021		2,206		(63)			(63)		2,142	2,142			
BES4Q2J40	FLORIDA CITY	FL		07/02/2025				(5)			(5)		376	376			
BES2G9UJ4	CORONA	CA		09/24/2021		392		(23)			(23)		369	369			
BES2A9DB6	VICTORIA	TX		05/27/2021		372		(18)			(18)		354	354			
BES2PU8W3	PIEDMONT	AL		02/18/2022		333		(17)			(17)		316	316			
BES4Q2J73	HOMESTEAD	FL		07/02/2025				(21)			(21)		536	536			
BES2JJJX1	ABILENE	TX		10/22/2021		413		(11)			(11)		402	402			
BES4MPPF1	KAPOLEI	HI		06/04/2025				10			10		1,511	1,511			

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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
BES2VSNK0	STATEN ISLAND	NY		06/09/2022		4,594		142			142		4,737	4,737			
BES4DA1W3	HOUSTON	TX		02/12/2025				(9)			(9)		365	365			
BES2PU8Y9	JESSUP	MD		02/18/2022		790		(39)			(39)		751	751			
BES49J513	BALCH SPRINGS	TX		12/16/2024		119,434		(2,143)			(2,143)		117,291	117,291			
BES2BA2A6	RIVERSIDE	CA		06/17/2021		671		(24)			(24)		647	647			
BGH33Q058	FRESNO	CA		11/29/2005		68,724							68,724	68,724			
BES2G9UH8	HANCEVILLE	AL		09/24/2021		1,237		(58)			(58)		1,180	1,180			
BES245J90	SAN JOSE	CA		01/27/2021		1,313		(57)			(57)		1,256	1,256			
BES25QL41	CHIPLEY	FL		02/24/2021		877		(24)			(24)		853	853			
BES2JJJ78	BIG SANDY	TX		10/22/2021		679		(27)			(27)		652	652			
BES4DA1P8	CONROE	TX		02/12/2025				(7)			(7)		282	282			
BES2UT610	HASTINGS	FL		05/27/2022		1,243		96			96		1,339	1,339			
BES22BP19	EAST STROUDSBURG	PA		12/21/2020		464		(21)			(21)		443	443			
BES442093	SANTA BARBARA	CA		09/25/2024		1,485		(55)			(55)		1,429	1,429			
BES28ZF86	ZEELAND	MI		04/29/2021		1,177		(81)			(81)		1,096	1,096			
BES2VSR42	MILILANI	HI		06/09/2022		5,587		173			173		5,760	5,760			
BES28ZE61	SALADO	TX		04/29/2021		1,366		(36)			(36)		1,331	1,331			
BES2B9YP1	ARCHER	FL		06/17/2021		630		(19)			(19)		612	612			
BES4KANK7	EAST ROCKAWAY	NY		05/07/2025				(52)			(52)		1,605	1,605			
BES2VSNN4	SPRING VALLEY	NY		06/09/2022		2,855		89			89		2,944	2,944			
BES22BM38	DALY CITY	CA		12/21/2020		2,229		(71)			(71)		2,158	2,158			
BES2VSMM7	HEWLETT HARBOR	NY		06/09/2022		8,593		266			266		8,859	8,859			
BES4DA1V5	COVINGTON	KY		02/12/2025				(4)			(4)		248	248			
BES245J74	SEMINOLE	TX		01/27/2021		448		(15)			(15)		433	433			
BES4HDES8	DALLAS	TX		04/04/2025				(6)			(6)		572	572			
BES2UT6S1	LEVELLAND	TX		05/27/2022		428		32			32		459	459			
BES4HDDU4	BUTLER	PA		04/04/2025				(7)			(7)		658	658			
BES2Z02N4	NORTH BEACH	MD		08/18/2022		674		54			54		728	728			
BES4HDE41	DEBARY	FL		04/04/2025				(31)			(31)		1,021	1,021			
BES2PU8T0	ROCKY POINT	NC		02/18/2022		447		(12)			(12)		435	435			
BES2VT5R3	AVENTURA	FL		06/09/2022		3,455		107			107		3,562	3,562			
BES2A6HF9	CLAREMORE	OK		05/27/2021		1,288		(30)			(30)		1,259	1,259			
BES46UNY9	SPRINGFIELD	MA		10/31/2024		359		(7)			(7)		352	352			
BES4BF492	LIVERMORE	CA		01/16/2025				(20)			(20)		1,797	1,797			
BES28ZE95	SUNNYVALE	CA		04/29/2021		1,484		(53)			(53)		1,431	1,431			
BES4FHBG0	COVINGTON	KY		03/10/2025				(14)			(14)		1,505	1,505			
BGH33M6E2	CUYAHOGA HEIGHTS	OH		10/20/2005		89,145							89,145	89,145			
BES4MPQL7	SAN ANTONIO	TX		06/04/2025				(3)			(3)		223	223			
BES2GJ485	VERNON	CT		09/24/2021		819		(22)			(22)		797	797			
BES2ET6H3	EDMOND	OK		08/26/2021		574		(15)			(15)		560	560			
BES4Q2HQ3	PENDLETON	SC		07/02/2025				(17)			(17)		664	664			
BES2B9Y06	OGDEN	AR		06/17/2021		638		(14)			(14)		624	624			
BES4KANA9	HOMESTEAD	FL		05/07/2025				(18)			(18)		726	726			
BES2A6K99	CLIFTON PARK	NY		05/27/2021		427		(24)			(24)		403	403			
BES2B9XV9	LUBBOCK	TX		06/17/2021		1,153		(31)			(31)		1,122	1,122			
BES2G9V04	PRATTVILLE	AL		09/24/2021		547		(22)			(22)		524	524			
BES4MPQ11	BROOKLYN	NY		06/04/2025				(89)			(89)		3,280	3,280			
BES2KPH82	TRENTON	FL		11/19/2021		1,000		(27)			(27)		974	974			
BES4KAN84	HIALEAH	FL		05/07/2025				(10)			(10)		434	434			
BES4KANF8	BROOKLYN	NY		05/07/2025				(50)			(50)		2,492	2,492			
BES2Z0KK0	CONROE	TX		08/18/2022		358		29			29		386	386			

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
BES28ZDX3	EL MIRAGE	AZ		04/29/2021		389		(12)			(12)		377	377			
BES4BAZU2	MILILANI	HI		01/16/2025				(2)			(2)		520	520			
BES2ETBF1	CORDOVA	AL		08/26/2021		605		(26)			(26)		579	579			
BES4HDDY6	PEMBROKE PINES	FL		04/04/2025				(19)			(19)		1,354	1,354			
BES4Q2HF7	CLIFTON HEIGHTS	PA		07/02/2025				(9)			(9)		217	217			
BES2NM407	QUITMAN	TX		01/25/2022		564		(15)			(15)		549	549			
BES2JJHD7	LAKESIDE	CA		10/22/2021		1,590		(61)			(61)		1,530	1,530			
BES4HDF24	CORAL SPRINGS	FL		04/04/2025				(5)			(5)		604	604			
BES4420R3	SAFETY HARBOR	FL		09/25/2024		568		(18)			(18)		549	549			
BES4HDEA7	SAN ANTONIO	TX		04/04/2025				(25)			(25)		1,072	1,072			
BES2UT5Y9	HARLETON	TX		05/27/2022		559		43			43		602	602			
BES49J554	TAMPA	FL		12/16/2024		555		(4)			(4)		551	551			
BES28ZEK0	HAMBURG	PA		04/29/2021		1,057		(30)			(30)		1,027	1,027			
BES28ZEM6	UPLAND	CA		04/29/2021		413		(16)			(16)		397	397			
BES2GJ4E2	SYLMAR	CA		09/24/2021		1,045		(36)			(36)		1,010	1,010			
BES4KAN43	SAINT LOUIS	MO		05/07/2025				(7)			(7)		187	187			
BES28ZDW5	REFORM	AL		04/29/2021		563		(14)			(14)		549	549			
BES2UT701	SAN JOSE	CA		05/27/2022		803		61			61		864	864			
BES28ZF29	WOOD VILLAGE	OR		04/29/2021		871		(32)			(32)		840	840			
BES27UAF7	WALNUT GROVE	MO		03/24/2021		1,069		(29)			(29)		1,040	1,040			
BES4DA1L7	GLEN BURNIE	MD		02/12/2025				(10)			(10)		667	667			
BES46UNV5	BOCA RATON	FL		10/31/2024		2,436		(68)			(68)		2,368	2,368			
BES2VSNR5	JAMAICA	NY		06/09/2022		5,129		158			158		5,287	5,287			
BES22BM12	TAMPA	FL		12/21/2020		652		(15)			(15)		637	637			
BES2VT593	BURNSVILLE	NC		06/09/2022		1,637		51			51		1,689	1,689			
BES28ZEB0	SAFETY HARBOR	FL		04/29/2021		1,748		(86)			(86)		1,662	1,662			
BES2VSXH6	FLEMINGTON	NJ		06/09/2022		2,608		81			81		2,689	2,689			
BES2NM3W8	MUNFORD	AL		01/25/2022		837		(21)			(21)		816	816			
BES2VSXZ6	BROOKLYN	NY		06/09/2022		8,107		260			260		8,366	8,366			
BES2KPGT7	MARION	OH		11/19/2021		944		(25)			(25)		918	918			
BES4MPP12	HAGERSTOWN	MD		06/04/2025				(5)			(5)		303	303			
BES27U9N2	COVE	AR		03/24/2021		517		(11)			(11)		506	506			
BES2A6KB4	LORIS	SC		05/27/2021		572		(15)			(15)		557	557			
BGH33NN76	TEXAS CITY	TX		07/23/2007		75,596		(22)			(22)		75,573	75,573			
BES2ETBA2	GRAND RAPIDS	MI		08/26/2021		432							432	432			
BES4DA1Q6	BRISTOL	CT		02/12/2025				(18)			(18)		784	784			
BES2CVDZ2	SANTA ROSA	CA		07/15/2021		620		(21)			(21)		599	599			
BES2NLG71	NORWOOD	NC		01/25/2022		1,243		(33)			(33)		1,210	1,210			
BES2VSNM6	MONTAGUE	NJ		06/09/2022		1,114		35			35		1,149	1,149			
BES28ZFL7	OKLAHOMA CITY	OK		04/29/2021		1,242		(27)			(27)		1,215	1,215			
BES47ZR15	RANCHO CUCAMONGA	CA		11/22/2024		1,972		(19)			(19)		1,953	1,953			
BES4HDDS9	PROSPER	TX		04/04/2025				(30)			(30)		1,778	1,778			
BES2UT6C6	OXFORD	AL		05/27/2022		1,183		88			88		1,271	1,271			
BES2CVDE9	LAKESIDE	AZ		07/15/2021		953		(23)			(23)		930	930			
BES2UT6K8	EL DORADO	AR		05/27/2022		781		60			60		841	841			
BES4Q2J16	HIGHLAND MILLS	NY		07/02/2025				(27)			(27)		1,326	1,326			
BES4MPPS3	NEW ALBANY	IN		06/04/2025				(22)			(22)		2,648	2,648			
BES4MPQD5	THE VILLAGES	FL		06/04/2025				(29)			(29)		2,314	2,314			
BES2NLG63	CORNELIUS	OR		01/25/2022		733		(31)			(31)		702	702			
BES2UT5X1	LEESBURG	FL		05/27/2022		384		28			28		412	412			
BES4BAZE8	BEDFORD	TX		01/16/2025				(17)			(17)		535	535			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
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
BES27UA59	ORLANDO	FL		03/24/2021		869		(19)			(19)		850	850			
BES4MPJL5	MCKINNEY	TX		06/04/2025				(155)			(155)		6,551	6,551			
BES2Z0HU2	SAN DIEGO	CA		08/18/2022		5,881		656			656		6,538	6,538			
BES47ZUJ2	PALM BEACH GARDENS	FL		11/22/2024		1,614		(54)			(54)		1,560	1,560			
BES4DA1K9	DULUTH	GA		02/12/2025				(51)			(51)		1,581	1,581			
BES28ZEW4	EARP	CA		04/29/2021		2,162		(61)			(61)		2,101	2,101			
BES2ETB79	GREENWOOD	IN		08/26/2021		400		(18)			(18)		382	382			
BES4DA160	TEMPE	AZ		02/12/2025				(27)			(27)		3,940	3,940			
BES2VSR67	BROOKLYN	NY		06/09/2022		6,384		198			198		6,582	6,582			
BES2UT6A0	ENUMCLAW	WA		05/27/2022		591		45			45		636	636			
BES2G9UY1	HARRAH	OK		09/24/2021		958		(26)			(26)		932	932			
BES2CVDM1	PARKER DAM	CA		07/15/2021		2,084		(100)			(100)		1,985	1,985			
BES2KPGU4	LOUISA	KY		11/19/2021		936		(30)			(30)		905	905			
BES2ET683	ERNUL	NC		08/26/2021		342		(11)			(11)		331	331			
BES2NM3Z1	FORESTHILL	CA		01/25/2022		350		(17)			(17)		333	333			
BES4Q2HK6	PEMBROKE PINES	FL		07/02/2025				(12)			(12)		476	476			
BES442119	JACKSONVILLE	FL		09/25/2024		242		(5)			(5)		238	238			
BES47Z0Z1	JENSEN BEACH	FL		11/22/2024		971		(19)			(19)		952	952			
BES27U9S1	NAVARRE	OH		03/24/2021		628		(24)			(24)		605	605			
BES28ZEU8	MAUD	TX		04/29/2021		550		(13)			(13)		537	537			
BES4Q2JF5	LAMBERTVILLE	NJ		07/02/2025									354	354			
BES28ZEF1	NEW BRAUNFELS	TX		04/29/2021		814		(24)			(24)		790	790			
BES4Q2J32	CONCORD	CA		07/02/2025				(35)			(35)		1,343	1,343			
BES4HDEK5	APPLETON	WI		04/04/2025				(7)			(7)		402	402			
BES4FHAL0	MCKINNEY	TX		03/10/2025				(40)			(40)		3,813	3,813			
BES2VSNC8	SAN DIEGO	CA		06/09/2022		3,260		101			101		3,362	3,362			
BES4MPPM6	TOOELE	UT		06/04/2025				(14)			(14)		632	632			
BES2TK5H7	DEL VALLE	TX		04/13/2022		421		(22)			(22)		399	399			
BES245JA7	HERMANN	MO		01/27/2021		607		(11)			(11)		596	596			
BES4MPPD6	ENGLEWOOD	FL		06/04/2025				(32)			(32)		3,089	3,089			
BES4HDEW9	DEFUNIAK SPRINGS	FL		04/04/2025				(7)			(7)		385	385			
BES4MPPL8	CHARLOTTE	NC		06/04/2025				(19)			(19)		636	636			
BES28ZE53	BASTROP	TX		04/29/2021		638		(14)			(14)		624	624			
BES4KAMY8	BRONX	NY		05/07/2025				(52)			(52)		1,684	1,684			
BES2CVCP5	DEFUNIAK SPRINGS	FL		07/15/2021		690		(17)			(17)		672	672			
BES2NM464	TALENT	OR		01/25/2022		388		(17)			(17)		371	371			
BES2Z0204	WASHINGTON	UT		08/18/2022		2,915		231			231		3,146	3,146			
BES2NRTJ8	SANFORD	NC		01/25/2022		1,604		(43)			(43)		1,561	1,561			
BES2ET7D1	NORTH HIGHLANDS	CA		08/26/2021		417		(16)			(16)		401	401			
BES27UAL4	ODESSA	TX		03/24/2021		882		(30)			(30)		852	852			
BES2CVCW0	SEWICKLEY	PA		07/15/2021		604		(22)			(22)		582	582			
BES4HDD03	NEW ORLEANS	LA		04/04/2025				(21)			(21)		1,114	1,114			
BES2Z0HS7	MIAMI SPRINGS	FL		08/18/2022		1,696		134			134		1,830	1,830			
BES28ZEE4	BONITA SPRINGS	FL		04/29/2021		428		(16)			(16)		412	412			
BES2A9D83	BOWLING GREEN	OH		05/27/2021		347		(19)			(19)		327	327			
BES2KPCJ3	OCALA	FL		11/19/2021		389		(13)			(13)		375	375			
BES4KAN68	HUDSON	OH		05/07/2025				(82)			(82)		2,065	2,065			
BES28ZEL8	HARWOOD	TX		04/29/2021		541		(23)			(23)		519	519			
BES4HDE33	LITTLE EGG HARBOR	NJ		04/04/2025				(5)			(5)		706	706			
BES4421E1	PHOENIX	AZ		09/25/2024		1,449		(25)			(25)		1,424	1,424			
BES4FH8B5	BROOKLYN	NY		03/10/2025				(19)			(19)		1,357	1,357			

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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
BES2Z0KH7	PLEASANTON	CA		08/18/2022		2,142		169			169		2,311	2,311			
BES2Z0253	STATEN ISLAND	NY		08/18/2022		3,415		271			271		3,686	3,686			
BES2NM3U2	MYRTLE BEACH	SC		01/25/2022		633		(24)			(24)		609	609			
BES2G9UB1	VILLE PLATTE	LA		09/24/2021		636		(19)			(19)		617	617			
BES2TK629	MACUNGIE	PA		04/13/2022		270		(8)			(8)		262	262			
BES4KAN92	LAKE HAVASU CITY	AZ		05/07/2025				(12)			(12)		660	660			
BES2G9UL9	SUNNYVALE	CA		09/24/2021		1,181		(55)			(55)		1,126	1,126			
BES4KAMZ5	BOCA RATON	FL		05/07/2025				(121)			(121)		3,369	3,369			
BES4HDEN9	TOWNSEND	DE		04/04/2025				(12)			(12)		613	613			
BES2JJJR4	GLEN ROSE	TX		10/22/2021		1,002		(26)			(26)		976	976			
BES2G9UT2	OCALA	FL		09/24/2021		270		(12)			(12)		258	258			
BES28ZFK9	VILONIA	AR		04/29/2021		546		(14)			(14)		533	533			
BES2UT651	JOHNSTON	SC		05/27/2022		281		22			22		303	303			
BES2VT6V3	PRINCETON	NJ		06/09/2022		4,701		146			146		4,847	4,847			
BES4Q2JD0	POTOMAC	MD		07/02/2025				(42)			(42)		1,108	1,108			
BES2GJ2W4	JACKSONVILLE	AR		09/24/2021		815		(21)			(21)		794	794			
BES2PU928	DIANA	TX		02/18/2022		1,173		(50)			(50)		1,123	1,123			
BES28ZEJ3	STROUDSBURG	PA		04/29/2021		483		(16)			(16)		467	467			
BES2VSQT8	GAINESVILLE	FL		06/09/2022		576		18			18		594	594			
BES4DA1R4	HOUSTON	TX		02/12/2025				(8)			(8)		467	467			
BES2PU829	LAKELAND	FL		02/18/2022		192,259		(5,168)			(5,168)		187,091	187,091			
BES2G9UA3	HARTLAND	MI		09/24/2021		375		(15)			(15)		360	360			
BES28ZF60	GUATAY	CA		04/29/2021		1,205		(67)			(67)		1,138	1,138			
BES28ZDU9	NORTHPORT	AL		04/29/2021		684		(24)			(24)		660	660			
BES2Z02E4	PHILADELPHIA	PA		08/18/2022		593		53			53		646	646			
BES2A9D42	SANTA ROSA	CA		05/27/2021		767		(39)			(39)		729	729			
BES2A6EY1	DEBARY	FL		05/27/2021		371		(18)			(18)		354	354			
BES2Z02H7	BROOKLYN	NY		08/18/2022		780		62			62		843	843			
BES22BVB0	OCEANSIDE	CA		12/21/2020		1,857		(57)			(57)		1,800	1,800			
BES2VSN53	MANTECA	CA		06/09/2022		1,836		57			57		1,893	1,893			
BES2JJJG8	HOMER	LA		10/22/2021		758		(20)			(20)		739	739			
BES4BAYH2	ROSEDALE	MD		01/16/2025				(25)			(25)		889	889			
BES2JJJF0	HAYWARD	CA		10/22/2021		1,196		(46)			(46)		1,150	1,150			
BGH33NNN1	DANA POINT	CA		01/18/2006		30,693							30,693	30,693			
BES4KANQ4	WILLIAMSPORT	PA		05/07/2025				(12)			(12)		410	410			
BES4FHBX3	MIAMI	FL		03/10/2025				(25)			(25)		2,755	2,755			
BES4BAZD0	BOCA RATON	FL		01/16/2025				(29)			(29)		1,783	1,783			
BES2Z0HW8	RANCHO MIRAGE	CA		08/18/2022		3,655		405			405		4,060	4,060			
BGH33PRH5	VISALIA	CA		08/12/2004		49,155		(3,317)			(3,317)		45,838	45,838			
BES4420F9	PORT ORCHARD	WA		09/25/2024		8,152		(205)			(205)		7,948	7,948			
BES4BAZP3	COLLEGE STATION	TX		01/16/2025				(11)			(11)		275	275			
BES250LG4	DEXTER	OR		02/24/2021		328		(14)			(14)		314	314			
BES2VSMZ8	ONTARIO	CA		06/09/2022		2,029		63			63		2,092	2,092			
BES2B9Z08	BLAINE	MN		06/17/2021		873		(27)			(27)		847	847			
BES2A6EV7	CHINO HILLS	CA		05/27/2021		1,100		(45)			(45)		1,054	1,054			
BES2TK5Z7	TAMPA	FL		04/13/2022		639		(24)			(24)		615	615			
BES22BNV5	DEWEY	AZ		12/21/2020		1,074		(22)			(22)		1,051	1,051			
BES4Q2HJ9	BROOKLYN	NY		07/02/2025				(20)			(20)		544	544			
BES2TK611	COLUMBUS	MS		04/13/2022		1,828		(50)			(50)		1,779	1,779			
BES2KPH41	FLAT ROCK	MI		11/19/2021		456		(14)			(14)		442	442			
BES2Z0279	WEST ISLIP	NY		08/18/2022		1,771		240			240		2,011	2,011			

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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				
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BES2A9D59	LIVERPOOL	NY		05/27/2021		241		(13)			(13)		228	228			
BES28ZF03	KISSIMMEE	FL		04/29/2021		430		(18)			(18)		411	411			
BES46UNX1	YORBA LINDA	CA		10/31/2024		1,762		(57)			(57)		1,705	1,705			
BGH33Q1J7	RIGBY	ID		06/20/2006		12,351		11			11		12,362	12,362			
BES480044	YOUNGSVILLE	LA		11/22/2024		551		(9)			(9)		542	542			
BES2BA2D0	GEORGETOWN	TN		06/17/2021		3,059		(82)			(82)		2,977	2,977			
BES2NRTK5	DELANO	TN		01/25/2022		1,502		(50)			(50)		1,453	1,453			
BES28ZDV7	MARBURY	AL		04/29/2021		608		(15)			(15)		593	593			
BES27U9X0	RIFLE	CO		03/24/2021		481		(19)			(19)		462	462			
BES2LZGN7	FAYETTEVILLE	GA		12/16/2021		532		(22)			(22)		510	510			
BES27U9D4	HANSON	KY		03/24/2021		842		(20)			(20)		822	822			
BES2ET6F7	LAKE CHARLES	LA		08/26/2021		492		(13)			(13)		479	479			
BES2PU8K9	COCHRANTON	PA		02/18/2022		635		(17)			(17)		618	618			
BES2NRTT6	HEREFORD	PA		01/25/2022		549		(27)			(27)		522	522			
BES2VT2Y1	PEMBROKE PINES	FL		06/09/2022		644		20			20		665	665			
BES2VSYY8	HUNTINGTON BEACH	CA		06/09/2022		3,586		112			112		3,698	3,698			
BES2VSN20	RIO RANCHO	NM		06/09/2022		692		22			22		714	714			
BES4Q2HN0	PAYETTE	ID		07/02/2025				(2)			(2)		239	239			
BES2VSR00	SONORA	CA		06/09/2022		435		14			14		449	449			
BES2VSNQ7	ATLANTA	GA		06/09/2022		2,271		70			70		2,341	2,341			
BES4Q2J81	FORT LAUDERDALE	FL		07/02/2025				(13)			(13)		1,011	1,011			
BES2VT163	FRANCIS	UT		06/09/2022		2,026		63			63		2,089	2,089			
BES2JJJB9	HARTLAND	MI		10/22/2021		676		(26)			(26)		650	650			
BES27UAJ9	FAYETTE	AL		03/24/2021		1,589		(37)			(37)		1,552	1,552			
BES28ZEZ7	CLACKAMAS	OR		04/29/2021		428		(11)			(11)		417	417			
BES47ZVA0	LA JOLLA	CA		11/22/2024		1,498		(55)			(55)		1,443	1,443			
BES4FHC61	NEW BRAUNFELS	TX		03/10/2025				(13)			(13)		1,029	1,029			
BES440P90	WESTLAKE VILLAGE	CA		09/25/2024		1,379		(39)			(39)		1,340	1,340			
BES2A6JM2	SOUTHINGTON	CT		05/27/2021		326		(17)			(17)		309	309			
BES2KPH17	PINELLAS PARK	FL		11/19/2021		2,401		(127)			(127)		2,273	2,273			
BES4KANL5	MARIETTA	GA		05/07/2025				(32)			(32)		936	936			
BES2G9NC7	LANCASTER	CA		09/24/2021		672		(26)			(26)		647	647			
BES28ZF45	SACRAMENTO	CA		04/29/2021		1,080		(43)			(43)		1,037	1,037			
BES2A6588	MIDDLEBURG	FL		05/27/2021		802		(34)			(34)		768	768			
BES27U9P7	MILL RUN	PA		03/24/2021		1,036		(27)			(27)		1,009	1,009			
BES47ZZ40	CLEVELAND	OH		11/22/2024		511		(8)			(8)		503	503			
BES2VT5W2	INLET BEACH	FL		06/09/2022		387		13			13		400	400			
BES4HDE90	YAPHANK	NY		04/04/2025				(39)			(39)		1,510	1,510			
BES2TK5S3	BARNARD	MO		04/13/2022		701		(19)			(19)		683	683			
BES27UCP3	HUNTINGTON BEACH	CA		03/24/2021		1,195		(41)			(41)		1,154	1,154			
BES2VSMH8	HOLTSVILLE	NY		06/09/2022		1,216		38			38		1,254	1,254			
BES4DA1S2	DRAPER	UT		02/12/2025				(28)			(28)		1,426	1,426			
BES2BA034	KEITHVILLE	LA		06/17/2021		1,087		(28)			(28)		1,059	1,059			
BES4HDE17	PENNGROVE	CA		04/04/2025				(52)			(52)		1,815	1,815			
BES2JJJN3	HOPKINS	MI		10/22/2021		1,065		(26)			(26)		1,040	1,040			
BES2VSMP0	OZONE PARK	NY		06/09/2022		2,979		92			92		3,071	3,071			
BES2ETCZ6	ACKWORTH	IA		08/26/2021		853		(22)			(22)		831	831			
BES2Z0HR9	CHESTERFIELD	VA		08/18/2022		1,925		157			157		2,081	2,081			
BES4HDER0	LULING	LA		04/04/2025				(19)			(19)		720	720			
BES4KANP6	CHESTER	PA		05/07/2025				(4)			(4)		298	298			
BES2A9D34	MESA	AZ		05/27/2021		552		(19)			(19)		534	534			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BES27U9W2	NOWATA	OK		03/24/2021		605		(17)			(17)		588	588			
BES2UT6H5	CHESHIRE	OR		05/27/2022		571		44			44		615	615			
BES2G9N45	HAYWARD	CA		09/24/2021		1,731		(66)			(66)		1,665	1,665			
BES27UAG5	SEGUIN	TX		03/24/2021		2,264		(63)			(63)		2,201	2,201			
BES2B9Y14	DUETTE	FL		06/17/2021		551		(14)			(14)		536	536			
BES2VSNS3	LONG BEACH	NY		06/09/2022		2,082		65			65		2,146	2,146			
BES2NRTL3	OVERTON	TX		01/25/2022		600		(16)			(16)		585	585			
BES2VT1J5	FRESH MEADOWS	NY		06/09/2022		5,159		160			160		5,318	5,318			
BES4MPQC7	SEMINOLE	FL		06/04/2025				(5)			(5)		607	607			
BES2ETB95	TYLER	TX		08/26/2021		613		(17)			(17)		596	596			
BES22BLZ8	UPPER MARLBORO	MD		12/21/2020		660		(24)			(24)		636	636			
BES2ETA62	ENNIS	TX		08/26/2021		1,275		(34)			(34)		1,241	1,241			
BES2VSNJ3	CORONA	CA		06/09/2022		8,105		351			351		8,457	8,457			
BES2CVCN0	JENSEN BEACH	FL		07/15/2021		873		(21)			(21)		852	852			
BES2VT6P6	NEW YORK	NY		06/09/2022		11,438		351			351		11,790	11,790			
BES4Q2HB6	PUNTA GORDA	FL		07/02/2025				(18)			(18)		796	796			
BES27UAD2	KEYSTONE HEIGHTS	FL		03/24/2021		1,129		(32)			(32)		1,097	1,097			
BES2G9N03	WINNSBORO	TX		09/24/2021		737		(19)			(19)		718	718			
BES4KANH4	BROOKLYN	NY		05/07/2025				(123)			(123)		5,996	5,996			
BES28ZF78	OXFORD	MS		04/29/2021		698		(18)			(18)		681	681			
BES4BAXZ3	SAINT CLOUD	FL		01/16/2025				(24)			(24)		826	826			
BES2NM3V0	SPARTA	MO		01/25/2022		934		(26)			(26)		908	908			
0299999. Mortgages with partial repayments						67,678,579		(39,345)			(39,345)		70,218,736	70,218,736			
BES4UE643	Birmingham	AL		08/13/2025	09/30/2025								2,205,000	2,205,000			
BES4MPQB9	MIRAMAR	FL		06/04/2025	07/01/2025			(6)			(6)						
BES4MPPE4	MADEIRA BEACH	FL		06/04/2025	07/01/2025			(65)			(65)						
BES3G6FZ9	CHARLOTTE	NC		11/14/2024	08/12/2025	3,892,820							4,054,536	4,054,536			
BES4KDH44	KNOXVILLE	TN		05/08/2025	09/30/2025								2,450,000	2,474,621		24,621	24,621
BES2QDB89	BIG SKY	MT		03/07/2022	07/28/2025	16,506,558							16,506,558	16,506,558			
BES46EV26	DURHAM	NC		10/24/2024	09/29/2025	2,866,500							2,866,500	2,866,500			
BES191JD7	SAN DIEGO	CA		06/21/2019	09/29/2025	5,525,222		(1,618)			(1,618)		5,523,604	5,523,604			
BES4MPPH7	WAYNESVILLE	NC		06/04/2025	07/01/2025			(10)			(10)						
BES4MPQ29	BODEGA BAY	CA		06/04/2025	07/01/2025			(50)			(50)						
BES41ZAY7	HOUSTON	TX		08/14/2024	09/30/2025	3,782,000		(15,014)			(15,014)		5,886,935	6,094,765		207,831	207,831
BES4HDEE9	EATONTOWN	NJ		04/04/2025	07/01/2025			(23)			(23)						
BES4UZ6C8	BLUFFTON	SC		08/19/2025	09/30/2025								3,920,000	3,920,000			
BES4MPQD5	THE VILLAGES	FL		06/04/2025	07/01/2025			(5)			(5)						
BES4MPPL8	CHARLOTTE	NC		06/04/2025	07/01/2025			(9)			(9)						
BES2L62B2	LOS ANGELES	CA		06/20/2025	07/01/2025			(1,473)			(1,473)						
0399999. Mortgages disposed						32,573,100		(18,273)			(18,273)		43,413,133	43,645,584		232,452	232,452
0599999 - Totals						156,402,057		(224,163)			(224,163)		171,973,983	172,206,434		232,452	232,452

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
35709E-AS-8	FREMF MORTGAGE TRUST CMO-SER-2020-K111 C			DAGAIMDAXP DLAC GA - G1001		07/14/2020			12,400,193			0.000
35709E-AQ-2	FREMF MORTGAGE TRUST CMO-SER-2020-K111 C			DAGAIMDAXP DLAC GA - G1001		07/14/2020			(137,626)			0.000
30317C-AQ-1	FREMF MORTGAGE TRUST CMO-SER-2020-K120 C			DAGAIMDAXP DLAC GA - G1001		11/19/2020			120,158			0.000
30295D-AU-6	FREMF MORTGAGE TRUST FREMF_16- SERIES 20					03/24/2021			511,454			0.000
302984-AQ-2	FREMF MORTGAGE TRUST FREMF_20- SERIES 20					02/21/2020			1,067,544			0.000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated									13,961,723			XXX
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II		DE	DIRECT FUNDING		01/26/2015			22,345			0.000
BES4VT-YZ-9	BLUEPATH FINANCE SOLAR V			DIRECT FUNDING		08/27/2025		650,000				0.000
BES4A2-TE-4	CROSSBEAM VENTURE PARTNERS FUN			DIRECT FUNDING		04/22/2025			584,369			0.000
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I LP		DE	DIRECT FUNDING		08/10/2017			632,663			0.000
BES1L3-63-5	OCEANSOUND PARTNERS FUND LP		DE	DIRECT FUNDING		02/14/2020			35,202			0.000
BES3NT-H6-3	OCEANSOUND PARTNERS FUND LP			DIRECT FUNDING		01/10/2024			216,680			0.000
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I		CA	DIRECT FUNDING		07/13/2021			37,633			0.000
BES2MJ-MH-8	VIEWPOINT VENTURES FUND I LP		DE	DIRECT FUNDING		01/21/2022			1,500,000			0.000
BES4HY-1V-9	VIEWPOINT VENTURES FUND II LP			DIRECT FUNDING		04/21/2025			6,628,255			0.000
BES4S8-DP-4	VANGUARD RENEWABLES LLC DINNERBELL TAX E			DIRECT FUNDING		07/21/2025		3,326,121				0.000
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								3,976,121	9,657,147			XXX
BES4V4-SS-7	EAST POINT - NASHVILLE			DIRECT FUNDING		08/19/2025		2,030,168				
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								2,030,168				XXX
638671-AN-7	NATIONWIDE MUTUAL INS CO SERIES 144A 4		OH	ETGRGPGEXN - ELIC FWH - GPIM	1.G FE	07/09/2020			199,332			0.000
814120-AC-5	SECURITY BENEFIT LIFE SERIES 144A 7.45		KS	ETGRETGEXN ELIC FWH - SEC	2.B FE	11/24/2020			12,136,919			0.000
878091-BG-1	TEACHERS INSUR ANNUITY SERIES 144A 3.		NY	ETGRGPGEXN - ELIC FWH - GPIM	1.D FE	01/07/2021			69,503			0.000
87151K-AA-7	SYMETRA LIFE INSURANCE SENIOR 144A 6.5			WELLS FARGO SECURITIES, LLC	2.A FE	07/17/2025		994,400				0.000
2799999. Surplus Notes - Unaffiliated								994,400	12,405,754			XXX
03330J-AN-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2019		CYM	Interest Capitalization		10/26/2021			1,041,281			0.000
09626F-AE-1	BLUE MOUNTAIN LTD ABS-SER-2014-2A CL-SUB		CYM	Interest Capitalization		06/02/2014			299,190			0.000
BES45Y-Y3-8	CARLYLE CREDIT OPP FUND III A RES 0.00			DIRECT FUNDING		12/23/2024			115,965			0.000
BES4SV-KQ-3	COLLER PRIVATE EQUITY BACK NOT ABS-SER-2			DIRECT FUNDING		08/11/2025		1,335,730				0.000
BES3JS-QT-0	CV HCS RATED FEEDER LP EQ 0.000% 12/29			DIRECT FUNDING		11/06/2023			653,095			0.000
36164S-AD-6	GCM GROSVENOR CREDIT SECONDARI SERIES 20			DIRECT FUNDING		09/25/2025		1,737,450				0.000
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 2018-8I		CYM	Interest Capitalization		12/20/2021			2,862,273			0.000
445717-AB-7	HUNTER POINT CAPITAL SUB 0.000% 07/15/			DIRECT FUNDING		08/05/2022			305,330			0.000
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS		CYM	Interest Capitalization		12/20/2021			7,036,912			0.000
BES4D6-7Q-9	MAPLE BORROWER LLC HOMETAP FORWARD FLOW			DIRECT FUNDING		02/10/2025			4,356,552			0.000
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE 0.000			DIRECT FUNDING		11/27/2018			86,667			0.000
BES4A7-TC-7	RADIANCE BORROWER LLC CLASS SUB 0.000%			DIRECT FUNDING		12/19/2024			103,309			0.000
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS		CYM	Interest Capitalization		10/13/2020			1,447,008			0.000
82811D-AC-2	SILVER ROCK CLO LTD SERIES 2024 4A CLASS		CYM	Interest Capitalization		08/16/2024			2,170,007			0.000
BES4B3-8C-8	SR CLO V - WH FUNDING ABS-SER-2025-B CL-			DIRECT FUNDING		01/13/2025		2,750,000				0.000
04015X-AN-2	ARES CLO LTD SERIES 2014 31RA CLASS SUB		CYM	ETGRETGEXN ELIC FWH - SEC		12/20/2021			3,714,537			0.000
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 2018-		CYM	Interest Capitalization		12/20/2021			1,751,338			0.000
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB		CYM	Interest Capitalization		12/20/2021			801,876			0.000
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2018-61A		CYM	Interest Capitalization		12/20/2021			6,279,158			0.000
70469G-AC-5	ELEVATION CLO LTD SERIES 2018 3A CLASS S		CYM	ETGRETGEXN ELIC FWH - SEC		09/12/2025		2,722,575				0.000
36320N-AE-6	GALAXY CLO LTD ABS-SER-2015-20A CL-SUB 1		CYM	Interest Capitalization		12/20/2021			1,318,395			0.000
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU		CYM	Interest Capitalization		12/20/2021			1,675,395			0.000
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU		CYM	Interest Capitalization		12/20/2021			5,007,692			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
48250H-AC-2	KKR FINANCIAL CLO LTD SERIES 9 CLASS SUB		CYM	Interest Capitalization		12/20/2021			439,281			0.000
59801R-AE-7	MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS		CYM	Interest Capitalization		12/20/2021			45,108			0.000
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10X CLASS		CYM	Interest Capitalization		12/20/2021			3,344,026			0.000
56846K-AC-9	SIGNAL PEAK CLO LLC SERIES 2025-6 CL-SUB		CYM	ETGRETGEXN ELIC FWH - SEC		09/12/2025		10,793				0.000
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S		CYM	Interest Capitalization		12/20/2023			1,837,521			0.000
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			No Broker		04/12/2016			677,323			0.000
BGH523-TA-3	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			No Broker		05/09/2017			156,835			0.000
BGH530-RN-2	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			No Broker		06/09/2017			134,820			0.000
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			No Broker		08/26/2016			179,169			0.000
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			No Broker		07/06/2016			229,793			0.000
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								8,556,548	48,069,856			XXX
BES4K1-8T-5	LENDBUZZ AUTO 2025 Feeder			DIRECT FUNDING		04/29/2025			29,996,955			0.000
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated									29,996,955			XXX
6899999. Total - Unaffiliated								15,557,237	114,091,435			XXX
6999999. Total - Affiliated												XXX
7099999 - Totals								15,557,237	114,091,435			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
82323M-AA-7	APOLLO AVIATION SEC EQUITY TR ABS-SER-20			Redemption 100.0000	05/17/2023	09/17/2025	12,246							12,246	113,338		101,092	101,092	1,264
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		US	Paydown	02/17/1999	09/01/2025	2		(2)			(2)							
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 4.079% 10			Paydown	09/14/2000	09/25/2025	112		(112)			(112)							24
65538X-AE-1	NOMURA INTERNATIONAL FUNDING P SENIOR UN			Security Withdraw	12/31/2024	07/01/2025	2,306,423							2,306,423	2,306,423				
0199999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							2,318,783		(114)			(114)		2,318,669	2,419,761		101,092	101,092	1,288
12524A-AT-6	CEDR TRUST SERIES 2022 SNAII CLASS HRR			Paydown	02/23/2022	09/15/2025													
12658W-AL-3	CREDIT SUISSE MORTGAGE TRUST C SERIES 20			Paydown	10/08/2021	09/01/2025													
30306C-AA-9	FEDERAL HOME LOAN MORTGAGE COR SERIES 20		US	CSGAIMCSXP - GLIC GA - G1001	11/01/2024	07/21/2025	13,923,943		763,898			763,898		14,687,842	14,814,001		126,159	126,159	
35709E-AQ-2	FREMF MORTGAGE TRUST CMO-SER-2020-K111 C			Paydown	07/14/2020	09/01/2025													
30317C-AQ-1	FREMF MORTGAGE TRUST CMO-SER-2020-K120 C			Paydown	11/19/2020	09/01/2025													
30295D-AU-6	FREMF MORTGAGE TRUST FREMF_16- SERIES 20			Paydown	03/24/2021	09/01/2025	511,455							511,455	511,455				
302984-AQ-2	FREMF MORTGAGE TRUST FREMF_20- SERIES 20			Paydown	02/21/2020	09/01/2025	725,590							725,590	725,590				
30305Q-AK-7	FREMF MORTGAGE TRUST SERIES 2017 KGX1 CL			Paydown	03/12/2020	09/01/2025													

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
00212C-BP-1	ASG RESECURITIZATION TRUST ASG SERIES 20			Paydown	05/02/2023	09/01/2025	57,841		11,451			11,451		69,292	64,625		(4,667)	(4,667)	2,000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							15,218,829		775,349			775,349		15,994,179	16,115,671		121,492	121,492	2,000
BES3G7-CM-9	BHARCAP ACQUISITION II LP			DIRECT FUNDING	09/08/2023	09/24/2025	745,552	(344,131)				(344,131)		647,374	647,374				260,157
BES3PP-P7-8	BHARCAP PARTNERS II LP			DIRECT FUNDING	03/08/2024	09/26/2025	371,978	(99,858)				(99,858)		352,540	352,540				35,434
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II		DE	DIRECT FUNDING	01/26/2015	08/07/2025	47,074			35,003		(35,003)		12,071	47,075		35,003	35,003	
BES4HY-1V-9	VIEWPOINT VENTURES FUND II LP			VIEWPOINT VENTURES FUND	04/21/2025	07/03/2025	1,963,636							1,963,636	1,963,636				
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							3,128,240	(443,989)		35,003		(478,992)		2,975,621	3,010,625		35,003	35,003	295,591
468502-AA-7	JACKSON NATIONAL LIFE GLOBAL 8.150%		MI	CSGAIMCSXP - GLIC GA - G1001	01/29/2014	08/13/2025	1,990,687		(24,251)			(24,251)		1,966,435	1,979,892		13,457	13,457	141,946
814120-AC-5	SECURITY BENEFIT LIFE SERIES 144A 7.45		KS	CSGAIMCSXP - GLIC GA - G1001	11/24/2020	09/25/2025	9,981,735		1,132			1,132		9,982,867	10,061,370		78,503	78,503	740,861
604074-AA-2	MINNESOTA LIFE INSURANCE SERIES 144A 8		MN	Maturity	10/10/2018	09/15/2025	102,101		(2,101)			(2,101)		100,000	100,000				8,250
2799999. Surplus Notes - Unaffiliated							12,074,523		(25,220)			(25,220)		12,049,302	12,141,262		91,960	91,960	891,057
BGH350-5Z-2	BURNABY COLLATERAL HOLDINGS CO 8.000		CA	CSGAIMCSXP - GLIC GA - G1001	12/13/2019	07/31/2025	8,900,000							8,900,000	8,894,672		(5,328)	(5,328)	617,067
3199999. Collateral Loans - Unaffiliated							8,900,000							8,900,000	8,894,672		(5,328)	(5,328)	617,067
BES3CQ-U9-0	BAHIA ENERGY HOLDINGS LLC 8.150% 06/			CSGAIMCSXP - GLIC GA - G1001	06/29/2023	09/25/2025	10,000,000							10,000,000	10,470,060		470,060	470,060	1,018,750
3299999. Collateral Loans - Affiliated							10,000,000							10,000,000	10,470,060		470,060	470,060	1,018,750
03330J-AN-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2019		CYM	Capital Distribution	10/26/2021	08/01/2025	1,041,281							1,041,281	1,041,281				
09626F-AE-1	BLUE MOUNTAIN LTD ABS-SER-2014-2A CL-SUB		CYM	Paydown	06/02/2014	07/21/2025	2,563	2,372	20,674			23,046		23,237	23,237				583
09626F-AE-1	BLUE MOUNTAIN LTD ABS-SER-2014-2A CL-SUB		CYM	Capital Distribution	06/02/2014	08/01/2025	299,190							299,190	299,190				
118381-AC-6	BUCKHORN PARK CLO LTD SERIES 2019 1A CLA		CYM	CSGAIMCSXP - GLIC GA - G1001	12/20/2021	07/01/2025	6,902		168			168			350,544		350,544	350,544	342,547
12560D-AC-2	CIP VIII PRIVATE EQUITY BACKED SUB 0.0		CYM	CSGAIMCSXP - GLIC GA - G1001	09/24/2020	07/01/2025	2,793,103							2,793,103			(2,793,103)	(2,793,103)	
BES3JS-QT-0	CV HCS RATED FEEDER LP EQ 0.000% 12/29			DIRECT FUNDING	11/06/2023	09/18/2025	705,802							705,802	705,802				
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 2018-8I		CYM	Paydown	12/20/2021	07/21/2025	18,714	14,821	28,334			43,155		47,048	47,048				588
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 2018-8I		CYM	Basis Adjustment	12/20/2021	09/01/2025													
42087E-AC-1	HAYFIN KINGSLAND VIII LTD SERIES 2018-8I		CYM	Capital Distribution	12/20/2021	08/01/2025	2,116,976							2,116,976	2,116,976				
BES3N0-AS-5	LENDBUZZ AUTO 2023-1 RES 0.000% 12/21/			Redemption 499.3697	12/22/2023	09/15/2025		2	327,024			327,026		327,024	327,024				
BES4A2-PS-7	LENDBUZZ AUTO SERIES 2024-1 CLASS SUB			Redemption 1152.8115	12/27/2024	09/15/2025	140,538		1,005			1,005		141,543	141,543				
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS		CYM	Paydown	12/20/2021	07/21/2025	860,740	53,477	109,925			163,402		970,665	970,665				54,580
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS		CYM	Capital Distribution	12/20/2021	08/01/2025	7,036,912							7,036,912	7,036,912				
81789W-AC-0	SEVEN STICKS CLO LTD SERIES 2016-1A CLAS		CYM	CSGAIMCSXP - GLIC GA - G1001	12/20/2021	06/17/2025	1,229,653	561,547				561,547			1,234,325		1,234,328	1,234,328	1,360,128
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS		CYM	CSGAIMCSXP - GLIC GA - G1001	10/13/2020	09/25/2025	8,046,748	(118,361)	34,077			(84,284)		7,976,000	7,140,346		(835,657)	(835,657)	1,112,890
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS		CYM	Capital Distribution	10/13/2020	08/01/2025	1,447,008							1,447,008	1,447,008				
82811D-AC-2	SILVER ROCK CLO LTD SERIES 2024 4A CLASS		CYM	Paydown	08/16/2024	07/21/2025	424,208	11,012	25,870			36,882		450,078	450,078				4,747
82811D-AC-2	SILVER ROCK CLO LTD SERIES 2024 4A CLASS		CYM	Capital Distribution	08/16/2024	08/01/2025	2,170,007							2,170,007	2,170,007				
87289B-AH-7	TCP DLF VIII 2018 CLO SUB EQ SERIES 201			DLSAIMDLPP DLIC SA-G1001-PRT	12/20/2021	09/25/2025	3,387,612							3,387,612	3,417,369		41,630	41,630	
87289B-AH-7	TCP DLF VIII 2018 CLO SUB EQ SERIES 201			Paydown	12/20/2021	08/01/2025	17,882	3,796	11,873			15,669		29,755	29,755				
04015X-AN-2	ARES CLO LTD SERIES 2014 31RA CLASS SUB		CYM	Capital Distribution	12/20/2021	08/01/2025	3,714,452							3,714,532	3,714,532				
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 2018-		CYM	Capital Distribution	12/20/2021	08/01/2025	1,751,337							1,751,337	1,751,337				
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB		CYM	Paydown	12/20/2021	07/18/2025	27,811	17,156	64,184			81,340		91,995	91,995				2,733
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB		CYM	Capital Distribution	12/20/2021	08/01/2025	801,876							801,876	801,876				
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2018-61A		CYM	Paydown	12/20/2021	07/17/2025	179,985	516	322,683	116,563		206,636		386,105	386,105				1,113
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2018-61A		CYM	Capital Distribution	12/20/2021	08/01/2025	3,477,764							3,477,674	3,477,674				
36320N-AE-6	GALAXY CLO LTD ABS-SER-2015-20A CL-SUB 1		CYM	Paydown	12/20/2021	07/21/2025	21,542	5,607	21,068			26,675		42,610	42,610				857
36320N-AE-6	GALAXY CLO LTD ABS-SER-2015-20A CL-SUB 1		CYM	Capital Distribution	12/20/2021	09/18/2025	3,174,451							3,174,451	3,174,451				
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU		CYM	Paydown	12/20/2021	07/15/2025	32,256	20,459	39,139			59,598		71,395	71,395				1,905
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU		CYM	Capital Distribution	12/20/2021	08/01/2025	1,675,395							1,675,395	1,675,395				
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU		CYM	Paydown	12/20/2021	07/15/2025	46,586	43,003	50,383			93,386		96,968	96,968				2,737

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
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU		CYM	Capital Distribution	12/20/2021	08/01/2025	5,007,692							5,007,692	5,007,692				
48250H-AC-2	KKR FINANCIAL CLO LTD SERIES 9 CLASS SUB		CYM	Capital Distribution	12/20/2021	08/01/2025	439,281							439,281	439,281				
59801R-AE-7	MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS		CYM	Paydown	12/20/2021	07/19/2025													
59801R-AE-7	MIDOCEAN CREDIT CLO SERIES 2016-5I CLASS		CYM	Capital Distribution	12/20/2021	08/01/2025	45,108							45,108	45,108				
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10X CLASS		CYM	Basis Adjustment	12/20/2021	09/01/2025													
G7340A-AA-2	RACE POINT CLO LTD SERIES 2016-10X CLASS		CYM	Capital Distribution	12/20/2021	08/01/2025	3,344,026							3,344,026	3,344,026				
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S		CYM	Paydown	12/20/2023	07/21/2025	149,248	17,019	16,479			33,498		165,727	165,727				
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S		CYM	Capital Distribution	12/20/2023	08/01/2025	1,837,521							1,837,521	1,837,521				
BGH39E-FK-0	GUGGENHEIM PDFNI 0.000% 05/22/25			Security Withdraw	04/17/2014	09/30/2025	102,214							102,214	102,214				
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Security Withdraw	04/12/2016	09/01/2025	(101,283)		64,453	(714,153)		778,606		677,323	677,323				918
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Capital Distribution	04/12/2016	07/15/2025	184,275							184,275	184,275				
BGH530-RN-2	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Security Withdraw	06/09/2017	09/01/2025	2,955		24,986	(106,878)		131,864		134,820	134,820				183
BGH530-RN-2	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Capital Distribution	06/09/2017	07/15/2025	36,680							36,680	36,680				
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Security Withdraw	08/26/2016	09/01/2025	73,304			(105,865)		105,865		179,169	179,169				243
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Capital Distribution	08/26/2016	07/15/2025	48,746							48,746	48,746				
BGH39U-A6-0	GUGGENHEIM PDFNI LLC INTEREST 0.000%			Redemption 100.0000	05/22/2014	09/30/2025	47,594							47,594	47,594				
BGH523-TA-3	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Security Withdraw	05/09/2017	09/01/2025	32,504			(124,331)		124,331		156,835	156,835				213
BGH523-TA-3	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Capital Distribution	05/09/2017	07/15/2025	42,669							42,669	42,669				
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			Security Withdraw	07/06/2016	09/01/2025	94,016	164,114		(135,777)		299,891		229,793	229,793				312
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			Capital Distribution	07/06/2016	07/15/2025	62,519							62,519	62,519				
BES4K1-8T-5	HUNTER POINT CAPITAL SUB 0.000% 07/15/			Redemption 100.0000	08/05/2022	09/30/2025								139,632	139,632				
445717-AB-7	HUNTER POINT CAPITAL SUB 0.000% 07/15/			Redemption 100.0000	08/05/2022	09/30/2025								(140,028)	(140,028)				
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							58,098,363	796,540	1,162,325	(1,070,441)		3,029,306		58,989,175	56,975,044		(2,002,258)	(2,002,258)	2,887,277
BES4K1-8T-5	LENDBUZZ AUTO 2025 Feeder			DIRECT FUNDING	04/29/2025	09/15/2025	2,388,690							2,388,690	2,388,690				57,663
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							2,388,690							2,388,690	2,388,690				57,663
6899999. Total - Unaffiliated							102,127,428	352,551	1,912,340	(1,035,438)		3,300,329		103,615,636	101,945,725		(1,658,039)	(1,658,039)	4,751,943
6999999. Total - Affiliated							10,000,000							10,000,000	10,470,060		470,060	470,060	1,018,750
7099999 - Totals							112,127,428	352,551	1,912,340	(1,035,438)		3,300,329		113,615,636	112,415,785		(1,187,979)	(1,187,979)	5,770,693

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
912828-P4-6	US TREASURY N B 1.625% 02/15/26	09/30/2025	DLICGA-MSPL-CIO		244,931	244,939		1.A
91282C-NP-2	US TREASURY N B 3.875% 07/31/27	08/21/2025	Various		185,677,901	185,250,000	299,839	1.A
91282C-NV-9	US TREASURY N B 3.625% 08/31/27	08/26/2025	HSBC SECURITIES		57,982,096	58,000,000	11,616	1.A
91282C-NX-5	US TREASURY N B 3.625% 08/31/30	09/17/2025	Various		120,007,478	120,130,000	136,422	1.A
91282C-NY-3	US TREASURY N B 3.375% 09/15/28	09/17/2025	Various		69,532,031	69,750,000	19,509	1.A
912828-P4-6	US TREASURY N B 1.625% 02/15/26	09/30/2025	DLICGA-CIO		244,931	244,939		1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					433,689,368	433,619,878	467,386	XXX
3130B7-2Q-6	FEDERAL HOME LOAN BANK 6.000% 07/28/45	07/09/2025	RBC CAPITAL MARKETS LLC		6,000,000	6,000,000		1.B FE
3130B7-CM-4	FEDERAL HOME LOAN BANK 6.000% 08/07/45	07/29/2025	RBC CAPITAL MARKETS LLC		6,000,000	6,000,000		1.B FE
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					12,000,000	12,000,000		XXX
085209-AH-7	GOVT OF BERMUDA SERIES 144A 3.375% 08/	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		175,038	250,000	586	1.E FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					175,038	250,000	586	XXX
275282-QD-6	E SIDE CA UNION HIGH SCH DISTS SERIES B	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		79,780	100,000	383	1.D FE
54438C-YT-3	LOS ANGELES CA CMNTY CLG DIST 2.825% 0	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		79,638	100,000	298	1.B FE
569203-NS-7	MARION POLK CNTYS OR SCH DIST SERIES A	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		53,771	100,000		1.B FE
697511-FP-3	PALOMAR CA CMNTY CLG DIST 2.990% 08/01	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		74,316	100,000	365	1.C FE
774286-AM-0	ROCKWALL TX INDEP SCH DIST 2.380% 02/1	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		66,647	100,000	198	1.A FE
798189-RS-7	SAN JOSE CA EVERGREEN CMNTY CL SERIES B	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		75,077	100,000	119	1.B FE
03667P-HV-7	ANTELOPE VLY CA CMNTY CLG DIST 2.869%	09/30/2025	DLICGA-CIO		250,000	250,000	219	1.C FE
084154-G8-0	BERKELEY CA UNIF SCH DIST 2.798% 08/01	09/30/2025	DLICGA-CIO		1,000,000	1,000,000	855	1.B FE
190335-MA-4	COAST CA CMNTY CLG DIST 2.881% 08/01/3	09/30/2025	DLICGA-CIO		900,000	900,000	792	1.B FE
250375-MB-5	DESERT CMNTY CLG DIST CA 2.878% 08/01/	09/30/2025	DLICGA-CIO		250,000	250,000	220	1.C FE
275282-QD-6	E SIDE CA UNION HIGH SCH DISTS SERIES B	09/30/2025	DLICGA-CIO		250,000	250,000	239	1.D FE
357155-CA-6	FREMONT CA UNIF SCH DIST ALAME SERIES B	09/30/2025	DLICGA-CIO		479,371	500,000	420	1.C FE
357155-CF-5	FREMONT CA UNIF SCH DIST ALAME SERIES B	09/30/2025	DLICGA-CIO		439,233	500,000	420	1.C FE
432272-GC-0	HILLSBOROUGH CA SCH DIST 0.000% 09/01/	09/30/2025	DLICGA-CIO		180,967	250,000		1.A FE
44236P-MA-3	HOUSTON TX CMNTY CLG SERIES B 2.059% 0	09/30/2025	DLICGA-CIO		250,000	250,000	2,531	1.B FE
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST 3.114% 1	09/30/2025	DLICGA-CIO		250,000	250,000	1,535	1.E FE
56781R-LK-1	MARIN CA CMNTY CLG DIST SERIES B 2.699	09/30/2025	DLICGA-CIO		500,000	500,000	412	1.A FE
597502-CB-7	MIDLAND CNTY TX HOSP DIST SERIES A 2.8	09/30/2025	DLICGA-CIO		500,000	500,000	3,472	1.D FE
616871-MF-3	MORENO VLY CA UNIF SCH DIST 3.819% 08/	09/30/2025	DLICGA-CIO		250,000	250,000	292	1.D FE
626905-PZ-0	MURRIETA VLY CA UNIF SCH DIST 2.934% 0	09/30/2025	DLICGA-CIO		250,000	250,000	3,280	1.C FE
671205-4Z-2	OAK GROVE CA SCH DIST 2.870% 08/01/44	09/30/2025	DLICGA-CIO		183,838	250,000	219	1.D FE
672325-P2-7	OAKLAND CA UNIF SCH DIST ALAME 2.774%	09/30/2025	DLICGA-CIO		645,160	750,000	636	1.E FE
672325-P5-0	OAKLAND UNIFIED SCH DIST 3.115% 08/01/	09/30/2025	DLICGA-CIO		250,000	250,000	238	1.E FE
692039-SU-5	OXNARD CA UNION HIGH SCH DIST 3.077% 0	09/30/2025	DLICGA-CIO		250,000	250,000	235	1.C FE
774286-AM-0	ROCKWALL TX INDEP SCH DIST 2.380% 02/1	09/30/2025	DLICGA-CIO		500,000	500,000	5,851	1.A FE
796720-PP-9	SAN BERNARDINO CA CMNTY CLG DI 2.786%	09/30/2025	DLICGA-CIO		1,750,000	1,750,000	1,490	1.B FE
797272-QY-0	SAN DIEGO CA CMNTY CLG DIST SERIES A 3	09/30/2025	DLICGA-CIO		2,000,000	2,000,000	2,039	1.B FE
797272-RZ-6	SAN DIEGO CA CMNTY CLG DIST 2.760% 08/	09/30/2025	DLICGA-CIO		1,500,000	1,500,000	1,265	1.B FE
798189-RR-9	SAN JOSE CA EVERGREEN CMNTY CL SERIES B	09/30/2025	DLICGA-CIO		250,000	250,000	3,268	1.B FE
798189-RS-7	SAN JOSE CA EVERGREEN CMNTY CL SERIES B	09/30/2025	DLICGA-CIO		750,000	750,000	10,274	1.B FE
802385-SB-1	SANTA MONICA CA CMNTY CLG DIST 2.704%	09/30/2025	DLICGA-CIO		250,000	250,000	207	1.C FE
802385-SY-1	SANTA MONICA CA CMNTY CLG DIST SERIES B	09/30/2025	DLICGA-CIO		508,692	500,000	764	1.C FE
969268-DN-8	WILLIAM S HART CA UNION HIGH S 2.363%	09/30/2025	DLICGA-CIO		250,000	250,000	181	1.C FE
97705M-PZ-2	WISCONSIN ST SERIES 1 5.000% 05/01/33	09/30/2025	DLICGA-CIO		112,723	100,000	1,403	1.B FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					15,379,213	15,850,000	44,120	XXX
047870-SP-6	ATLANTA GA WTR WSTWTR REVENUE 2.913% 1	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		74,800	100,000	1,084	1.D FE
13032U-XW-3	CALIFORNIA ST HLTH FACS FING A 2.529%	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		84,524	100,000	688	1.D FE
155498-KP-2	CENTRL TX REGL MOBILITY AUTH R 5.000%	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		100,396	100,000	944	1.F FE
23542J-RC-1	DALLAS TX WTRWKS SWR SYS REV SERIES D	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		78,849	100,000	1,263	1.C FE
353187-EV-5	FRANKLIN CNTY OH HOSP FACS REV 2.877%	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		165,098	250,000	2,677	1.C FE
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA 3.344%	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		87,958	100,000	1,115	1.F FE
584556-GW-8	MED CENTER MS EDUCTNL BLDG COR 2.917%	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		196,322	250,000	2,107	1.C FE
646066-7K-0	NEW JERSEY ST EDUCTNL FACS AUT SERIES D	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		84,586	100,000	722	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
66285W-A9-7	N TX TOLLWAY AUTH REVENUE SERIES B 3.0	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		81,746	100,000	623	1.D FE
790417-AQ-2	SAINT JOHNS CNTY FL INDL DEV A SERIES B	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		91,523	100,000	1,114	1.C FE
95737T-EK-8	WESTCHESTER CO NY LOCAL DEV CO 3.846%	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		173,118	250,000	3,419	1.E FE
010869-JL-0	ALAMEDA CA CORRIDOR TRANSPRTN SERIES B	09/30/2025	DLICGA-CIO		1,000,000	1,000,000	19,635	1.E FE
010869-JR-7	ALAMEDA CA CORRIDOR TRANSPRTN SERIES A	09/30/2025	DLICGA-CIO		124,304	250,000		1.E FE
01170R-RG-9	ALASKA HSG FIN CORP HOME MTG SERIES C	09/30/2025	DLICGA-CIO		250,000	250,000	2,841	1.B FE
047870-SP-6	ATLANTA GA WTR WSTWTR REVENUE 2.913% 1	09/30/2025	DLICGA-CIO		250,000	250,000	2,043	1.D FE
114894-ZV-3	BROWARD CNTY FL ARPT SYS REVEN SERIES C	09/30/2025	DLICGA-CIO		250,560	250,000	2,806	1.E FE
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A 4.353%	09/30/2025	DLICGA-CIO		1,000,000	1,000,000	8,585	1.D FE
13032U-VL-9	CALIFORNIA ST HLTH FACS FING A 2.984%	09/30/2025	DLICGA-CIO		1,785,589	1,750,000	10,299	1.D FE
130491-AS-2	CALIFORNIA ST MUNI FIN AUTH 5.000% 07/	08/08/2025	HILLTOP SECURITIES INC		97,629	100,000		1.G FE
13057E-EJ-9	CALIFORNIA PUBLIC FIN AUTH REV SERIES C	09/30/2025	DLICGA-CIO		500,000	500,000	4,990	1.C FE
13080S-ZY-3	CALIFORNIA STWD CMNTYS DEV AUT 2.682%	09/30/2025	DLICGA-CIO		241,316	250,000	205	1.E FE
155498-HZ-4	CENTRL TX REGL MOBILITY AUTH R SERIES B	08/22/2025	TRB CAPITAL MARKETS LLC		100,303	100,000	750	1.F FE
155498-HZ-4	CENTRL TX REGL MOBILITY AUTH R SERIES B	09/30/2025	DLICGA-CIO		112,041	100,000	569	1.F FE
155498-JL-3	CENTRL TX REGL MOBILITY AUTH R SERIES C	09/30/2025	DLICGA-CIO		98,825	100,000	323	1.F FE
155498-MQ-8	CENTRL TX REGL MOBILITY AUTH R SERIES E	09/30/2025	DLICGA-CIO		802,178	850,000	3,066	1.F FE
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R SERIES E	09/30/2025	DLICGA-CIO		300,058	300,000	1,116	1.F FE
235036-6Z-8	DALLAS FORT WORTH TX INTERNATI SERIES C	09/30/2025	DLICGA-CIO		750,000	750,000	6,500	1.E FE
23503C-AN-7	DALLAS FORT WORTH TX INTERNATI SERIES A	09/30/2025	DLICGA-CIO		2,995,540	3,000,000	37,934	1.E FE
254845-TH-3	DIST OF COLUMBIA WTR SWR AUTH SERIES D	09/30/2025	DLICGA-CIO		500,000	500,000	6,415	1.C FE
283299-AS-4	EL MONTE CALIF 3.766% 08/01/45	07/15/2025	J.P. MORGAN SECURITIES LLC		76,510	100,000	1,726	1.E FE
34446A-CA-4	WI BUG TUSSEL 2 LLC 6.201% 05/01/54	09/30/2025	DLICGA-CIO		100,000	100,000	1,740	1.C FE
353187-EV-5	FRANKLIN CNTY OH HOSP FACS REV 2.877%	09/30/2025	DLICGA-CIO		500,000	500,000	4,036	1.C FE
366133-SJ-6	GARLAND TX ELEC UTILITY SYS RE SERIES B	09/30/2025	DLICGA-CIO		601,043	600,000	7,916	1.E FE
366133-SL-1	GARLAND TX ELEC UTILITY SYS RE SERIES B	09/30/2025	DLICGA-CIO		550,087	550,000	7,748	1.D FE
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA 3.344%	09/30/2025	DLICGA-CIO		250,000	250,000	2,020	1.F FE
451174-AX-4	IDAHO ENERGY RESOURCES AUTH TR 2.861%	09/30/2025	DLICGA-CIO		2,250,000	2,250,000	28,789	1.C FE
45204F-HB-4	ILLINOIS ST FIN AUTH REVENUE SERIES A	09/30/2025	DLICGA-CIO		326,801	250,000	4,549	1.C FE
54445C-AC-7	LOS ANGELES CA DEPT OF ARPTS C SERIES A	09/30/2025	DLICGA-CIO		250,000	250,000	2,029	1.E FE
57584Y-D3-0	MASSACHUSETTS ST DEV FIN AGY R SERIES D	09/30/2025	DLICGA-CIO		100,000	100,000	1,283	2.C FE
57585B-PA-0	MASSACHUSETTS ST DEV FIN AGY 5.000% 07	08/06/2025	GOLDMAN SACHS & CO. LLC		1,368,724	1,400,000		1.E FE
575896-WR-2	MASSACHUSETTS ST PORT AUTH SERIES C 2.	09/30/2025	DLICGA-CIO		250,000	250,000	774	1.C FE
576051-ZT-6	MASSACHUSETTS ST WTR RESOURCES SERIES C	09/30/2025	DLICGA-CIO		1,989,951	2,000,000	1,725	1.B FE
591745-8C-1	MET ATLANTA GA RAPID TRANSIT A SERIES D	09/30/2025	DLICGA-CIO		1,000,000	1,000,000	3,395	1.A FE
59335K-CZ-8	MIAMI DADE CNTY FL SEAPORT REV SERIES A	09/30/2025	DLICGA-CIO		1,500,000	1,500,000	14,803	1.F FE
59335K-DB-0	MIAMI DADE CNTY FL SEAPORT REV SERIES A	09/30/2025	DLICGA-CIO		250,000	250,000	2,585	1.F FE
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACS SERIES B	09/30/2025	DLICGA-CIO		250,000	250,000	2,295	1.C FE
645424-BP-6	NEW HOPE CULTURAL EDUCATION FA 5.500%	08/14/2025	GOLDMAN SACHS & CO. LLC		1,560,555	1,500,000		1.D FE
646066-7K-0	NEW JERSEY ST EDUCTNL FACS AUT SERIES D	09/30/2025	DLICGA-CIO		1,000,000	1,000,000	4,001	1.F FE
646140-EA-7	NEW JERSEY ST TURNPIKE AUTH TU SERIES B	09/30/2025	DLICGA-CIO		346,653	350,000	1,109	1.E FE
64971P-KN-4	NEW YORK CITY NY INDL DEV AGY 2.681% 0	09/30/2025	DLICGA-CIO		100,000	100,000	1,199	1.E FE
650035-6A-1	NEW YORK ST URBAN DEV CORP REV SERIES D-	01/01/2025	DLICGA-CIO		298,221	300,000	4,190	1.B FE
66285W-A9-7	N TX TOLLWAY AUTH REVENUE SERIES B 3.0	09/30/2025	DLICGA-CIO		500,000	500,000	1,725	1.D FE
66285W-E5-1	N TX TOLLWAY AUTH REVENUE 3.011% 01/01	09/30/2025	DLICGA-CIO		500,000	500,000	1,715	1.D FE
663903-KJ-0	NORTHEAST OH REGL SWR DIST 2.769% 11/1	09/30/2025	DLICGA-CIO		1,000,000	1,000,000	6,692	1.B FE
720653-QG-2	PIERCE CNTY WA SWR REVENUE SERIES B 2.	09/30/2025	DLICGA-CIO		250,000	250,000	219	1.C FE
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE 3.139%	09/30/2025	DLICGA-CIO		4,000,000	4,000,000	61,734	1.D FE
759136-VN-1	REGL TRANSPRTN DIST CO SALES T SERIES A	09/30/2025	DLICGA-CIO		250,000	250,000	1,674	1.B FE
762244-NJ-6	RHODE ISLAND HEALTH & EDUCATIO 5.250%	08/22/2025	TRB CAPITAL MARKETS LLC		199,688	200,000	2,946	1.E FE
84908A-AH-7	SPOKANE WA PUBLIC FACS DIST SA SERIES A	09/30/2025	DLICGA-CIO		250,000	250,000	1,458	1.B FE
87638Q-RH-4	TARRANT CNTY TX CULTURAL EDU F 3.292%	09/30/2025	DLICGA-CIO		500,000	500,000	7,361	1.E FE
87638Q-RJ-0	TARRANT CNTY TX CULTURAL EDU F 3.422%	09/30/2025	DLICGA-CIO		100,147	100,000	1,530	1.E FE
880558-PH-8	TENNESSEE ST SCH BOND AUTH SERIES A 2.	09/30/2025	DLICGA-CIO		988,036	1,000,000	7,466	1.B FE
88213A-MD-4	TEXAS ST A & M UNIV SYS BRD OF SERIES D	09/30/2025	DLICGA-CIO		150,000	150,000	1,313	1.A FE
886640-JL-6	TIFT CNTY GA HOSP AUTH 2.977% 12/01/42	09/30/2025	DLICGA-CIO		100,000	100,000	587	1.C FE
89546R-TF-1	TRI CNTY OR MET TRANSPRTN DIST SERIES B	09/30/2025	DLICGA-CIO		250,000	250,000	3,193	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89546R-TG-9	TRI CNTY OR MET TRANSPRTN DIST SERIES B	09/30/2025	DLICGA-CIO		250,000	250,000	3,289	1.A FE
914073-BD-2	UNIV OF ARKANSAS AR UNIV REVEN SERIES B	09/30/2025	DLICGA-CIO		100,000	100,000	611	1.C FE
91476P-D7-0	UNIV OF OKLAHOMA OK 5.948% 07/01/49	07/15/2025	MORGAN STANLEY & CO		100,008	100,000	248	1.C FE
94985X-AF-6	WELLS FARGO BANK OT NATIONAL A 6.734%	09/30/2025	DLICGA-CIO		690,411	650,000	19,575	1.E FE
956704-D7-2	WEST VIRGINIA ST UNIV REVENUES SERIES A	09/30/2025	DLICGA-CIO		2,500,000	2,500,000	26,891	1.D FE
95737T-EK-8	WESTCHESTER CO NY LOCAL DEV CO 3.846%	09/30/2025	DLICGA-CIO		3,046,121	3,050,000	32,910	1.E FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					43,020,219	43,400,000	404,882	XXX
409322-AD-6	HAMPTON ROADS PPV LLC 6.621% 06/15/53	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		182,462	225,000	3,724	3.B FE
50203U-AA-1	LBJ INFRASTRUCTURE GROUP 3.797% 12/31/	09/25/2025	Various		172,345	250,000	1,666	2.A FE
52808#-AA-9	LEWIS MCCHORD COMMUNITIES LLC SENIOR SEC	07/23/2025	DIRECT FUNDING		3,500,000	3,500,000		1.D FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					3,854,807	3,975,000	5,390	XXX
025816-CW-7	AMERICAN EXPRESS COMPANY 4.050% 05/03/	09/17/2025	J.P. MORGAN SECURITIES LLC		936,817	930,000	14,124	1.F FE
025816-DH-9	AMERICAN EXPRESS COMPANY 5.282% 07/27/	09/17/2025	BANK OF AMERICA		465,182	449,000	3,294	1.F FE
025816-DU-0	AMERICAN EXPRESS COMPANY 5.532% 04/25/	09/17/2025	Various		5,622,881	5,359,000	117,760	1.F FE
025816-EJ-4	AMERICAN EXPRESS COMPANY 4.351% 07/20/	09/17/2025	BANK OF AMERICA		1,858,997	1,843,000	11,806	1.F FE
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE 4.750%	09/17/2025	BANK OF AMERICA		738,266	720,000	5,225	1.G FE
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE 3.500%	09/17/2025	J.P. MORGAN SECURITIES LLC		1,823,135	1,860,000	19,349	1.G FE
036752-AV-5	ELEVANCE HEALTH INC 5.350% 10/15/25	09/30/2025	DLICGA-MSPL-CIO		250,302	250,000		2.A FE
03743Q-AY-4	APA CORP 7.750% 12/15/29	09/16/2025	Tax Free Exchange		2,065	2,000	40	2.C FE
038222-AS-4	APPLIED MATERIALS INC 4.800% 06/15/29	09/17/2025	J.P. MORGAN SECURITIES LLC		957,240	930,000	11,532	1.F FE
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO 2.250% 0	09/17/2025	BANK OF AMERICA		1,857,658	2,055,000	11,945	1.G FE
09247X-AR-2	BLACKROCK INC 1.900% 01/28/31	09/17/2025	J.P. MORGAN SECURITIES LLC		6,681,566	7,440,000	19,633	1.D FE
096630-AK-4	BOARDWALK PIPELINES LP 5.625% 08/01/34	01/01/2025	DLICGA-GPIM-INDFA		5,300,921	5,310,000	44,588	2.B FE
11135F-BG-5	BROADCOM INC 3.750% 02/15/51	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		303,028	400,000	1,000	1.G FE
114259-AT-1	BROOKLYN UNION GAS CO 3.865% 03/04/29	09/17/2025	BANK OF AMERICA		1,858,497	1,885,000	2,833	2.A FE
16876H-AB-5	CHILDERN S HEATH SYS TX 2.511% 08/15/5	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		59,944	100,000	209	1.D FE
18271#-AA-8	CLARUS CAPITAL LLC 6.921% 09/30/31	09/30/2025	DIRECT FUNDING		56,602,373	56,602,373		2.B PL
18271#-AA-8	CLARUS CAPITAL LLC 6.921% 09/30/31	08/13/2025	Interest Capitalization		2,462,896	2,462,896		2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 6.921% 09/30/31	09/30/2025	DIRECT FUNDING		18,867,458	18,867,458		2.C PL
18271#-AB-6	CLARUS CAPITAL LLC 6.921% 09/30/31	08/13/2025	Interest Capitalization		820,965	820,965		2.C PL
18271#-AC-4	CLARUS CAPITAL LLC 10.000% 09/30/31	09/30/2025	DIRECT FUNDING		11,640,899	11,640,899		3.A PL
202795-JN-1	COMMONWEALTH EDISON 3.700% 08/15/28	09/17/2025	BANK OF AMERICA		1,369,486	1,375,000	4,664	1.F FE
24422E-XN-4	JOHN DEERE CAPITAL CORP 4.900% 03/07/3	09/17/2025	J.P. MORGAN SECURITIES LLC		7,440,600	7,160,000	10,720	1.E FE
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC SENIOR UNSE	06/30/2025	Tax Free Exchange		15,222,005	15,281,000		3.B FE
29273V-AZ-3	ENERGY TRANSFER LP 5.250% 07/01/29	09/17/2025	BANK OF AMERICA		4,181,657	4,039,000	45,355	2.B FE
29364G-AP-8	ENTERGY CORP 2.400% 06/15/31	09/17/2025	BANK OF AMERICA		1,856,948	2,063,000	12,791	2.B FE
29364W-AX-6	ENTERGY LOUISIANA LLC 3.050% 06/01/31	09/17/2025	BANK OF AMERICA		1,856,257	1,965,000	17,813	1.F FE
29365T-AK-0	ENTERGY TEXAS INC 1.750% 03/15/31	09/17/2025	BANK OF AMERICA		1,858,546	2,111,000	308	1.G FE
30161N-BR-1	EXELON CORP 5.125% 03/15/31	09/17/2025	BANK OF AMERICA		2,786,562	2,679,000	1,144	2.B FE
341081-GT-8	FLORIDA POWER LIGHT CO 5.150% 06/15/29	09/17/2025	BANK OF AMERICA		1,782,760	1,709,000	22,737	1.D FE
438516-CL-8	HONEYWELL INTERNATIONAL 4.250% 01/15/2	09/17/2025	BANK OF AMERICA		464,779	460,000	3,421	1.F FE
438516-CR-5	HONEYWELL INTERNATIONAL 4.950% 09/01/3	09/17/2025	BANK OF AMERICA		1,858,982	1,782,000	4,165	1.F FE
438516-CZ-7	HONEYWELL INTERNATIONAL 4.750% 02/01/3	09/17/2025	BANK OF AMERICA		4,641,385	4,514,000	27,993	1.F FE
459200-KA-8	IBM CORP 3.500% 05/15/29	09/17/2025	Various		1,381,035	1,402,000	16,766	1.G FE
459200-LH-2	IBM CORP 5.000% 02/10/32	09/17/2025	BANK OF AMERICA		4,648,485	4,479,000	23,639	1.G FE
46590X-AQ-9	JBS USA FOOD FINANCE 4.375% 02/02/52	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		198,932	250,000	1,306	2.C FE
48252A-AA-9	KKR GRP FIN CO VI LLC SERIES 144A 3.75	09/17/2025	Various		2,774,969	2,814,000	22,571	1.F FE
48255G-AA-3	KKR GROUP FINANCE CO XII LLC 4.850% 05	09/17/2025	BANK OF AMERICA		2,788,852	2,735,000	44,584	1.F FE
48261*-AA-1	KFIVE I LLC 10.000% 04/09/28	05/15/2025	Interest Capitalization		1,210,141	1,210,141		
55392@-AA-6	706 MISSION STREET CO LLC 5.340% 03/01	09/25/2025	DIRECT FUNDING		1,793,175	1,793,175		1.E PL
58013M-GB-4	MCDONALDS CORP 4.400% 02/12/31	09/17/2025	J.P. MORGAN SECURITIES LLC		4,982,800	4,930,000	12,654	2.A FE
65339K-DK-3	NEXTERA ENERGY CAPITAL 5.300% 03/15/32	09/17/2025	BANK OF AMERICA		4,646,771	4,440,000	1,961	2.A FE
67080L-AA-3	NUVEEN LLC SERIES 144A 4.000% 11/01/28	09/17/2025	BANK OF AMERICA		1,859,062	1,855,000	28,237	1.C FE
67777J-AK-4	OHIOHEALTH CORP SERIES 2020 3.042% 11/	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		173,646	250,000	2,535	1.B FE
713448-EG-9	PEPSICO INC 7.000% 03/01/29	09/17/2025	Various		5,786,362	5,255,000	17,371	1.E FE
713448-FA-1	PEPSICO INC 1.400% 02/25/31	09/17/2025	BANK OF AMERICA		3,718,928	4,247,000	3,799	1.E 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
713448-FX-1	PEPSICO INC 4.500% 07/17/29	09/17/2025	J.P. MORGAN SECURITIES LLC		952,906	930,000	7,091	1.E FE
718546-AW-4	PHILLIPS 66 2.150% 12/15/30	09/17/2025	Various		6,976,971	7,767,000	43,139	2.A FE
718547-AU-6	PHILLIPS 66 CO 5.250% 06/15/31	09/17/2025	Various		5,616,126	5,371,000	72,844	2.A FE
75513E-CV-1	RTX CORP 6.000% 03/15/31	09/17/2025	BANK OF AMERICA		4,646,826	4,266,000	2,133	2.A FE
75684*-AA-3	RED OAK INVENTORY FINANCE LLC A 7.671%	09/30/2025	DIRECT FUNDING		48,000,000	48,000,000		2.C PL
75684*-AB-1	RED OAK INVENTORY FINANCE LLC B 10.000%	09/30/2025	DIRECT FUNDING		11,500,000	11,500,000		3.A PL
75684*-AB-1	RED OAK INVENTORY FINANCE LLC B 10.000%	09/20/2025	Interest Capitalization		36,827	36,827		3.A PL
824348-BT-2	SHERWIN WILLIAMS CO 4.800% 09/01/31	09/17/2025	BANK OF AMERICA		4,641,705	4,500,000	10,200	2.B FE
87264A-BT-1	T MOBILE USA INC 2.875% 02/15/31	09/17/2025	J.P. MORGAN SECURITIES LLC		863,747	930,000	2,451	2.A FE
87264A-BW-4	T MOBILE USA INC 3.500% 04/15/31	09/17/2025	J.P. MORGAN SECURITIES LLC		1,424,425	1,490,000	22,164	2.A FE
87264A-CB-9	T MOBILE USA INC 2.550% 02/15/31	09/17/2025	Various		7,509,656	8,210,000	19,191	2.A FE
87264A-DS-1	T MOBILE USA INC 5.125% 05/15/32	09/17/2025	BANK OF AMERICA		4,642,163	4,478,000	78,412	2.A FE
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/	09/17/2025	DIRECT FUNDING		1,007,276	1,007,276		.
BES3BE-7L-7	KALIBRI LLC 8.773% 12/31/26	07/29/2025	DIRECT FUNDING		1,100,000	1,100,000		.
BES43A-QB-3	KOMLINE SANDERSON GROUP INC 9.753% 09/	07/18/2025	DIRECT FUNDING		3,161,479	3,161,479		5.B GI
BES4B3-7Y-1	SR CLO V - WH FUNDING SRM CLO V - CLASS	08/21/2025	DIRECT FUNDING		2,250,000	2,250,000		.
BES4G6-Q8-5	KWOR HOLDINGS LP TERM LOAN 9.252% 02/2	02/28/2025	Tax Free Exchange		(1,735,541)			.
BES4G6-QT-9	KWOR HOLDINGS LP REVOLVER 9.252% 02/28	02/28/2025	DIRECT FUNDING		(70,000)	(70,000)		5.B GI
BES4G6-QT-9	KWOR HOLDINGS LP REVOLVER 9.252% 02/28	02/28/2025	Tax Free Exchange		70,000	70,000		.
BES4G6-QW-2	KWOR HOLDINGS LP DDTL 9.252% 02/28/30	02/28/2025	DIRECT FUNDING		(45,000)	(45,000)		5.B GI
BES4G6-QW-2	KWOR HOLDINGS LP DDTL 9.252% 02/28/30	02/28/2025	Tax Free Exchange		45,000	45,000		.
BES4G6-RX-9	KWOR HOLDINGS LP PIK LOAN 12.002% 02/28	02/28/2025	Tax Free Exchange		2,743,902	2,743,902		.
BES4G6-RX-9	KWOR HOLDINGS LP PIK LOAN 12.002% 02/28	02/28/2025	Tax Free Exchange		(3,322,416)	(2,743,902)		5.B GI
BES4JL-QN-6	GUGGENHEIM PVT DEBT AGG II LP 7.446% 1	09/24/2025	DIRECT FUNDING		134,569,328	135,193,924	744,632	1.F FE
BES4LU-0S-0	PATIENT SQUARE EQUITY PARTNERS 4.298%	09/30/2025	Interest Capitalization		479,804	479,804		2.C FE
BES4SE-S8-3	SAWYER ROAD CAPITAL LLC 8.210% 07/15/3	07/24/2025	DIRECT FUNDING		45,000,000	45,000,000		2.A FE
BES4SE-SK-6	FONTE FINANCIAL LLC 8.050% 07/15/33	07/24/2025	DIRECT FUNDING		52,500,000	52,500,000		2.A FE
BES4TK-TS-3	SCULPTOR ABF III WH LLC 7.454% 08/04/2	09/18/2025	DIRECT FUNDING		5,898,185	5,898,185		2.C FE
BES4TL-PS-5	IWH PARENT LLC 8.210% 08/31/35	08/11/2025	DIRECT FUNDING		75,000,000	75,000,000		2.A FE
BES4TL-TS-1	PCF II PARENT LLC 8.050% 07/31/33	08/08/2025	DIRECT FUNDING		68,000,000	68,000,000	680,000	2.A FE
BES4TL-UC-4	SPW PARENT LLC 8.050% 08/31/33	08/12/2025	DIRECT FUNDING		68,000,000	68,000,000		2.A FE
BES4UN-P7-5	AMR MANAGECO LLC 12.000% 08/15/28	08/15/2025	DIRECT FUNDING		1,100,000	1,100,000		.
BES4WK-F0-5	GENEVA ROAD CAPITAL LLC 7.670% 03/15/3	09/11/2025	DIRECT FUNDING		74,000,000	74,000,000		2.A FE
BES4WK-F6-2	BASIL ONLOOKER STREET FUNDING 8.270% 0	09/09/2025	DIRECT FUNDING		77,000,000	77,000,000		2.A FE
BES4WK-FC-9	COOPERTOWN CAPITAL COMPANY LLC 7.960%	09/09/2025	DIRECT FUNDING		73,000,000	73,000,000		2.A FE
BES4WK-FD-7	WILLOW TREE FINANCIAL LLC 7.670% 11/30	09/11/2025	DIRECT FUNDING		76,000,000	76,000,000		2.A FE
BES4WK-FL-9	SOUTHFIELD FINANCE LLC 7.380% 07/15/29	09/05/2025	DIRECT FUNDING		74,000,000	74,000,000		2.A FE
BES4WK-FU-9	HUDSON FINANCIAL HOLDINGS FUND 7.870%	09/05/2025	DIRECT FUNDING		76,000,000	76,000,000		2.A FE
BES4YQ-E7-6	MERU FUNDING CO LLC 7.630% 10/17/33	09/29/2025	DIRECT FUNDING		50,000,000	50,000,000		2.A FE
BES4YQ-HE-8	MANASLU FUNDING CO LLC 7.800% 10/15/35	09/29/2025	DIRECT FUNDING		52,500,000	52,500,000		2.A FE
BES4YQ-HL-2	RUSSELSTOWN CAPITAL LLC 7.910% 04/15/3	09/30/2025	DIRECT FUNDING		75,500,000	75,500,000		2.A FE
BES4YQ-JV-8	ABS CAPITAL CLO INVESTMENTS II 8.030%	09/30/2025	DIRECT FUNDING		77,500,000	77,500,000		2.A FE
BES4YQ-LB-9	NORTHVALE FINANCIAL LLC 7.230% 09/15/2	09/30/2025	DIRECT FUNDING		65,000,000	65,000,000		2.A FE
BES4YQ-LC-7	NORTHVALE FINANCIAL LLC 8.320% 11/15/4	09/29/2025	DIRECT FUNDING		80,000,000	80,000,000		2.A FE
BES4YQ-LE-3	RIPARIUS FINANCE LLC 8.400% 11/30/49	09/29/2025	DIRECT FUNDING		75,000,000	75,000,000		2.A FE
BES4YQ-LG-8	EL SIERRA CAPITAL FUNDING LLC 8.380% 0	09/26/2025	DIRECT FUNDING		65,000,000	65,000,000		2.A FE
BES4YQ-LJ-2	DAVANE LANE FUNDING LLC 8.090% 07/15/4	09/26/2025	DIRECT FUNDING		72,500,000	72,500,000		2.A FE
05523R-AJ-6	BAE SYSTEMS PLC 5.125% 03/26/29	09/17/2025	J.P. MORGAN SECURITIES LLC		962,624	930,000	22,772	1.G FE
06738E-AP-0	BARCLAYS PLC 5.200% 05/12/26	01/01/2025	DLICGA-GPIM-INDFA		5,365,742	5,380,000	81,467	2.A FE
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC 4.250%	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		79,495	100,000	1,428	2.B FE
449276-AD-6	IBM INTERNATIONAL CAPITAL PTE 4.750% 0	09/17/2025	BANK OF AMERICA		1,859,420	1,808,000	10,258	1.G FE
53944Y-AU-7	LLOYDS BANK PLC 4.976% 08/11/33	09/30/2025	DLICGA-GPIM-INDFA		1,410,000	1,410,000	22,868	1.G FE
606822-BU-7	MITSUBISHI UFJ FIN GRP 2.048% 07/17/30	09/17/2025	BANK OF AMERICA		463,954	512,000	1,777	1.G FE
606822-BX-1	MITSUBISHI UFJ FIN GRP 2.309% 07/20/32	09/17/2025	BANK OF AMERICA		4,640,748	5,201,000	19,348	1.G FE
606822-CB-8	MITSUBISHI UFJ FIN GRP 2.494% 10/13/32	09/17/2025	BANK OF AMERICA		1,857,921	2,069,000	22,217	1.G FE
71531Q-AD-3	PERSHING SQUARE HOLDINGS LTD 3.250% 11	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		916,720	1,000,000	10,292	2.B FE
86562M-CE-8	SUMITOMO MITSUI FINL GRP 1.710% 01/12/	09/17/2025	BANK OF AMERICA		837,191	953,000	2,988	1.G FE

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86562M-DN-7	SUMITOMO MITSUI FINL GRP 5.424% 07/09/	09/17/2025	BANK OF AMERICA		4,272,792	4,051,000	42,114	1.G FE
86562M-DT-4	SUMITOMO MITSUI FINL GRP 5.454% 01/15/	09/17/2025	BANK OF AMERICA		1,859,087	1,759,000	16,789	1.G FE
92857W-BU-3	VODAFONE GROUP PLC 4.250% 09/17/50	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		78,581	100,000	2,031	2.B FE
BES4JB-CL-7	TCGL FINANCE LIMITED 10.226% 03/22/30	08/20/2025	DIRECT FUNDING		3,508,192	3,508,192		2.C FE
BES4JB-CL-7	TCGL FINANCE LIMITED 10.226% 03/22/30	09/30/2025	Interest Capitalization		1,466,095	1,466,095		2.C FE
036752-AV-5	ELEVANCE HEALTH INC 5.350% 10/15/25	09/30/2025	DLICGA-CIO		250,312	250,000		2.A FE
09256B-AL-1	BLACKSTONE HOLDINGS FINA 2.500% 01/10/	09/30/2025	DLICGA-CIO		3,731,395	4,185,000	9,395	1.E FE
096630-AK-4	BOARDWALK PIPELINES LP 5.625% 08/01/34	01/01/2025	DLICGA-CIO		5,300,921	5,310,000	44,588	2.B FE
224044-CU-9	COX COMMUNICATIONS INC 5.450% 09/01/34	09/30/2025	DLICGA-CIO		5,589,823	5,530,000	118,353	2.B FE
437076-CZ-3	HOME DEPOT INC 5.150% 06/25/26	09/30/2025	DLICGA-CIO		3,646,856	3,615,000	24,295	1.F FE
61747Y-EF-8	MORGAN STANLEY JUNIOR SUBORDINATED 2.4	09/30/2025	DLICGA-CIO		8,451,048	10,270,000	110,940	2.A FE
65473P-AL-9	NISOURCE INC 1.700% 02/15/31	09/30/2025	DLICGA-CIO		3,712,665	4,500,000	32,819	2.B FE
855244-AZ-2	STARBUCKS CORP 2.550% 11/15/30	09/30/2025	DLICGA-CIO		3,178,740	3,470,000	21,136	2.A FE
92343V-FR-0	VERIZON COMMUNICATIONS 1.750% 01/20/31	09/30/2025	DLICGA-CIO		2,327,862	2,750,000	1,847	2.A FE
04686J-AB-7	ATHENE HOLDING LTD 6.150% 04/03/30	09/30/2025	DLICGA-CIO		8,401,324	8,410,000	197,302	2.A FE
05523R-AL-1	BAE SYSTEMS PLC 5.300% 03/26/34	09/30/2025	DLICGA-CIO		3,448,373	3,300,000	64,130	1.G FE
06738E-AP-0	BARCLAYS PLC 5.200% 05/12/26	01/01/2025	DLICGA-CIO		5,365,742	5,380,000	81,467	2.A FE
53944Y-AU-7	LLOYDS BANK PLC 4.976% 08/11/33	09/30/2025	DLICGA-CIO		1,410,000	1,410,000	22,868	1.G FE
030727-AB-7	AMERITEX PIPE & PRODUCTS LLC 7.625% 08	07/21/2025	BOFA SECURITIES INC		1,000,000	1,000,000		4.B FE
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833%	07/23/2025	KEYBANK NATIONAL ASSOCIATION		31,254	50,000	708	2.C FE
08661U-AB-2	BETH ISRAEL LAHEY HEALTH SERIES L 3.08	09/30/2025	DLICGA-CIO		750,000	750,000	2,631	1.G FE
112586-AB-8	BROOKFIELD ASSET MANAGEMENT LT 6.077%	09/04/2025	WELLS FARGO SECURITIES, LLC		499,990	500,000		1.G FE
1301ET-AA-0	CALIFORNIA ENDOWMENT THE SERIES 2021 2	09/30/2025	DLICGA-CIO		1,250,000	1,250,000	11,362	1.A FE
15073L-AA-1	CEDARS SINAI HEALTH SYS SERIES 2021 2.	09/30/2025	DLICGA-CIO		215,896	250,000	2,812	1.D FE
16876H-AB-5	CHILDERN S HEATH SYS TX 2.511% 08/15/5	09/30/2025	DLICGA-CIO		830,487	850,000	10,494	1.D FE
16877P-AA-8	CHILDREN S HOSPITAL PHIL SERIES 2020 2	09/30/2025	DLICGA-CIO		1,796,707	1,800,000	5,543	1.C FE
478111-AC-1	JOHNS HOPKINS HEALTH SYS 3.837% 05/15/	09/30/2025	DLICGA-CIO		279,070	250,000	2,318	1.D FE
55336V-CD-0	MPLX LP 6.200% 09/15/55	08/12/2025	Various		2,209,463	2,250,000	138	2.B FE
63155A-AA-6	NASSAU COMPANIES OF NEW YORK 7.875% 07	07/08/2025	Various		1,008,335	1,000,000		3.C FE
63861U-AA-7	NATIONWIDE CHILDREN HOSP 4.556% 11/01/	09/30/2025	DLICGA-CIO		1,000,000	1,000,000	12,782	1.C FE
668103-AC-8	NORTHWESTERN MEMORIAL SERIES 2021 2.63	09/30/2025	DLICGA-CIO		4,733,826	4,750,000	9,380	1.C FE
67777J-AK-4	OHIOHEALTH CORP SERIES 2020 3.042% 11/	09/30/2025	DLICGA-CIO		1,500,000	1,500,000	11,027	1.B FE
743820-AB-8	PROV ST JOSEPH HLTH OBL SERIES 21A 2.7	09/30/2025	DLICGA-CIO		2,741,710	2,750,000	27,019	1.F FE
78081B-AV-5	ROYALTY PHARMA PLC 5.950% 09/25/55	09/02/2025	J.P. MORGAN SECURITIES LLC		1,437,360	1,500,000		2.C FE
903522-AB-6	UWM HOLDINGS CORP 6.250% 03/15/31	09/09/2025	J.P. MORGAN SECURITIES LLC		325,000	325,000		3.C FE
91412N-BD-1	UNIVERSITY OF CHICAGO SERIES 20B 2.761	09/30/2025	DLICGA-CIO		1,500,000	1,500,000	15,070	1.C FE
91412N-BE-9	UNIVERSITY OF CHICAGO SERIES C 2.547%	09/30/2025	DLICGA-CIO		2,250,000	2,250,000	20,854	1.C FE
91412N-BG-4	UNIVERSITY OF CHICAGO 3.000% 10/01/52	09/30/2025	DLICGA-CIO		1,500,000	1,500,000	16,375	1.C FE
98459H-AA-0	YALE NEW HAVEN HLTH SRVC SERIES 2020 2	09/30/2025	DLICGA-CIO		95,479	100,000	284	1.E FE
000000-00-0	NOMURA INTERNATIONAL FUNDING P SENIOR UN	09/30/2025	Tax Free Exchange					.
65538X-AE-1	NOMURA INTERNATIONAL FUNDING P SENIOR UN	09/30/2025	No Broker		2,306,423	19,960,000		.
BES3XC-U5-6	CERITY PARTNERS HLDGS 23 TL CERITY - DDT	09/30/2025	DIRECT FUNDING		1,945,338	1,945,338		.
BES3XC-U5-6	CERITY PARTNERS HLDGS 23 TL CERITY - DDT	09/30/2025	DIRECT FUNDING		4,544	4,544		5.B GI
BES4A2-EG-5	EDGECO BUYER INC 8.512% 06/01/28	08/22/2025	DIRECT FUNDING		136,967	136,967		.
BES4BY-4L-4	CERITY PARTNERS HLDGS 23 TL 9.560% 07/	09/30/2025	DIRECT FUNDING		636,989	636,989		2.B Z
BGHA1P-MD-5	WORLD WIDE TECHNOLOGY HOLDING BANK LOAN	07/23/2025	J.P. MORGAN SECURITIES LLC		99,623	99,499		3.C FE
BGHA2D-BW-1	OUTCOMES GROUP HOLDINGS INC BANK LOAN 1L	07/29/2025	Tax Free Exchange		788,851	792,015		.
BGH8W7-QJ-9	SAPHILUX SARL BANK LOAN 1L TL CL 7.668	07/10/2025	Tax Free Exchange		400,000	400,000		4.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,933,624,519	1,959,623,041	3,406,415	XXX
50679#-AA-9	LAFAYETTE SQUARE USA INC 7.000% 08/19/	08/05/2025	GOLDMAN SACHS & CO. LLC		3,978,448	4,000,000		2.C PL
BES4VH-VV-7	KAYNE ANDERSON BDC INC 6.150% 10/15/30	08/22/2025	DIRECT FUNDING		7,900,000	7,900,000		2.B FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					11,878,448	11,900,000		XXX
46672P-AB-0	JF ACQUISITION LLC 9.752% 06/18/30	07/30/2025	DIRECT FUNDING		2,316,176	2,316,176		2.B Z
46672P-AC-8	JF ACQUISITION LLC 9.752% 06/18/30	07/30/2025	DIRECT FUNDING		1,710,662	1,727,941		2.B Z
48825C-AC-9	KELSO INDUSTRIES KELSO HVAC - DDTL 9.7	09/09/2025	DIRECT FUNDING		1,000,000	1,000,000		.
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 11.250%	07/21/2025	DIRECT FUNDING		93,583	93,583		.

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BES34C-ZC-8	CHOREO BUYER LLC 10.104% 02/18/28	08/25/2025	DIRECT FUNDING		120,000	120,000		.
BES35L-51-4	SPARK DSO MIDCO LLC 10.941% 04/19/26	09/02/2025	Interest Capitalization		6,364	6,364		.
BES38G-FT-0	CHOREO BUYER LLC 6.350% 02/18/28	09/24/2025	DIRECT FUNDING		2,000,000	2,000,000		.
BES3XC-U8-0	CERITY PARTNERS HLDGS 23 TL 9.873% 07/	09/30/2025	DIRECT FUNDING		97,272	97,272		.
BES3XC-U8-0	CERITY PARTNERS HLDGS 23 TL 9.873% 07/	06/10/2025	DIRECT FUNDING		97,272	97,272		5.B GI
BES3ZM-YF-6	MARINA ACQUISITION INC 9.002% 06/27/30	09/30/2025	DIRECT FUNDING		250,000	250,000		.
BES43A-PP-3	KOMLINE SANDERSON GROUP INC 9.881% 09/	09/24/2025	Tax Free Exchange		6,788,935	6,788,935		2.B Z
BES446-LD-2	PRECISION AVIATION GRP INC TL 9.252% 1	09/29/2025	DIRECT FUNDING		343,373	343,373		.
BES446-LD-2	PRECISION AVIATION GRP INC TL 9.252% 1	07/08/2025	DIRECT FUNDING		1,535,367	1,535,367		5.B GI
BES474-Q0-7	ACC RISK MGMT DDTL 9.058% 10/30/29	07/08/2025	DIRECT FUNDING		532,500	532,500		5.B GI
BES4GY-Q6-8	MODERA WEALTH MANAGEMENT LLC TERM LOAN	03/27/2025	DIRECT FUNDING		3,236,056			2.C FE
BES4RD-05-2	CION INVESTMENT GROUP LLC TERM LOAN 9.	07/14/2025	DIRECT FUNDING		4,851,980	4,900,990		2.C FE
BES4RD-4B-5	CION INVESTMENT GROUP LLC 9.502% 06/11	07/14/2025	DIRECT FUNDING		857,673	866,337		2.C FE
BES4RP-2A-2	ALLCLEAR AEROSPACE & DEFENSE API TL B 1	08/29/2025	Interest Capitalization		41,868	41,868		.
BES4RP-2A-2	ALLCLEAR AEROSPACE & DEFENSE API TL B 1	05/31/2025	Tax Free Exchange		5,844,972	8,550,031		.
BES4RP-49-3	ALLCLEAR AEROSPACE & DEFENSE API TL C 1	08/29/2025	Interest Capitalization		63,007	63,007		.
BES4RP-49-3	ALLCLEAR AEROSPACE & DEFENSE API TL C 1	05/31/2025	Tax Free Exchange		2,922,470	4,275,016		.
BES4RP-A4-7	AMBIENT ENTERPRISES 9.252% 06/30/30	09/29/2025	DIRECT FUNDING		267,284	267,284		4.C FE
BES4S9-2F-6	EAGLE POINT HOLDINGS BORROWER 7.752% 0	07/30/2025	DIRECT FUNDING		3,500,000	3,500,000		2.C FE
BES4S9-2P-4	EAGLE POINT HOLDINGS BORROWER 7.752% 0	09/26/2025	DIRECT FUNDING		5,000,000	5,000,000		2.C FE
BES4XJ-7C-0	KROLL BOND RATING AGENCY INC 8.752% 09	09/15/2025	DIRECT FUNDING		20,250,000	20,454,545		2.B Z
BES4MW-B6-1	TCGL FINANCE LIMITED 9.990% 03/22/30	06/30/2025	Interest Capitalization		144,059	144,059		.
43385C-AC-2	HOBBS ASSOCIATES LLC 1L DDTL CL FUN 7.	09/30/2025	DIRECT FUNDING		227			.
BGH91G-4P-1	MODENA BUYER LLC TL 8.798% 07/01/31	08/06/2025	GOLDMAN SACHS & CO. LLC		49,000	50,000		.
BGH97N-7A-0	HOBBS ASSOCIATES LLC 7.413% 07/23/31	02/20/2025	Various		(90,909)	(90,682)		.
BGH9BM-BU-8	ASURION LLC 8.413% 09/19/30	07/02/2025	DEUTSCHEBANK SECURITIES		97,504	99,748		.
BGH9BM-BU-8	ASURION LLC 8.413% 09/19/30	07/02/2025	DEUTSCHEBANK SECURITIES		246	252		3.C FE
BGH9L8-L3-7	RECESS HOLDINGS INC 8.070% 02/20/30	08/08/2025	GOLDMAN SACHS & CO. LLC		49,750	50,000		4.B FE
BGH9Z9-BK-3	BEACH ACQUISITION BIDCO LLC 7.408% 06/	06/26/2025	J.P. MORGAN SECURITIES LLC		598,500	600,000		.
BGH9Z9-BK-3	BEACH ACQUISITION BIDCO LLC 7.408% 06/	06/26/2025	J.P. MORGAN SECURITIES LLC		(598,500)	(600,000)		3.C FE
BGHA0W-JH-6	SCENIC CRUISES (SGH2) TERM LOAN B 1L CL	07/17/2025	J.P. MORGAN SECURITIES LLC		985,000	1,000,000		.
BGHA15-BT-6	FUGUE FINANCE LLC BANK LOAN 1L TLB CL	07/21/2025	DEUTSCHEBANK SECURITIES		1,001,241	997,500		.
BGHA1Q-FT-6	BOOTS GROUP BIDCO LTD 7.671% 08/30/32	07/18/2025	J.P. MORGAN SECURITIES LLC		798,000	800,000		.
BGHA1Q-X0-9	BELRON FINANCE 2019 LLC 6.723% 10/16/3	08/07/2025	Tax Free Exchange		965,619	967,688		3.C FE
BGHA2W-6S-4	SAVAGE ENTERPRISES LLC BANK LOAN 1L TLB	07/30/2025	MORGAN STANLEY & CO		272,941	274,313		.
BGHA2W-6S-4	SAVAGE ENTERPRISES LLC BANK LOAN 1L TLB	07/30/2025	MORGAN STANLEY & CO		684	688		3.C FE
BGHA34-L5-8	AS MILEAGE PLAN IP LTD 6.058% 10/15/31	08/06/2025	Tax Free Exchange		986,521	994,987		2.B FE
BGHA4A-5T-9	UPBOUND GROUP INC 6.884% 08/12/32	08/13/2025	J.P. MORGAN SECURITIES LLC		472,625	475,000		3.C FE
BGHA60-DE-3	CLOUD SOFTWARE GROUP INC 7.483% 03/21/	08/14/2025	Tax Free Exchange		308,942	310,278		.
BGHA7E-N2-7	EVERGREEN ACQCO 1 LP 7.070% 09/13/32	09/12/2025	JEFFERIES COMPANY		199,000	200,000		4.A FE
BGHA97-N3-8	PROJECT AURORA US FINCO INC BANK LOAN 1L	09/26/2025	J.P. MORGAN SECURITIES LLC		199,500	200,000		2.B Z
BGHA34-K3-4	ENTAIN HOLDINGS (GIBRALTAR) LT 6.379%	09/04/2025	Tax Free Exchange		691,801	693,000		3.A FE
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					70,858,565	71,994,692		XXX
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 9.752% 12/3	09/09/2025	Tax Free Exchange		1,000,000	1,000,000		4.C PL
BES2XY-ZU-0	CHERRY BEKAERT LLP 9.629% 06/30/28	07/30/2025	DIRECT FUNDING		356,962	356,962		5.B GI
BES36E-GA-7	SALT DENTAL COLLECTIVE LLC TERM LOAN 18	09/30/2025	Interest Capitalization		266,448	266,448		.
BES4A9-7N-3	AMBIENT ENTERPRISES DDTL 10.111% 06/30/	09/29/2025	DIRECT FUNDING		886,242	886,242		.
BES4A9-7N-3	AMBIENT ENTERPRISES DDTL 10.111% 06/30/	09/29/2025	DIRECT FUNDING		632,214	632,214		5.B GI
BES4AM-HO-3	MONROE ENGINEERING GROUP LLC DDTL B 9.	09/30/2025	DIRECT FUNDING		161,195	161,195		.
BES4AM-HO-3	MONROE ENGINEERING GROUP LLC DDTL B 9.	07/03/2025	DIRECT FUNDING		265	265		5.B GI
BES4CY-WW-8	TA WEG HOLDINGS LLC 9.002% 10/02/28	09/30/2025	DIRECT FUNDING		414,950	414,950		5.B GI
BGH6WV-ET-1	E2OPEN LLC BANK LOAN 1L TLB CL 7.663%	04/21/2025	CITIGROUP GLOBAL MARKETS INC		(2,595)	(2,595)		4.B FE
BGH7PR-1T-0	ATHENAHEALTH GROUP INC TERM LOAN 1L TLB	05/01/2025	BOFA SECURITIES INC		(2,500)	(2,500)		4.C FE
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 7.273% 04	05/27/2025	CROSS		200,336	201,469		.
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 7.273% 04	05/27/2025	CROSS		(200,842)	(201,979)		4.B FE
BGH9LP-CL-9	ALLWYN ENTERTAINMENT FINANCING TERM LOAN	04/24/2025	BNP PARIBAS		983,784	995,006		.

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
BGH9LP-CL-9	ALLWYN ENTERTAINMENT FINANCING TERM LOAN	04/24/2025	BNP PARIBAS		(986,284)	(997,506)		3.C FE
BGH7KJ-QC-3	COBHAM ULTRA SENIORCO SARL BANK LOAN 1L	05/05/2025	GOLDMAN SACHS & CO. LLC		689,021	695,981		.
BGH7KJ-QC-3	COBHAM ULTRA SENIORCO SARL BANK LOAN 1L	05/05/2025	GOLDMAN SACHS & CO. LLC		(690,754)	(697,731)		4.C FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					3,708,442	3,708,421		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					2,528,188,619	2,556,321,032	4,328,779	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)								XXX
0509999997. Total - Issuer Credit Obligations - Part 3					2,528,188,619	2,556,321,032	4,328,779	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					2,528,188,619	2,556,321,032	4,328,779	XXX
38381N-S6-6	GOVERNMENT NATIONAL MORTGAGE A SERIES 20	09/17/2025	BANK OF AMERICA		7,810,834	7,924,752	23,114	1.A
38381N-Y2-8	GOVERNMENT NATIONAL MORTGAGE A CMO-SER-2	08/25/2025	MORGAN STANLEY & CO		39,579,389	39,560,844	148,353	1.A
38384Y-J2-8	GOVERNMENT NATIONAL MORTGAGE A SERIES 20	09/09/2025	PIPER SANDLER & CO		33,983,080	34,229,102	47,065	1.A
38385D-V3-7	GOVERNMENT NATIONAL MORTGAGE A CMO-SER-2	08/25/2025	MORGAN STANLEY & CO		39,329,237	39,772,011	134,231	1.A
38385E-FV-1	GOVERNMENT NATIONAL MORTGAGE A CMO-SER-2	08/11/2025	PIPER SANDLER & CO		34,301,561	34,555,327	62,392	1.A
38385E-PS-7	GOVERNMENT NATIONAL MORTGAGE A CMO-SER-2	08/18/2025	PIPER SANDLER & CO		39,094,144	39,658,032	99,145	1.A
38385G-Q2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2025	09/17/2025	BANK OF AMERICA		18,647,342	18,741,047	54,661	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					212,745,587	214,441,115	568,961	XXX
BES4RV-UB-6	SMALL BUSINESS ADMINISTRATION COOF - 176	07/16/2025	RAYMOND JAMES & ASSOCIATES		4,537,335			1.A
BES4RV-US-9	SMALL BUSINESS ADMINISTRATION COOF - 177	07/16/2025	RAYMOND JAMES & ASSOCIATES		5,805,600			1.A
BES4VC-M8-9	SMALL BUSINESS ADMINISTRATION COOF - 179	08/22/2025	RAYMOND JAMES & ASSOCIATES		4,372,644			1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					14,715,579			XXX
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5	09/01/2025	Interest Capitalization		7,142	7,142		1.A
3136BR-GB-7	FNMA 5.500% 03/25/54	09/01/2025	Interest Capitalization		3,715	3,715		1.A
3136BW-PR-1	FANNIE MAE FNR_25-57 CMO-SER-2025-57 CL-	08/21/2025	PIPER SANDLER & CO		38,518,502	39,257,650	122,680	.
3136BW-PR-1	FANNIE MAE FNR_25-57 CMO-SER-2025-57 CL-	08/21/2025	PIPER SANDLER & CO		453,342	462,041	1,444	1.A
3136BW-ZX-7	FANNIE MAE FNR_25-57 CMO-SER-2025-66 CL-	08/25/2025	MORGAN STANLEY & CO		39,094,176	39,080,437	146,552	.
3136BW-ZX-7	FANNIE MAE FNR_25-57 CMO-SER-2025-66 CL-	08/25/2025	MORGAN STANLEY & CO		278,014	277,916	1,042	1.A
3136BX-DK-7	FANNIE MAE SERIES 2025-77 CL-ML 5.000%	09/17/2025	BANK OF AMERICA		48,145,804	47,839,333	139,531	1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000	09/01/2025	Interest Capitalization		12,681	12,681		1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000	09/01/2025	Interest Capitalization		12,681	12,681		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000	09/01/2025	Interest Capitalization		4,206	4,206		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000	09/01/2025	Interest Capitalization		4,206	4,206		1.A
3137HL-UH-3	FREDDIE MAC CMO-POOL-5553 CL-BA 4.500%	08/18/2025	PIPER SANDLER & CO		29,992,708	30,497,828	76,245	.
3137HL-UH-3	FREDDIE MAC CMO-POOL-5553 CL-BA 4.500%	08/18/2025	PIPER SANDLER & CO		100,623	102,318	256	1.A
3137HM-A8-3	FREDDIE MAC REMICS CMO-POOL-5554 CL-AY	09/17/2025	BANK OF AMERICA		11,900,591	11,930,417	36,537	1.A
3137HM-EU-0	FREDDIE MAC REMICS 5.250% 08/25/55	09/17/2025	BANK OF AMERICA		19,986,383	19,998,882	61,247	1.A
3137HM-QQ-6	FREDDIE MAC REMICS 5.000% 06/25/52	09/17/2025	BANK OF AMERICA		48,122,123	47,800,960	139,419	1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5	09/01/2025	Interest Capitalization		2,700	2,700		1.A
3136BR-GB-7	FNMA 5.500% 03/25/54	09/01/2025	Interest Capitalization		40,870	40,870		1.A
3136BS-US-2	FNMA FNMA_24-53-AZ 6.000% 08/25/54	09/01/2025	Interest Capitalization		83,608	83,608		1.A
3136BT-RY-1	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	09/01/2025	Interest Capitalization		78,803	78,803		1.A
3136BT-U6-8	FNMA CMO-SER-2024-95K CL-ZU 6.000% 12/	07/01/2025	Interest Capitalization		1,381	1,381		1.A
3136BV-D9-6	FANNIE MAE REMICS 5.500% 05/25/55	09/01/2025	Interest Capitalization		83,640	83,640		.
3136BV-V3-9	FNMA CMO-SER-2025-29C CL-CZ 5.500% 05/	09/01/2025	Interest Capitalization		29,056	29,056		.
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000	09/01/2025	Interest Capitalization		21,134	21,134		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000	09/01/2025	Interest Capitalization		21,029	21,029		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000	09/01/2025	Interest Capitalization		21,029	21,029		1.A
3137HB-XZ-2	FEDERAL HOME LOAN MTG CORP SERIES 5386 C	09/01/2025	Interest Capitalization		22,292	22,292		1.A
3137HH-NC-1	FEDERAL HOME LOAN MORTGAGE COR 5.500%	09/01/2025	Interest Capitalization		82,009	82,009		1.A
3137HH-ZU-8	FEDERAL HOME LOAN MORTGAGE COR 5.500%	09/01/2025	Interest Capitalization		17,747	17,747		.
3137HJ-6R-3	FEDERAL HOME LOAN MORTGAGE COR SERIES 55	09/01/2025	Interest Capitalization		28,265	28,265		1.A
3137HJ-6U-6	FEDERAL HOME LOAN MORTGAGE COR SERIES 55	09/01/2025	Interest Capitalization		28,265	28,265		1.A
3137HK-Y6-5	FEDERAL HOME LOAN MORTGAGE COR 6.000%	09/01/2025	Interest Capitalization		72,325	72,325		.
3137HL-GQ-9	FEDERAL HOME LOAN MORTGAGE COR MBS-POOL-	07/01/2025	Interest Capitalization		6,077	6,077		.

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
3137HL-GQ-9	FEDERAL HOME LOAN MORTGAGE COR MBS-POOL-	07/01/2025	Interest Capitalization		471	471		1.A
3137HM-PC-8	FEDERAL HOME LOAN MORTGAGE COR CMO-POOL-	08/08/2025	BMO CAPITAL MARKETS CORP		5,826,334	5,855,612	11,711	.
3137HM-PC-8	FEDERAL HOME LOAN MORTGAGE COR CMO-POOL-	08/08/2025	BMO CAPITAL MARKETS CORP		92,735	93,201	186	1.A
3137HM-YE-4	FEDERAL HOME LOAN MORTGAGE COR 6.000%	09/03/2025	BMO CAPITAL MARKETS CORP		886,437	893,136	1,042	1.A
3137HN-BZ-0	FEDERAL HOME LOAN MORTGAGE COR 6.000%	09/04/2025	BMO CAPITAL MARKETS CORP		3,870,750	3,900,000	18,850	1.A
BGH9YU-NQ-1	FNMA 6.370% 07/01/55	06/18/2025	DUNCANWILLIAMS SECS CORP		(103,563)	(100,000)	(513)	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					247,850,291	248,575,063	756,229	XXX
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA	09/22/2025	DLSAIMDLPP DLIC SA-G1001-PRT		275,060		40,329	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS	09/22/2025	CSGAIMCSXP - GLIC GA - G1001		3,644,024		67,997	1.A FE
30317C-AN-8	FREMF MORTGAGE TRUST CMO-SER-2020-K120 C	09/22/2025	DAGAIMDAXP DLAC GA - G1001		465,373		7,510	1.A FE
35709E-AN-9	FREMF MORTGAGE TRUST CMO-SER-2020-K111 C	09/22/2025	DLSAIMDLPP DLIC SA-G1001-PRT		3,452,131		60,462	1.A FE
3140NY-2D-2	FNMA MBS-POOL-BZ4371 6.370% 07/01/52	06/18/2025	DUNCANWILLIAMS SECS CORP		103,508	99,947	513	.
3140NY-2D-2	FNMA MBS-POOL-BZ4371 6.370% 07/01/52	06/18/2025	DUNCANWILLIAMS SECS CORP		55	53		1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					7,940,151	100,000	176,811	XXX
16160A-AG-4	CHASE HOME LENDING MORTGAGE TR SERIES 20	08/26/2025	J.P. MORGAN SECURITIES LLC		21,735,313	22,000,000	6,722	1.A FE
16160B-AH-0	CHASE HOME LENDING MORTGAGE TR SERIES 20	09/09/2025	J.P. MORGAN SECURITIES LLC		6,038,001	6,000,000	25,667	1.A FE
16160U-AV-7	CHASE HOME LENDING MORTGAGE TR CMO-SER-2	08/07/2025	J.P. MORGAN SECURITIES LLC		35,251,563	35,000,000	151,667	1.B FE
16162U-AV-5	CHASE HOME LENDING MORTGAGE TR CMO-SER-2	07/14/2025	J.P. MORGAN SECURITIES LLC		18,333,607	18,342,205	88,654	.
16162U-AV-5	CHASE HOME LENDING MORTGAGE TR CMO-SER-2	07/14/2025	J.P. MORGAN SECURITIES LLC		657,487	657,795	3,179	1.B FE
36272M-AR-7	GS MORTGAGEBACKED SECURITIES T CMO-SER-2	07/17/2025	GOLDMAN SACHS & CO. LLC		9,942,281	10,000,000	50,000	1.A FE
36272M-AU-0	GS MORTGAGEBACKED SECURITIES T CMO-SER-2	07/17/2025	GOLDMAN SACHS & CO. LLC		15,180,676	15,209,193	76,046	.
36272M-AU-0	GS MORTGAGEBACKED SECURITIES T CMO-SER-2	07/17/2025	GOLDMAN SACHS & CO. LLC		789,324	790,807	3,954	1.A FE
36272X-AS-1	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/18/2025	GOLDMAN SACHS & CO. LLC		12,012,872	12,000,000	53,167	1.A FE
36272X-AU-6	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/18/2025	GOLDMAN SACHS & CO. LLC		10,114,063	10,000,000	48,333	1.A FE
36272X-CJ-9	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/18/2025	GOLDMAN SACHS & CO. LLC		7,301,558	7,000,000	37,006	1.D FE
362938-AG-7	GS MORTGAGE BACKED SECURITIES CMO-SER-20	07/11/2025	J.P. MORGAN SECURITIES LLC		15,817,967	15,985,314	31,749	1.A FE
46593U-AH-2	JP MORGAN MORTGAGE TRUST CMO-SER-2025-4	08/26/2025	J.P. MORGAN SECURITIES LLC		21,172,625	21,400,000	6,539	1.A FE
46593Y-AH-4	JP MORGAN MORTGAGE TRUST CMO-SER-2025-CC	08/26/2025	J.P. MORGAN SECURITIES LLC		30,393,750	30,000,000	5,000	1.A FE
46594C-AD-0	JP MORGAN MORTGAGE TRUST CMO-SER-2025-7M	08/19/2025	J.P. MORGAN SECURITIES LLC		9,999,881	10,000,000	42,871	1.A FE
46594C-AF-5	JP MORGAN MORTGAGE TRUST CMO-SER-2025-7M	08/19/2025	J.P. MORGAN SECURITIES LLC		13,061,943	13,062,000	56,354	1.B FE
46594C-AG-3	JP MORGAN MORTGAGE TRUST CMO-SER-2025-7M	08/19/2025	J.P. MORGAN SECURITIES LLC		21,144,728	21,144,735	93,709	.
46594C-AG-3	JP MORGAN MORTGAGE TRUST CMO-SER-2025-7M	08/19/2025	J.P. MORGAN SECURITIES LLC		491,265	491,266	2,177	1.C FE
465986-AA-5	JP MORGAN MORTGAGE TRUST CMO-SER-2023-10	07/11/2025	J.P. MORGAN SECURITIES LLC		20,228,106	20,124,340	43,603	1.A FE
46656D-AT-8	JP MORGAN MORTGAGE TRUST CMO-SER-2023-2	08/26/2025	J.P. MORGAN SECURITIES LLC		10,017,188	10,000,000	1,528	1.A FE
46657C-AA-0	JP MORGAN MORTGAGE TRUST CMO-SER-2023-8	07/15/2025	J.P. MORGAN SECURITIES LLC		24,584,293	24,503,890	61,260	1.A FE
46657D-AA-8	JP MORGAN MORTGAGE TRUST CMO-SER-2023-7	07/15/2025	J.P. MORGAN SECURITIES LLC		28,432,212	28,330,400	70,826	1.A FE
46660A-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2025-8 C	09/16/2025	J.P. MORGAN SECURITIES LLC		11,214,067	11,122,875	49,281	1.A FE
46660A-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2025-8 C	09/16/2025	J.P. MORGAN SECURITIES LLC		31,578,692	31,392,300	139,085	1.A FE
67122E-AW-1	OBX TRUST SERIES 2025-J2 CL-A19 144A 5	09/10/2025	BANK OF AMERICA		23,533,048	23,500,000	147,201	1.B FE
69392T-AC-1	PMT LOAN TRUST CMO-SER-2025-J2 CL-A3 144	08/22/2025	BANK OF AMERICA		18,000,000	18,000,000	74,250	1.A FE
69392T-AY-3	PMT LOAN TRUST CMO-SER-2025-J2 CL-A22 14	08/22/2025	BANK OF AMERICA		2,758,869	2,799,556	11,548	1.A FE
75024R-BG-8	RADIAN MORTGAGE CAPITAL TRUST CMO-SER-20	07/18/2025	WELLS FARGO SECURITIES LLC		9,991,116	10,400,000	38,133	1.A FE
75024R-BM-5	RADIAN MORTGAGE CAPITAL TRUST CMO-SER-20	07/18/2025	WELLS FARGO SECURITIES LLC		13,563,518	13,572,000	54,288	1.A FE
816943-BM-5	SEQUOIA MORTGAGE TRUST CMO-SER-2023-3 CL	08/26/2025	J.P. MORGAN SECURITIES LLC		35,514,063	35,000,000	5,833	1.A FE
81749M-AN-7	SEQUOIA MORTGAGE TRUST 6.000% 04/25/55	08/26/2025	J.P. MORGAN SECURITIES LLC		15,267,188	15,000,000	2,500	1.A FE
81749W-AG-0	SEQUOIA MORTGAGE TRUST CMO-SER-2025-8 CL	08/08/2025	WELLS FARGO SECURITIES LLC		6,354,224	6,500,000	26,813	1.A FE
81749W-CU-7	SEQUOIA MORTGAGE TRUST CMO-SER-2025-8 CL	08/08/2025	WELLS FARGO SECURITIES LLC		20,131,250	20,000,000	90,000	1.A FE
81750B-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2025-9 CL-	09/10/2025	WELLS FARGO SECURITIES LLC		20,104,460	20,000,000	76,389	1.A FE
81750B-BD-8	SEQUOIA MORTGAGE TRUST SERIES 2025-9 CL-	09/10/2025	WELLS FARGO SECURITIES LLC		42,393,293	41,857,000	174,404	1.A FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		6,885	7,164	11	1.A
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF SERIES N 1	01/01/2025	DLICGA-CIO		255,454	250,000	4,081	1.A FE
19648G-GU-0	COLORADO HOUSING AND FINANCE A SERIES A	09/30/2025	DLICGA-CIO		705,000	705,000	11,373	1.A FE
19648G-GV-8	COLORADO HOUSING AND FINANCE A SERIES A	09/30/2025	DLICGA-CIO		240,000	240,000	3,959	1.A FE
22540A-BE-7	INDYMAC MANUFACTURED HOUSING ABS SER 199	07/01/2025	Interest Capitalization		5	5		3.A FE
34074M-8G-9	FLORIDA ST HSG FIN CORP REVENU SERIES 6	09/30/2025	DLICGA-CIO		100,000	100,000	628	1.A FE
34074M-8H-7	FLORIDA ST HSG FIN CORP REVENU SERIES 6	09/30/2025	DLICGA-CIO		100,000	100,000	634	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
34074N-CJ-6	FLORIDA HSG FIN CORP 5.828% 07/01/55	02/11/2025	DLICGA-CIO		350,000	350,000	2,323	1.A FE
36272N-AB-0	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	07/24/2025	GOLDMAN SACHS & CO. LLC		150,000	150,000		1.C FE
36831D-AL-4	GCAT TRUST CMO-SER-2025-INV3 CL-A11 144A	08/13/2025	BOFA SECURITIES INC		2,282,631	2,250,000	9,750	1.A FE
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	01/01/2025	DLICGA-CIO		406,942	410,000	2,744	1.B FE
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	09/30/2025	DLICGA-CIO		2,370,000	2,370,000	16,627	1.B FE
45129Y-6T-8	IDAHO HSNG AND FINANCE ASSOC 5.945% 07	09/30/2025	DLICGA-CIO		1,015,000	1,015,000	6,872	1.B FE
45130B-CF-8	IDAHO HOUSING AND FINANCE ASSO 5.150%	07/23/2025	RBC CAPITAL MARKETS LLC		500,000	500,000		1.B FE
45130B-DK-6	IDAHO HOUSING AND FINANCE ASSO 6.008%	07/23/2025	RBC CAPITAL MARKETS LLC		150,000	150,000		1.B FE
45203M-XE-6	IL HOUSING DEV AUTH 2024B SERIES B 5.8	09/30/2025	DLICGA-CIO		490,000	490,000	10,492	1.A FE
491309-MH-0	KENTUCKY HSG CORP 6.158% 07/01/45	01/08/2025	DLICGA-CIO		200,000	200,000	1,403	1.A FE
57419U-DF-2	MARYLAND CMNTY DEV ADMIN HSG & SERIES B	09/30/2025	DLICGA-CIO		1,750,000	1,750,000	45,698	1.B FE
57419U-DG-0	MARYLAND DEPARTMENT OF HOUSING 5.991%	09/30/2025	DLICGA-CIO		1,750,000	1,750,000	46,888	1.B FE
57419U-DH-8	MARYLAND DEPARTMENT OF HOUSING SERIES B	09/30/2025	DLICGA-CIO		3,000,000	3,000,000	81,050	1.B FE
57419U-LJ-5	MARYLAND DEPT HSG COMM DEV 5.847% 09/0	09/30/2025	DLICGA-CIO		250,000	250,000	6,537	1.B FE
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING 5.877%	02/12/2025	DLICGA-CIO		1,500,000	1,500,000	40,649	1.B FE
60637G-ME-6	MISSOURI ST HSG DEV COMMN 5.000% 11/01	09/10/2025	STIFEL NICOLAUS		600,000	600,000		1.B FE
641279-VY-7	NEVADA ST HSG DIV SF MTGE REVE SERIES E	01/01/2025	DLICGA-CIO		1,743,160	1,750,000	37,584	1.B FE
641279-XN-9	NEVADA ST HSG DIV SF MTGE REVE SERIES B	01/01/2025	DLICGA-CIO		200,000	200,000	4,249	1.B FE
647201-6X-5	NEW MEXICO MORTGAGE FINANCE AU 5.050%	08/01/2025	RBC CAPITAL MARKETS LLC		100,000	100,000		1.B FE
64972E-D6-3	NEW YORK CITY NY HSG DEV CORP SERIES J	09/30/2025	DLICGA-CIO		1,000,000	1,000,000	8,074	1.C FE
64987J-MN-8	NEW YORK ST HSG FIN AGY AFFORD SERIES G	09/30/2025	DLICGA-CIO		270,000	270,000	1,818	1.C FE
64987J-NR-8	NEW YORK ST HSG FIN AGY AFFORD SERIES H	09/30/2025	DLICGA-CIO		350,000	350,000	2,357	1.C FE
64988Y-MV-6	NEW YORK ST MTGE AGY HOMEOWNER 2.200%	09/30/2025	DLICGA-CIO		1,750,000	1,750,000	14,010	1.B FE
67121V-AB-0	NYMT LOAN TRUST CMO-SER-2025-CP1 CL-A2 1	07/18/2025	NOMURA SECURITIES INTERNATIONA		91,350	100,000	240	1.D FE
67756U-DM-7	OHIO ST HSG FIN AGY RESIDENTIA 5.100%	07/17/2025	BOFA SECURITIES INC		500,000	500,000		1.B FE
67756U-EU-8	OHIO ST HSG FIN AGY RESIDENTIA 6.225%	07/17/2025	BOFA SECURITIES INC		100,000	100,000		1.B FE
73015F-AK-2	PMT LOAN TRUST CMO-SER-2025-INV7 CL-A10	07/11/2025	GOLDMAN SACHS & CO. LLC		2,290,136	2,300,000	6,517	1.A FE
79589V-AB-0	SALUDA GRADE ALTERNATIVE MORTG CMO-SER-2	07/10/2025	GOLDMAN SACHS & CO. LLC		100,000	100,000		1.D FE
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG SERIES 20	07/10/2025	GOLDMAN SACHS & CO. LLC		250,000	250,000		1.A FE
88046K-KZ-8	TENNESSEE ST HSG DEV AGY SERIES 1B 5.9	09/30/2025	DLICGA-CIO		250,000	250,000	1,684	1.B FE
88046K-LA-2	TENNESSEE HSG DEV AGY RSDL FIN SERIES 1B	09/30/2025	DLICGA-CIO		99,780	100,000	679	1.B FE
88046K-SX-5	TENNESSEE ST HSG DEV AGY 5.100% 07/01/	08/26/2025	RAYMOND JAMES & ASSOCIATES		100,000	100,000		1.B FE
92812U-2B-3	VIRGINIA ST HSG DEV AUTH CMWLT 6.175%	09/30/2025	DLICGA-CIO		750,000	750,000	5,274	1.A FE
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B	09/30/2025	DLICGA-CIO		2,000,000	2,000,000	36,551	1.A FE
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	08/25/2025	Interest Capitalization		8,172	8,172		1.A FM
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20	08/25/2025	Interest Capitalization		65,557	65,557		1.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	09/01/2025	Interest Capitalization		20	20		2.C FM
761119-AZ-9	RESIDENTIAL ASSET SECURITIZATI SERIES 20	09/01/2025	Interest Capitalization		1,591	1,591		4.C FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					613,296,174	611,368,185	2,260,492	XXX
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		122,463		2,157	1.B FE
95000A-AC-1	WELLS FARGO COMMERCIAL MTG TR SERIES 201	09/12/2025	ETGRETGEXN ELIC FWH - SEC		3,963,152	4,125,000	5,199	2.A
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS C 144A	09/15/2025	Interest Capitalization					1.A
BES4PW-04-5	TAURUS CMBS CMBS-SER-2025-UK3A CL-C 144A	06/26/2025	BANK OF AMERICA		112,050	112,050		1.G FE
78348L-AE-0	RWC 2025-1 SERIES 2025-1 CL-B 144A 5.7	09/30/2025	NOMURA SECURITIES INTERNATIONA		99,873	100,000	144	1.C Z
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					4,297,538	4,337,050	7,500	XXX
03329N-AA-5	ANCHORAGE CREDIT FUNDING LTD ABS-SER-202	09/12/2025	Various		13,600,000	13,500,000	38,113	3.C FE
03330C-AA-6	ANCHORAGE CREDIT FUNDING LTD ABS-SER-202	08/05/2025	DEUTSCHE BANK AG		3,390,668	3,378,000	7,277	2.A FE
03330E-AJ-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2016	09/05/2025	ETGRGPGEXN - ELIC FWH - GPIM		236,291	250,000	817	1.A FE
037986-AY-2	APIDOS CLO SERIES 2024-1A CL-D2R 144A	08/29/2025	SG AMERICAS SECURITIES LLC		5,500,000	5,500,000		.
055330-AL-8	BCC MIDDLE MARKET CLO LLC SERIES 2025-2	09/22/2025	NATIXIS SECURITIES AMERICAS LL		15,000,000	15,000,000		2.B Z
055330-AN-4	BCC MIDDLE MARKET CLO LLC SERIES 2025-2	09/22/2025	NATIXIS SECURITIES AMERICAS LL		4,000,000	4,000,000		2.B Z
05553E-AB-5	BFNS LLC SERIES 2022 1A CLASS B 144A 6	09/12/2025	ETGRETGEXN ELIC FWH - SEC		968,418	1,000,000	10,833	3.A FE
05682D-AC-9	BAIN CAPITAL GLOBAL ABS-SER-2025-1A CL-B	07/11/2025	DIRECT FUNDING		2,250,000	2,250,000		2.C PL
171935-AL-3	CIFC FUNDING LTD ABS-SER-2019-7A CL-D2R	07/31/2025	J.P. MORGAN SECURITIES LLC		4,000,000	4,000,000		2.B Z
24460X-AU-4	DEERPATH CAPITAL CLO LTD ABS-SER-2021-2A	07/28/2025	GREENSLEDGE CAPITAL MARKETS		5,000,000	5,000,000		1.F FE
24460X-AW-0	DEERPATH CAPITAL CLO LTD ABS-SER-2021-2A	07/28/2025	Various		15,500,000	15,500,000		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
26244K-AS-5	DRYDEN SENIOR LOAN FUND SERIES 2015 15A	09/05/2025	ETGRETGEXN ELIC FWH - SEC		625,504	625,000	6,153	1.A FE
34961J-BJ-2	FORTRESS CREDIT OPPORTUNITIES SERIES 202	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		100,200	100,000	1,469	2.C FE
34967B-AC-9	FORTRESS CREDIT OPPORTUNITIES ABS-SER-20	07/21/2025	GOLDMAN SACHS & CO. LLC		8,500,000	8,500,000		1.E FE
36319X-BL-0	GALAXY CLO LTD ABS-SER-2018-25A CL-D2RR	08/13/2025	GOLDMAN SACHS & CO. LLC		3,000,000	3,000,000		.
36319X-BL-0	GALAXY CLO LTD ABS-SER-2018-25A CL-D2RR	08/13/2025	GOLDMAN SACHS & CO. LLC		3,000,000	3,000,000		2.A FE
38180N-AJ-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	09/19/2025	CITIBANK		5,070,000	5,000,000	71,536	2.C FE
40169C-AY-2	GUGGENHEIM MM CLO 2021-4 LTD G SERIES 20	09/12/2025	WELLS FARGO SECURITIES LLC		6,769,000	6,769,000		2.B Z
46604E-BC-5	IVY HILL MIDDLE MARKET CREDIT ABS-SER-9A	07/24/2025	Various		3,000,000	3,000,000		2.C FE
46604E-BE-1	IVY HILL MIDDLE MARKET CREDIT ABS-SER-9A	07/24/2025	J.P. MORGAN SECURITIES LLC		1,000,000	1,000,000		2.C FE
58039A-AL-4	MCF CLO LLC SERIES 2017-3A CLASS-D1R2 14	07/18/2025	Various		8,000,000	8,000,000		2.B FE
58039A-AN-0	MCF CLO LLC SERIES 2017-3A CLASS-D2R2 14	07/18/2025	SCOTIA CAPITAL (USA) INC.		5,700,000	5,700,000		2.C FE
59802Y-AA-9	MIDOCEAN CREDIT CLO SERIES 2017-7A CLASS	07/15/2025	Interest Capitalization		102,371	102,371		5.B FE
62848F-AJ-1	MYERS PARK CLO LTD SERIES 2018 1A CLASS	09/05/2025	ETGRETGEXN ELIC FWH - SEC		513,048	512,500	4,724	1.F FE
74970T-AM-9	RIN LTD ABS-SER-2023-2A CL-ER 144A 10.1	08/13/2025	SG AMERICAS SECURITIES LLC		4,000,000	4,000,000		3.C FE
93656J-AL-4	WARWICK CAPITAL CLO LTD WWICK_ ABS-SER-2	08/15/2025	BANK OF AMERICA		4,000,000	4,000,000		.
97988M-AU-7	WOODMONT TRUST ABS-SER-2021-8A CL-D2R 14	08/27/2025	Various		10,000,000	10,000,000		2.A FE
001011-AL-9	ANCHORAGE CREDIT FUNDING LTD A SERIES 20	09/09/2025	CROSS POINT CAPITAL, LLC		2,923,616	2,914,000	24,335	2.C FE
08179Q-AJ-9	BENEFIT STREET PARTNERS CLO 43 ABS-SER-2	08/20/2025	J.P. MORGAN SECURITIES LLC		4,000,000	4,000,000		2.C FE
08186K-AW-4	BENEFIT STREET PARTNERS CLO LT ABS-SER-2	08/27/2025	J.P. MORGAN SECURITIES LLC		4,350,938	4,250,000	31,206	2.C FE
08187L-AJ-0	BENEFIT STREET PARTNERS CLO LT ABS-SER-2	07/24/2025	MIZUHO SECURITIES		6,000,000	6,000,000		.
55955E-BE-7	MAGNETITE CLO LTD SERIES 2020-27A CL-D2R	09/17/2025	AMHERST PIERPONT		4,900,000	4,900,000		2.B Z
59802T-AG-7	MIDOCEAN CREDIT CLO SERIES 2013-2A CLASS	07/29/2025	Interest Capitalization		204,785	204,785		5.C FE
64132M-BQ-0	NEUBERGER BERMAN CLO LTD ABS-SER-2018-30	08/06/2025	J.P. MORGAN SECURITIES LLC		4,527,000	4,500,000	16,448	2.C FE
77587D-AA-8	ROMARK CREDIT FUNDING LTD ABS-SER-2024-3	07/28/2025	Various		7,511,250	7,500,000	251,250	3.C FE
77588N-AA-5	ROMARK CREDIT FUNDING LTD ABS-SER-2025-4	09/09/2025	SMBC NIKKO SECURITIES AMERICA		11,568,278	11,505,000	89,483	3.C FE
77588R-AE-8	ROMARK CREDIT FUNDING LTD ABS-SER-2025-4	07/01/2025	BARCLAYS CAPITAL		7,500,000	7,500,000		1.G FE
77588R-AG-3	ROMARK CREDIT FUNDING LTD ABS-SER-2025-4	07/01/2025	BARCLAYS CAPITAL		10,000,000	10,000,000		2.C FE
89822H-AC-5	TRUPS FINANCIALS NOTE SECURITI SERIES 20	09/02/2025	BANK OF AMERICA		10,000,000	10,000,000		1.C FE
89822H-AE-1	TRUPS FINANCIALS NOTE SECURITI SERIES 20	09/02/2025	BANK OF AMERICA		7,425,000	7,500,000		1.G FE
89822H-AG-6	TRUPS FINANCIALS NOTE SECURITI SERIES 20	09/02/2025	BANK OF AMERICA		6,930,000	7,000,000		2.C FE
89822H-AJ-0	TRUPS FINANCIALS NOTE SECURITI SERIES 20	09/02/2025	BANK OF AMERICA		7,425,000	7,500,000		1.G FE
89822H-AL-5	TRUPS FINANCIALS NOTE SECURITI SERIES 20	09/02/2025	BANK OF AMERICA		7,920,000	8,000,000		2.C FE
03329N-AA-5	ANCHORAGE CREDIT FUNDING LTD ABS-SER-202	07/24/2025	DLICGA-CIO		3,500,000	3,500,000	6,885	3.C FE
171935-AL-3	CIFC FUNDING LTD ABS-SER-2019-7A CL-D2R	07/31/2025	DLICGA-CIO		4,000,000	4,000,000	6,456	.
24460X-AW-0	DEERPATH CAPITAL CLO LTD ABS-SER-2021-2A	07/28/2025	DLICGA-CIO		6,540,000	6,540,000	15,063	2.C FE
26252W-BQ-1	DRYDEN SENIOR LOAN FUND SERIES 2019 76A	09/30/2025	DLICGA-CIO		3,155,000	3,155,000	30,417	2.C FE
36319X-BL-0	GALAXY CLO LTD ABS-SER-2018-25A CL-D2RR	08/13/2025	DLICGA-CIO		3,000,000	3,000,000	22,006	.
46604E-BC-5	IVY HILL MIDDLE MARKET CREDIT ABS-SER-9A	07/24/2025	DLICGA-CIO		2,675,000	2,675,000	550	2.C FE
46604E-BE-1	IVY HILL MIDDLE MARKET CREDIT ABS-SER-9A	07/24/2025	DLICGA-CIO		1,000,000	1,000,000		.
55956C-AL-5	MAGNETITE CLO LTD ABS-SER-2025-45A CL-D2	03/12/2025	DLICGA-CIO		3,290,000	3,290,000	79,305	2.C FE
58039A-AL-4	MCF CLO LLC SERIES 2017-3A CLASS-D1R2 14	07/18/2025	DLICGA-CIO		3,000,000	3,000,000	35,635	2.B FE
65251P-BE-2	NEWSTAR ARLINGTON SENIOR LOAN SERIES 201	09/30/2025	DLICGA-CIO		3,004,584	3,000,000	46,510	2.B FE
901397-AJ-8	TWIN BROOK CLO ABS-SER-2024-1A CL-D 144A	09/30/2025	DLICGA-CIO		3,000,000	3,000,000	54,880	2.B FE
97988M-AU-7	WOODMONT TRUST ABS-SER-2021-8A CL-D2R 14	08/27/2025	DLICGA-CIO		3,000,000	3,000,000	4,171	2.A FE
64132M-BQ-0	NEUBERGER BERMAN CLO LTD ABS-SER-2018-30	08/06/2025	DLICGA-CIO		4,526,817	4,500,000	30,960	2.C FE
77587D-AA-8	ROMARK CREDIT FUNDING LTD ABS-SER-2024-3	07/28/2025	DLICGA-CIO		4,011,195	4,005,000	119,622	3.C FE
81125M-AL-5	SCULPTOR CLO LTD SERIES 35A CLASS D1B	03/24/2025	DLICGA-CIO		3,000,000	3,000,000	87,206	2.B FE
BCC3PH-KF-4	HAMBRIDGE EURO CLO 1 DAC SERIES 2025-1A	09/17/2025	GOLDMAN SACHS & CO. LLC		2,131,200	2,131,200		1.F FE
Z96HYP-RA-7	CARLYLE GLOBAL MARKET STRATEGI SERIES 20	09/18/2025	DZBANK		2,373,772	2,366,200	22,794	1.F FE
40190A-AA-1	GUGGENHEIM INVESTMENTS PRIVATE 7.308%	09/22/2025	DIRECT FUNDING		904,580	904,580		1.G PL
40190A-AK-9	GUGGENHEIM INVESTMENTS PRIVATE 9.308%	09/22/2025	DIRECT FUNDING		174,748	174,748		2.C PL
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					292,298,263	292,202,384	1,116,104	XXX
054982-AA-1	BACKCAST SPECTRA ARTICOM 8.568% 11/03/	09/03/2025	DIRECT FUNDING		298,750	298,750		1.D PL
12665X-AA-6	CV HCS RATED FEEDER LP A 4.000% 10/04/	07/16/2025	DIRECT FUNDING		1,959,284	1,959,284		1.G FE
12665X-AA-6	CV HCS RATED FEEDER LP A 4.000% 10/04/	07/10/2025	Interest Capitalization		17,206	17,206		1.G FE
12665X-AB-4	CV HCS RATED FEEDER LP B 6.000% 10/04/	07/16/2025	DIRECT FUNDING		653,095	653,095		4.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12665X-AB-4	CV HCS RATED FEEDER LP B 6.000% 10/04/	07/10/2025	Interest Capitalization		38,567	38,567		4.A FE
14318@-AA-4	CARLYLE CREDIT OPP FUND III A SENIOR SEC	09/26/2025	DIRECT FUNDING		386,549	386,549		1.G PL
14318@-AB-2	CARLYLE CREDIT OPPORTUNITIES CARLYLE CRE	09/26/2025	DIRECT FUNDING		193,274	193,274		2.C PL
14318@-AC-0	CARLYLE CREDIT OPPORTUNITIES CARLYLE CRE	09/26/2025	DIRECT FUNDING		77,310	77,310		3.C PL
30296#-AC-0	FP SOLAR FINANCE HOLDINGS LLC SERIES A	08/15/2025	DIRECT FUNDING		863,446	863,446		1.E PL
30296#-AD-8	FP SOLAR FINANCE HOLDINGS LLC SERIES B	08/15/2025	DIRECT FUNDING		5,171,644	5,171,644		2.A PL
30296#-AF-3	FP SOLAR FINANCE HOLDINGS LLC ABS-SER-20	08/15/2025	DIRECT FUNDING		2,822,950	2,822,950		2.A PL
445717-AA-9	HUNTER POINT CAPITAL SR 7.000% 07/15/5	07/30/2025	DIRECT FUNDING		662,813	662,813		2.B PL
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		1,526,705	1,665,513		1.A FE
48243T-AA-0	KCG SECURITIZATION LLC SERIES 2024 1A CL	07/17/2025	GUGGENHEIM SECURITIES, LLC		8,539,000	8,539,000	15,607	2.B FE
529922-AJ-5	LIBERTAS ASSET SECURITIZATION ABS-SER-20	07/11/2025	GUGGENHEIM SECURITIES, LLC		4,999,911	5,000,000		1.D PL
529922-AL-0	LIBERTAS ASSET SECURITIZATION ABS-SER-20	07/11/2025	GUGGENHEIM SECURITIES, LLC		383,994	384,000		2.C PL
53161A-AA-9	OASIS SECURITISATION ABS-SER-2025-1A CL-	08/04/2025	Various		47,696,024	47,700,000		1.G FE
647558-AA-3	NEW MOUNTAIN GUARDIAN IV RAT SERIES 2023	09/29/2025	DIRECT FUNDING		996,770	1,000,000		1.G FE
75025@-AA-9	RADIANCE BORROWER LLC CLASS A 4.400% 0	09/05/2025	DIRECT FUNDING		11,577,101	12,132,661		1.E PL
75025@-AB-7	RADIANCE BORROWER LLC CLASS B 4.400% 0	09/05/2025	DIRECT FUNDING		818,761	876,870		1.F PL
75025@-AC-5	RADIANCE BORROWER LLC CLASS C 4.400% 0	09/05/2025	DIRECT FUNDING		719,666	836,615		2.B PL
75025@-AD-3	RADIANCE BORROWER LLC CLASS D 0.000% 0	09/05/2025	DIRECT FUNDING		550,177	1,277,675		3.A PL
75025@-AE-1	RADIANCE BORROWER LLC CLASS E 0.000% 0	09/05/2025	DIRECT FUNDING		314,948	565,327		2.B PL
BES4D6-6N-7	MAPLE BORROWER LLC HOMETAP FORWARD FLOW	09/30/2025	DIRECT FUNDING		39,208,965	39,208,965		.
BES4D6-6N-7	MAPLE BORROWER LLC HOMETAP FORWARD FLOW	07/01/2025	Interest Capitalization		141,992	141,992		.
BES4FR-1H-7	PAYZEN INC 10.750% 12/18/27	08/13/2025	DIRECT FUNDING		10,096,358	10,096,358		.
BES4YY-6F-0	CASTLELAKE ASSET-BASED PRIVATE SERIES 20	09/30/2025	DIRECT FUNDING		7,500,000	7,500,000		2.B Z
BES4YY-6J-2	CASTLELAKE ASSET-BASED PRIVATE SERIES 20	09/30/2025	DIRECT FUNDING		7,500,000	7,500,000		2.C Z
53947X-AL-6	LOANCORE 2021-CRE5 ISSUER LTD SERIES 202	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		98,906	100,000		1.F FE
463920-AA-6	ISLAND FINANCE TRUST SERIES 2025-1A CLAS	01/22/2025	DLICGA-CIO		5,269,789	5,270,000	16,014	1.F FE
53161A-AA-9	OASIS SECURITISATION ABS-SER-2025-1A CL-	08/04/2025	DLICGA-CIO		12,198,980	12,200,000	46,586	1.G FE
68237D-AC-7	ONDECK ASSET SECURITIZATION TR SERIES 20	03/13/2025	DLICGA-CIO		2,939,588	2,940,000	7,854	2.C FE
03837G-AD-9	AQUA FINANCE TRUST ABS-SER-2025-B CL-D 1	08/08/2025	GOLDMAN SACHS & CO. LLC		1,689,529	1,690,000		2.C FE
03881K-AE-3	ARCREN CMBS-SER-2025-FL1 CL-B 144A 6.4	08/01/2025	J.P. MORGAN SECURITIES LLC		1,017,070	1,019,619		1.D FE
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20	08/27/2025	CITIBANK		2,599,501	2,618,732	3,870	1.G FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					181,528,623	183,408,215	89,931	XXX
36164S-AA-2	GCM GROSVENOR CREDIT SECONDARI SERIES 20	09/25/2025	DIRECT FUNDING		4,738,500	4,738,500		1.G FE
36164S-AB-0	GCM GROSVENOR CREDIT SECONDARI SERIES 20	09/25/2025	DIRECT FUNDING		6,318,000	6,318,000		2.C FE
36164S-AC-8	GCM GROSVENOR CREDIT SECONDARI SERIES 20	09/25/2025	DIRECT FUNDING		631,800	631,800		3.B FE
G2272#-AA-4	COLLER PRIVATE EQUITY BACK NOT ABS-SER-2	08/05/2025	DIRECT FUNDING		4,050,000	4,050,000		1.G PL
G2272#-AC-0	COLLER PRIVATE EQUITY BACK NOT ABS-SER-2	08/05/2025	DIRECT FUNDING		750,000	750,000		1.G PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					16,488,300	16,488,300		XXX
30296#-AH-9	FP SOLAR FINANCE HOLDINGS LLC B-3 REV	07/24/2025	DIRECT FUNDING		1,130,630	1,130,630		2.A PL
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					1,130,630	1,130,630		XXX
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		426,466	431,851		4.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					426,466	431,851		XXX
14856G-AA-8	CASTLELAKE AIRCRAFT SEC TR SERIES 2021-1	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		16,492	16,575		1.F FE
50188C-AB-8	LCOR REPACK TRUST SERIES A 0.000% 09/1	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM		1,360,489	2,900,000		5.B PL
BES4R7-G5-8	BANK OF UTAH 8.840% 01/03/31	07/11/2025	DIRECT FUNDING		14,121,032	14,121,032		.
BES4R7-G5-8	BANK OF UTAH 8.840% 01/03/31	07/11/2025	DIRECT FUNDING		528,968	528,968		2.B Z
BES4RH-T0-3	VAYU HOLDINGS I DAC 7.105% 12/31/34	07/15/2025	DIRECT FUNDING		78,616,759	78,616,759		.
BES4RH-T0-3	VAYU HOLDINGS I DAC 7.105% 12/31/34	07/15/2025	DIRECT FUNDING		564,723	564,723		2.B Z
G4696*-AA-2	IOS AIRCRAFT LEASING DESIGNATE 7.500%	08/28/2025	DIRECT FUNDING		8,968,303	8,968,303		.
85520E-AE-1	STAR TRUST CMBS-SER-2025-SFR6 CL-C 144A	07/16/2025	CITIGROUP GLOBAL MARKETS INC		100,000	100,000		1.G FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					104,276,766	105,816,360		XXX
45111@-BF-5	ICONIC ISSUER LLC SERIES 2025-A CL-A 6	09/03/2025	DIRECT FUNDING		2,900,000	2,900,000		1.F FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					2,900,000	2,900,000		XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,699,894,368	1,681,199,153	4,976,028	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
1899999999. Total - Asset-Backed Securities (Affiliated)								XXX
1909999997. Total - Asset-Backed Securities - Part 3					1,699,894,368	1,681,199,153	4,976,028	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					1,699,894,368	1,681,199,153	4,976,028	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					4,228,082,987	4,237,520,185	9,304,807	XXX
06055H-40-0	BANK OF AMERICA CORP SERIES NN	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	20,000.000	384,000			2.B FE
19075Q-AE-2	COBANK SERIES K 6.450% Perpet.	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	500,000.000	501,685		6,629	2.B FE
33616C-76-1	FIRST REPUBLIC BANK SERIES K	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	20,000.000	82			6. *
48128B-58-0	JP MORGAN CHASE & CO SERIES JJ	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	20,000.000	411,400			2.B FE
74460W-48-7	PUBLIC STORAGE SERIES O	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	10,000.000	165,750			2.A FE
74460W-53-7	PUBLIC STORAGE SERIES M	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	10,000.000	176,300			2.A FE
BES4G6-RY-7	KWOR HOLDINGS LP ALACRITY PREF EQUITY	02/28/2025	Tax Free Exchange	0.000	1,191,325			5.B GI
BES4S5-5H-7	ARCHWAY HOLDINGS LLC WCLOC PREFERRED	08/04/2025	DIRECT FUNDING	4,018,910.000	4,018,910			2.B Z
BES4YY-6K-9	CASTLELAKE ASSET-BASED PRIVATE APC III E	09/30/2025	DIRECT FUNDING	6,250,000.000	6,250,000			3.B Z
03939A-40-4	ARCH CAPITAL GROUP LTD SERIES G	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	20,000.000	365,200			2.A FE
EP0599-00-1	RENAISSANCERE HOLDINGS LTD	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	10,000.000	169,550			2.B FE
94988U-12-8	WELLS FARGO & COMPANY	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	20,000.000	401,200			2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					14,035,402	XXX	6,629	XXX
025932-86-4	AMERICAN FINANCIAL GROUP	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	10,000.000	187,600			2.B FE
37959E-30-0	GLOBE LIFE INC	09/12/2025	ETGRGPGEXN - ELIC FWH - GPIM	10,000.000	171,700			2.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					359,300	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3					14,394,702	XXX	6,629	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					14,394,702	XXX	6,629	XXX
BES4G6-T7-4	KWOR HOLDINGS LP ALACRITY COM EQUITY	02/28/2025	Tax Free Exchange	0.000	1,122,730			
BES4YY-6M-5	CASTLELAKE ASSET-BASED PRIVATE	09/30/2025	DIRECT FUNDING	3,750,000.000	3,750,000			
31339*-10-7	FEDERAL HOME LOAN BANK	09/30/2025	Various	180,000.000	18,000,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					22,872,730	XXX		XXX
BES4FZ-C2-0	RAINFOREST FUNDING TRUST	09/15/2025	DIRECT FUNDING	42,443,570.460	42,443,570			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					42,443,570	XXX		XXX
5989999997. Total - Common Stocks - Part 3					65,316,300	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					65,316,300	XXX		XXX
5999999999. Total - Preferred and Common Stocks					79,711,002	XXX	6,629	XXX
6009999999 - Totals					4,307,793,989	XXX	9,311,436	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					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
912828-P4-6	US TREASURY N B 1.625% 02/15/26	07/14/2025	DLICGA-MSPL-CIO		244,931	244,939	249,785	244,936		(5)		(5)		244,931				1,990	02/15/2026	1.A
91282C-NX-5	US TREASURY N B 3.625% 08/31/30	09/17/2025	CLEAR SPRING HEALTH INSURANCE		380,564	380,000	378,402			41		41		378,443		2,121	2,121	685	08/31/2030	1.A
912828-P4-6	US TREASURY N B 1.625% 02/15/26	07/14/2025	DLICGA-CIO		244,931	244,939	249,785							244,931					02/15/2026	1.A
911759-MN-5	HOUSING URBAN DEVELOPMENT 3.550% 08/01	08/01/2025	Call 100.0000		20,000	20,000	19,180	19,525		37		37		19,562		438	438	710	08/01/2031	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					890,426	889,878	897,152	264,461		73		73		887,867		2,559	2,559	3,385	XXX	XXX
3130AV-LD-2	FEDERAL HOME LOAN BANK 6.000% 04/12/38	09/08/2025	Call 100.0000		4,952,830	4,952,830	4,952,830	4,952,830						4,952,830				269,104	04/12/2038	1.B FE
3130B3-VL-4	FEDERAL HOME LOAN BANK 6.080% 11/25/44	08/25/2025	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				136,800	11/25/2044	1.B FE
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					7,952,830	7,952,830	7,952,830	7,952,830						7,952,830				405,904	XXX	XXX
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	08/14/2025	Various		242,778	242,778	236,481	237,429		353		353		237,782		4,996	4,996	5,371	05/14/2031	1.C PL
06708P-AA-4	BARBADOS GOVERNMENT 4.300% 01/15/29	09/15/2025	Redemption 100.0000		514,334	514,334	397,844	450,051		8,597		8,597		458,648		55,686	55,686	14,749	01/15/2029	4.B
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					757,112	757,112	634,325	687,480		8,950		8,950		696,430		60,682	60,682	20,120	XXX	XXX
03667P-HV-7	ANTELOPE VLY CA CMNTY CLG DIST 2.869%	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				7,392	08/01/2040	1.C FE
084154-G8-0	BERKELEY CA UNIF SCH DIST 2.798% 08/01	08/11/2025	DLICGA-GPIM-INDFA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,835	08/01/2045	1.B FE
190335-MA-4	COAST CA CMNTY CLG DIST 2.881% 08/01/3	08/11/2025	DLICGA-GPIM-INDFA		900,000	900,000	900,000	900,000						900,000				26,721	08/01/2037	1.B FE
250375-MB-5	DESERT CMNTY CLG DIST CA 2.878% 08/01/	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				7,415	08/01/2036	1.C FE
275282-QD-6	E SIDE CA UNION HIGH SCH DISTS SERIES B	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				4,152	08/01/2042	1.D FE
357155-CA-6	FREMONT CA UNIF SCH DIST ALAME SERIES B	08/11/2025	DLICGA-GPIM-INDFA		479,371	500,000	475,280	478,624		748		748		479,371				14,170	08/01/2041	1.C FE
357155-CF-5	FREMONT CA UNIF SCH DIST ALAME SERIES B	08/11/2025	DLICGA-GPIM-INDFA		439,233	500,000	432,135	437,885		1,347		1,347		439,233				14,170	08/01/2046	1.C FE
432272-GC-0	HILLSBOROUGH CA SCH DIST 0.000% 09/01/	08/11/2025	DLICGA-GPIM-INDFA		180,967	250,000	158,903	178,674		2,293		2,293		180,967					09/01/2036	1.A FE
44236P-MA-3	HOUSTON TX CMNTY CLG SERIES B 2.059% 0	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				5,105	02/15/2036	1.B FE
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST 3.114% 1	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				5,428	12/01/2044	1.E FE
56781R-LK-1	MARIN CA CMNTY CLG DIST SERIES B 2.699	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				13,907	08/01/2041	1.A FE
597502-CB-7	MIDLAND CNTY TX HOSP DIST SERIES A 2.8	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				10,654	05/15/2041	1.D FE
616871-MF-3	MORENO VLY CA UNIF SCH DIST 3.819% 08/	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				9,839	08/01/2044	1.D FE
626905-PZ-0	MURRIETA VLY CA UNIF SCH DIST 2.934% 0	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,948	09/01/2044	1.C FE
671205-4Z-2	OAK GROVE CA SCH DIST 2.870% 08/01/44	08/11/2025	DLICGA-GPIM-INDFA		183,838	250,000	177,500	182,523		1,315		1,315		183,838				7,394	08/01/2044	1.D FE
672325-P2-7	OAKLAND CA UNIF SCH DIST ALAME 2.774%	08/11/2025	DLICGA-GPIM-INDFA		645,160	750,000	616,898	639,461		5,699		5,699		645,160				21,441	08/01/2034	1.E FE
672325-P5-0	OAKLAND UNIFIED SCH DIST 3.115% 08/01/	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				8,025	08/01/2040	1.E FE
692039-SU-5	OXNARD CA UNION HIGH SCH DIST 3.077% 0	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				7,928	08/01/2039	1.C FE
774286-AM-0	ROCKWALL TX INDEP SCH DIST 2.380% 02/1	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				11,801	02/15/2046	1.A FE
796720-PP-9	SAN BERNARDINO CA CMNTY CLG DI 2.786%	08/11/2025	DLICGA-GPIM-INDFA		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				50,245	08/01/2045	1.B FE
797272-QY-0	SAN DIEGO CA CMNTY CLG DIST SERIES A 3	08/11/2025	DLICGA-GPIM-INDFA		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				68,759	08/01/2043	1.B FE
797272-RZ-6	SAN DIEGO CA CMNTY CLG DIST 2.760% 08/	08/11/2025	DLICGA-GPIM-INDFA		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				42,665	08/01/2041	1.B FE
798189-RR-9	SAN JOSE CA EVERGREEN CMNTY CL SERIES B	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,922	09/01/2040	1.B FE
798189-RS-7	SAN JOSE CA EVERGREEN CMNTY CL SERIES B	08/11/2025	DLICGA-GPIM-INDFA		750,000	750,000	750,000	750,000						750,000				21,760	09/01/2045	1.B FE
802385-SB-1	SANTA MONICA CA CMNTY CLG DIST 2.704%	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,967	08/01/2040	1.C FE
802385-SY-1	SANTA MONICA CA CMNTY CLG DIST SERIES B	08/11/2025	DLICGA-GPIM-INDFA		508,692	500,000	511,828	509,323		(631)		(631)		508,692				25,764	08/01/2042	1.C FE
969268-DN-8	WILLIAM S HART CA UNION HIGH S 2.363%	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,088	08/01/2037	1.C FE
97705M-PZ-2	WISCONSIN ST SERIES 1 5.000% 05/01/33	08/11/2025	DLICGA-GPIM-INDFA		112,723	100,000	125,804	114,280		(1,556)		(1,556)		112,723				3,903	05/01/2033	1.B FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					14,949,984	15,250,000	14,898,348	14,940,770		9,215		9,215		14,949,984				444,398	XXX	XXX
010869-JL-0	ALAMEDA CA CORRIDOR TRANSPRTN SERIES B	08/11/2025	DLICGA-GPIM-INDFA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				46,615	10/01/2046	1.E FE
010869-JR-7	ALAMEDA CA CORRIDOR TRANSPRTN SERIES A	08/11/2025	DLICGA-GPIM-INDFA		124,304	250,000	114,485	122,858		1,446		1,446		124,304					10/01/2051	1.E FE
01170R-RG-9	ALASKA HSG FIN CORP HOME MTG SERIES C	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				10,043	06/01/2044	1.B FE
047870-SP-6	ATLANTA GA WTR WSTWTR REVENUE 2.913% 1	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				5,684	11/01/2043	1.D FE
114894-ZV-3	BROWARD CNTY FL ARPT SYS REVEN SERIES C	08/11/2025	DLICGA-GPIM-INDFA		250,560	250,000	250,978	250,637		(77)		(77)		250,560				6,661	10/01/2034	1.E FE
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A 4.353%	08/11/2025	DLICGA-GPIM-INDFA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,350	06/01/2041	1.D FE
13032U-VL-9	CALIFORNIA ST HLTH FACS FING A 2.984%	08/11/2025	DLICGA-GPIM-INDFA		1,785,589	1,750,000	1,831,305	1,791,017		(5,428)		(5,428)		1,785,589				36,409	06/01/2033	1.D FE
13057E-EJ-9	CALIFORNIA PUBLIC FIN AUTH REV SERIES C	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				12,668	10/15/2040	1.C FE
13080S-ZY-3	CALIFORNIA STWD CMNTYS DEV AUT 2.682%	08/11/2025	DLICGA-GPIM-INDFA		241,316	250,000	238,975	240,965		351		351		241,316				6,910	02/01/2039	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
155498-HZ-4	CENTRL TX REGL MOBILITY AUTH R SERIES B	08/11/2025	DLICGA-GPIM-INDFA		112,041	100,000	124,219	113,642		(1,601)		(1,601)		112,041				5,569	01/01/2045	1.G FE
155498-JL-3	CENTRL TX REGL MOBILITY AUTH R SERIES C	08/11/2025	DLICGA-GPIM-INDFA		98,825	100,000	98,270	98,750		75		75		98,825				3,158	01/01/2034	1.G FE
155498-MQ-8	CENTRL TX REGL MOBILITY AUTH R SERIES E	08/11/2025	DLICGA-GPIM-INDFA		802,178	850,000	794,967	800,689		1,489		1,489		802,178				29,985	01/01/2041	1.G FE
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R SERIES E	08/11/2025	DLICGA-GPIM-INDFA		300,058	300,000	300,085	300,064		(7)		(7)		300,058				10,917	01/01/2045	1.G FE
235036-6Z-8	DALLAS FORT WORTH TX INTERNATI SERIES C	08/11/2025	DLICGA-GPIM-INDFA		750,000	750,000	750,000	750,000						750,000				18,084	11/01/2040	1.E FE
23503C-AN-7	DALLAS FORT WORTH TX INTERNATI SERIES A	08/11/2025	DLICGA-GPIM-INDFA		2,995,540	3,000,000	2,995,238	2,995,480		60		60		2,995,540				105,539	11/01/2051	1.E FE
254845-TH-3	DIST OF COLUMBIA WTR SWR AUTH SERIES D	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				15,230	10/01/2044	1.C FE
34446A-CA-4	WI BUG TUSSEL 2 LLC 6.201% 05/01/54	08/11/2025	DLICGA-GPIM-INDFA		100,000	100,000	100,000	100,000						100,000				4,857	05/01/2054	1.C FE
353187-EV-5	FRANKLIN CNTY OH HOSP FACS REV 2.877%	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				11,228	11/01/2050	1.C FE
366133-SJ-6	GARLAND TX ELEC UTILITY SYS RE SERIES B	08/11/2025	DLICGA-GPIM-INDFA		601,043	600,000	601,642	601,150		(106)		(106)		601,043				16,766	03/01/2041	1.E FE
366133-SL-1	GARLAND TX ELEC UTILITY SYS RE SERIES B	08/11/2025	DLICGA-GPIM-INDFA		550,087	550,000	550,135	550,096		(9)		(9)		550,087				16,411	03/01/2051	1.D FE
414008-CU-4	HARRIS CNTY TX CULTURAL EDU FA 3.344%	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,200	11/15/2037	1.F FE
451174-AX-4	IDAHO ENERGY RESOURCES AUTH TR 2.861%	08/11/2025	DLICGA-GPIM-INDFA		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				60,975	09/01/2046	1.C FE
45204F-HB-4	ILLINOIS ST FIN AUTH REVENUE SERIES A	08/11/2025	DLICGA-GPIM-INDFA		326,801	250,000	346,460	329,844		(3,043)		(3,043)		326,801				10,799	10/01/2038	1.C FE
54445C-AC-7	LOS ANGELES CA DEPT OF ARPTS C SERIES A	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,226	05/15/2031	1.E FE
57584Y-D3-0	MASSACHUSETTS ST DEV FIN AGY R SERIES D	08/11/2025	DLICGA-GPIM-INDFA		100,000	100,000	100,000	100,000						100,000				3,043	10/01/2046	2.C FE
575896-WR-2	MASSACHUSETTS ST PORT AUTH SERIES C 2.	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				7,572	07/01/2042	1.C FE
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT 5.192%	08/01/2025	Redemption 100.0000		20,000	20,000	22,678	21,702		(204)		(204)		21,498		(1,498)	(1,498)	1,038	08/01/2040	1.A FE
576051-ZT-6	MASSACHUSETTS ST WTR RESOURCES SERIES C	08/11/2025	DLICGA-GPIM-INDFA		1,989,951	2,000,000	1,987,717	1,989,540		411		411		1,989,951				58,185	08/01/2041	1.B FE
591745-8C-1	MET ATLANTA GA RAPID TRANSIT A SERIES D	08/11/2025	DLICGA-GPIM-INDFA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,205	07/01/2045	1.A FE
59335K-CZ-8	MIAMI DADE CNTY FL SEAPORT REV SERIES A	08/11/2025	DLICGA-GPIM-INDFA		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				35,143	10/01/2037	1.F FE
59335K-DB-0	MIAMI DADE CNTY FL SEAPORT REV SERIES A	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,138	10/01/2039	1.F FE
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACS SERIES B	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,385	05/01/2051	1.C FE
646066-7K-0	NEW JERSEY ST EDUCTNL FACS AUT SERIES D	08/11/2025	DLICGA-GPIM-INDFA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,131	07/01/2042	1.F FE
646140-EA-7	NEW JERSEY ST TURNPIKE AUTH TU SERIES B	08/11/2025	DLICGA-GPIM-INDFA		346,653	350,000	345,985	346,539		115		115		346,653				10,846	01/01/2040	1.E FE
64971P-KN-4	NEW YORK CITY NY INDL DEV AGY 2.681% 0	08/11/2025	DLICGA-GPIM-INDFA		100,000	100,000	100,000	100,000						100,000				2,540	03/01/2033	1.E FE
650035-6A-1	NEW YORK ST URBAN DEV CORP REV SERIES D-	08/11/2025	DLICGA-GPIM-INDFA		298,221	300,000	298,035	298,095		126		126		298,221				9,320	03/15/2031	1.B FE
66285W-A9-7	N TX TOLLWAY AUTH REVENUE SERIES B 3.0	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				16,870	01/01/2040	1.D FE
66285W-E5-1	N TX TOLLWAY AUTH REVENUE 3.011% 01/01	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				16,770	01/01/2043	1.D FE
663903-KJ-0	NORTHEAST OH REGL SWR DIST 2.769% 11/1	08/11/2025	DLICGA-GPIM-INDFA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,537	11/15/2046	1.B FE
720653-QG-2	PIERCE CNTY WA SWR REVENUE SERIES B 2.	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				7,394	08/01/2042	1.C FE
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE 3.139%	08/11/2025	DLICGA-GPIM-INDFA		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				124,514	02/15/2051	1.D FE
759136-VN-1	REGL TRANSPRTN DIST CO SALES T SERIES A	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				4,658	11/01/2037	1.B FE
84908A-AH-7	SPOKANE WA PUBLIC FACS DIST SA SERIES A	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				5,156	12/01/2043	1.B FE
87638Q-RH-4	TARRANT CNTY TX CULTURAL EDU F 3.292%	08/11/2025	DLICGA-GPIM-INDFA		500,000	500,000	500,000	500,000						500,000				15,591	09/01/2040	1.E FE
87638Q-RJ-0	TARRANT CNTY TX CULTURAL EDU F 3.422%	08/11/2025	DLICGA-GPIM-INDFA		100,147	100,000	100,266	100,162		(15)		(15)		100,147				3,241	09/01/2050	1.E FE
880558-PH-8	TENNESSEE ST SCH BOND AUTH SERIES A 2.	08/11/2025	DLICGA-GPIM-INDFA		988,036	1,000,000	986,408	987,742		294		294		988,036				20,771	11/01/2045	1.B FE
88213A-MD-4	TEXAS ST A & M UNIV SYS BRD OF SERIES D	08/11/2025	DLICGA-GPIM-INDFA		150,000	150,000	150,000	150,000						150,000				4,029	05/15/2037	1.A FE
886640-JL-6	TIFT CNTY GA HOSP AUTH 2.977% 12/01/42	08/11/2025	DLICGA-GPIM-INDFA		100,000	100,000	100,000	100,000						100,000				2,076	12/01/2042	1.C FE
89546R-TF-1	TRI CNTY OR MET TRANSPRTN DIST SERIES B	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,763	09/01/2041	1.A FE
89546R-TG-9	TRI CNTY OR MET TRANSPRTN DIST SERIES B	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,967	09/01/2048	1.A FE
914073-BD-2	UNIV OF ARKANSAS AR UNIV REVEN SERIES B	08/11/2025	DLICGA-GPIM-INDFA		100,000	100,000	100,000	100,000						100,000				2,159	12/01/2041	1.C FE
94985X-AF-6	WELLS FARGO BANK OT NATIONAL A 6.734%	08/11/2025	DLICGA-GPIM-INDFA		690,411	650,000	693,609	691,607		(1,196)		(1,196)		690,411				41,461	09/01/2047	1.E FE
956704-D7-2	WEST VIRGINIA ST UNIV REVENUES SERIES A	08/11/2025	DLICGA-GPIM-INDFA		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				63,841	10/01/2044	1.D FE
95737T-EK-8	WESTCHESTER CO NY LOCAL DEV CO 3.846%	08/11/2025	DLICGA-GPIM-INDFA		3,046,121	3,050,000	3,045,850	3,046,070		51		51		3,046,121				91,562	11/01/2050	1.E FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					38,317,882	38,370,000	38,377,307	38,326,649		(7,268)		(7,268)		38,319,380		(1,498)	(1,498)	1,144,190	XXX	XXX
00083Y-AA-3	ACC GROUP HOUSING LLC 6.350% 07/15/54	07/15/2025	Various		26	26	25	16						25		1	1	2	07/15/2054	1.C FE
346845-AK-6	FORT BENNING FAM SERIES 144A 6.090% 01	07/15/2025	Redemption 100.0000		1,813	1,813	2,410	2,337		(8)		(8)		2,329		(516)	(516)	110	01/15/2051	1.E FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	09/10/2025	Paydown		5,217	5,217	5,122	1,891		67		67		5,217				217	10/10/2041	1.F
90983V-AA-1	UNITED COMMUNITIES LLC SERIES 144A 5.6	09/15/2025	Redemption 100.0000		6,034	6,034	6,408	6,343		(7)		(7)		6,337		(303)	(303)	339	09/15/2051	2.C FE
95829T-AA-3	WESTERN GROUP HOUSING LP SERIES 144A 6	09/25/2025	Various		1,766,949	1,555,396	1,781,520	1,769,549		(2,621)		(2,621)		1,766,928		21	21	108,197	03/15/2057	1.C FE
95829T-AA-3	WESTERN GROUP HOUSING LP SERIES 144A 6	09/15/2025	Various		7,138	7,138	8,176	8,121		(15)		(15)		8,105		(967)	(967)	482	03/15/2057	1.C FE
00164T-AA-6	AMC EAST COMM LLC 5.740% 01/15/28	07/15/2025	Redemption 100.0000		11,117	11,117	11,075	11,088		5		5		11,093		23	23	638	01/15/2028	1.F FE
05178T-AA-9	AURORA MILITARY HOUS III SERIES 144A 5	07/15/2025	Redemption 100.0000		24,291	24,291	25,362	24,827		(35)		(35)		24,792		(502)	(502)	1,414	07/15/2034	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
140694-AA-8	CAPMARK MILITARY HOUSING TRUST 6.059%	09/10/2025	Paydown		3,397	3,397	2,915			482		482		3,397				137	10/10/2052	1.G
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20	09/10/2025	Paydown		16,551	16,551	16,589	16,584		(1)		(1)		16,583		(32)	(32)	621	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST SERIES 20	09/10/2025	Paydown		4,522	4,522	4,402	4,412		110		110		4,522				183	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20	09/10/2025	Paydown		14,079	14,079	17,401	16,963		(42)		(42)		16,921		(2,842)	(2,842)	619	07/10/2055	1.E FE
347075-AB-9	FORT CARSON FAMILY HSG LLC CO 7.860% 1	09/15/2025	Call 100.0000		15,000	15,000	16,013	15,876		(97)		(97)		15,779		(779)	(779)	786	11/15/2029	1.D FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	07/10/2025	Paydown		433	433	556	532		(99)		(99)		433				18	04/10/2037	1.C FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	09/10/2025	Paydown		873	873	1,123	1,074		(200)		(200)		873				44	04/10/2037	1.D FE
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	09/01/2025	Paydown		2,174	2,174	2,739	2,626		(452)		(452)		2,174				99	05/10/2037	1.G
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	09/10/2025	Paydown		12,223	12,223	12,696	12,576		(353)		(353)		12,223				427	05/10/2050	2.C FE
44329H-AN-4	HP COMMUNITIES LLC SERIES 144A 5.620%	09/15/2025	Redemption 100.0000		27,355	27,355	29,449	28,521		(89)		(89)		28,432		(1,077)	(1,077)	1,537	09/15/2032	1.C FE
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY SERIES 144A	08/01/2025	Redemption 100.0000		5,911	5,911	6,984	5,776		(21)		(21)		6,789		(879)	(879)	280	08/01/2050	1.E FE
598329-AE-0	MIDWEST FAMILY HOUSING CORP BN SERIES 14	07/02/2025	Redemption 100.0000		696	696	826	812		(1)		(1)		811		(115)	(115)	46	01/01/2051	2.B FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					1,925,799	1,714,246	1,951,791	1,929,924		(3,377)		(3,377)		1,933,763		(7,967)	(7,967)	116,196	XXX	XXX
008252-AN-8	AFFILIATED MANAGERS GRP 3.500% 08/01/2	08/01/2025	Maturity		5,000	5,000	4,852	4,986		14		14		5,000				175	08/01/2025	1.G FE
01220#-AA-6	ALBANY FINANCIAL LLC 5.660% 06/30/26	08/01/2025	Redemption 100.0000		4,892,820	4,892,820	4,897,712	4,894,356		(581)		(581)		4,893,775		(955)	(955)	300,781	06/30/2026	1.G PL
036752-AV-5	ELEVANCE HEALTH INC 5.350% 10/15/25	09/19/2025	Various		4,888,000	4,888,000	4,923,742	4,661,347		(23,649)		(23,649)		4,888,000				235,934	10/15/2025	2.A FE
036752-AV-5	ELEVANCE HEALTH INC 5.350% 10/15/25	07/14/2025	DLICGA-MSPL-CIO		250,312	250,000	251,828	251,258		(947)		(947)		250,312				6,687	10/15/2025	2.A FE
03743Q-AE-8	APA CORP 7.750% 12/15/29	09/16/2025	Tax Free Exchange		2,065	2,000	2,074			(9)		(9)		2,065				118	12/15/2029	2.C FE
04920#-AA-3	ATLAS AIR INC 6.985% 09/24/32	09/25/2025	DLSAIMDLPP DLIC SA-G1001-PRT		6,913,697	6,913,697	6,913,697	6,913,697						6,913,697				374,278	09/24/2032	2.C FE
04920#-AA-3	ATLAS AIR INC 6.985% 09/24/32	09/24/2025	Redemption 100.0000		149,456	149,456	149,456	149,456						149,456				7,079	09/24/2032	2.C FE
06406R-BJ-5	BANK OF NY MELLON CORP 5.585% 07/24/26	07/24/2025	Call 100.0000		2,800,000	2,800,000	2,793,588	2,800,833		11,551		11,551		2,812,384		(12,384)	(12,384)	123,592	07/24/2026	1.F FE
071813-CL-1	BAXTER INTERNATIONAL INC 1.915% 02/01/	09/25/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,864,432	3,000,000	2,631,030	2,794,676		70,020		70,020		2,864,697		(265)	(265)	66,227	02/01/2027	2.B FE
08661U-AB-2	BETH ISRAEL LAHEY HEALTH SERIES L 3.08	08/11/2025	DLICGA-GPIM-INDFA		750,000	750,000	750,000	750,000						750,000				25,731	07/01/2051	1.G FE
090572-AQ-1	BIO RAD LABS 3.700% 03/15/32	09/25/2025	Various		2,898,477	3,000,000	2,879,130	2,889,114		9,399		9,399		2,898,513		(37)	(37)	114,392	03/15/2032	2.B FE
09062X-AF-0	BIOGEN INC 4.050% 09/15/25	06/27/2025	Call 100.0000		4,600,000	4,600,000	4,567,245	4,577,677		15,360		15,360		4,593,037		6,963	6,963	145,935	09/15/2025	2.A FE
09256B-AL-1	BLACKSTONE HOLDINGS FINA 2.500% 01/10/	09/12/2025	DLICGA-MSPL-CIO		3,731,395	4,185,000	3,608,642	3,676,036		55,358		55,358		3,731,395				114,020	01/10/2030	1.E FE
09260M-AC-1	BLACKSTONE DIV ALT ISSR SERIES B 144A	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		7,390,000	7,390,000	7,390,000	7,390,000						7,390,000				345,123	05/15/2029	2.A FE
09581J-AQ-9	BLUE OWL FINANCE LLC SENIOR UNSECURED	07/21/2025	DLSAIMDLPP DLIC SA-G1001-PRT		5,080,986	5,000,000	5,000,000	5,000,000						5,000,000		80,986	80,986	242,457	05/26/2028	2.B FE
096630-AK-4	BOARDWALK PIPELINES LP 5.625% 08/01/34	09/12/2025	DLICGA-MSPL-CIO		5,300,921	5,310,000	5,300,114							5,300,921				44,588	08/01/2034	2.B FE
109647-18-2	GORILLA INVESTOR LLC 9.002% 09/30/31	09/08/2025	Redemption 100.0000		976,085	976,085	976,085	976,085						976,085				46,046	09/30/2031	1.G FE
124857-AJ-2	VIACOMCBS INC 4.850% 07/01/42	07/21/2025	DLSAIMDLPP DLIC SA-G1001-PRT		750,555	960,000	746,147	747,104		3,540		3,540		750,644		(89)	(89)	49,276	07/01/2042	2.C FE
12621E-AM-5	CNO FINANCIAL GROUP INC 6.450% 06/15/3	07/21/2025	Various		10,592,968	10,200,000	10,483,122	10,482,512		(12,801)		(12,801)		10,469,711		123,258	123,258	400,223	06/15/2034	2.C FE
1301ET-AA-0	CALIFORNIA ENDOWMENT THE SERIES 2021 2	08/11/2025	Various		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				26,975	04/01/2051	1.A FE
15073L-AA-1	CEDARS SINAI HEALTH SYS SERIES 2021 2.	08/11/2025	DLICGA-GPIM-INDFA		215,896	250,000	212,460	212,939		2,957		2,957		215,896				5,672	08/15/2031	1.D FE
15678E-AG-3	CERITY PARTNERS HLDGS 23 TL 9.413% 07/	08/29/2025	RESERVOIRP RESERVOIR PORTFOL		599,147	599,147	599,147	599,147						599,147				116,007	07/30/2029	5.B GI
15678E-AG-3	CERITY PARTNERS HLDGS 23 TL 9.413% 07/	09/30/2025	Redemption 100.0000		1,515	1,515	1,515	1,515						1,515				272	07/30/2029	5.B GI
16876H-AB-5	CHILDERN S HEATH SYS TX 2.511% 08/15/5	08/11/2025	DLICGA-GPIM-INDFA		830,487	850,000	828,425	830,162		324		324		830,487				21,166	08/15/2050	1.D FE
16877P-AA-8	CHILDREN S HOSPITAL PHIL SERIES 2020 2	08/11/2025	Various		1,796,707	1,800,000	1,796,355	1,796,654		54		54		1,796,707				54,215	07/01/2050	1.C FE
18271#-AA-8	CLARUS CAPITAL LLC 6.921% 09/30/31	09/22/2025	Redemption 100.0000		56,931,010	56,931,010	56,931,010	24,683,259						56,931,010				322,330	09/30/2031	2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 6.921% 09/30/31	09/22/2025	Redemption 100.0000		18,977,003	18,977,003	18,977,003	8,227,753						18,977,003				107,443	09/30/2031	2.C PL
224044-CU-9	COX COMMUNICATIONS INC 5.450% 09/01/34	09/12/2025	DLICGA-MSPL-CIO		5,589,823	5,530,000	5,594,263	5,592,911		(3,088)		(3,088)		5,589,823				296,784	09/01/2034	2.B FE
224044-CV-7	COX COMMUNICATIONS INC SERIES 144A 5.9	07/21/2025	Various		5,947,051	6,000,000	5,945,950	5,946,266		794		794		5,947,060		(9)	(9)	329,233	09/01/2054	2.B FE
25179M-AV-5	DEVON ENERGY CORP 5.850% 12/15/25	09/15/2025	Call 100.0000		2,000	2,000	2,219	2,025		(25)		(25)		2,000				88	12/15/2025	2.B FE
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC 3.950% 03	07/01/2025	Various		(647,597)	(15,281,000)	(15,088,910)	(15,212,008)		(9,997)		(9,997)		(15,222,005)				14,690,631	03/20/2028	3.A FE
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC 3.950% 03	06/30/2025	Various		15,222,005	15,281,000	15,088,910	15,212,008		9,997		9,997		15,222,005				301,800	03/20/2028	3.A FE
26442U-AA-2	DUKE ENERGY PROGRESS LLC 3.250% 08/15/	08/15/2025	Maturity		5,000	5,000	4,901	4,990		10		10		5,000				163	08/15/2025	1.F FE
28473#-AG-0	ELDRIDGE INDUSTRIES LLC 7.350% 08/11/3	07/01/2025	DLSAIMDLPP DLIC SA-G1001-PRT															125,767	08/11/2034	2.C PL
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.	09/30/2025	Redemption 100.0000		2,280	2,280	1,907	1,972		12		12		1,984		296	296	94	03/31/2038	2.B FE
437076-CZ-3	HOME DEPOT INC 5.150% 06/25/26	09/12/2025	DLICGA-MSPL-CIO		3,646,856	3,615,000	3,679,976	3,668,603		(21,747)		(21,747)		3,646,856				117,381	06/25/2026	1.F FE
478111-AC-1	JOHNS HOPKINS HEALTH SYS 3.837% 05/15/	08/11/2025	DLICGA-GPIM-INDFA		279,070	250,000	283,053	279,678		(609)		(609)		279,070				7,114	05/15/2046	1.D FE
49271V-AJ-9	KEURIG DR PEPPER INC 3.200% 05/01/30	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		4,244,558	4,500,000	4,145,988	4,154,518		42,956		42,956		4,197,474		47,084	47,084	131,200	05/01/2030	2.B FE
52107Q-AL-9	LAZARD GROUP LLC 6.000% 03/15/31	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		7,523,851	7,100,000	7,159,607	6,800,393		(5,668)		(5,668)		7,153,786		370,064	370,064	442,567	03/15/2031	2.A FE
61747Y-EF-8	MORGAN STANLEY JUNIOR SUBORDINATED 2.4	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		8,459,842	9,730,000	7,474,002	7,706,705		309,519		309,519		8,016,224		443,618	443,618	250,421	09/16/2036	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
61747Y-EF-8	MORGAN STANLEY JUNIOR SUBORDINATED 2.4	09/12/2025	DLICGA-MSPL-CIO		8,451,048	10,270,000	7,888,798	8,134,415		316,633		316,633		8,451,048				238,493	09/16/2036	2.A FE
63861U-AA-7	NATIONWIDE CHILDREN HOSP 4.556% 11/01/	08/11/2025	DLICGA-GPIM-INDFA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				35,562	11/01/2052	1.C FE
65473P-AL-9	NISOURCE INC 1.700% 02/15/31	08/20/2025	DLICGA-MSPL-CIO		3,712,665	4,500,000	3,558,998	3,639,468		73,197		73,197		3,712,665				75,319	02/15/2031	2.B FE
668103-AC-8	NORTHWESTERN MEMORIAL SERIES 2021 2.63	08/11/2025	Various		4,733,826	4,750,000	4,732,211	4,733,562		264		264		4,733,826				134,448	07/15/2051	1.C FE
67777J-AK-4	OHIOHEALTH CORP SERIES 2020 3.042% 11/	08/11/2025	DLICGA-GPIM-INDFA		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				33,842	11/15/2050	1.B FE
682680-AZ-6	ONEOK INC SENIOR UNSECURED 4.450% 09/0	07/21/2025	DLSAIMDLPP DLIC SA-G1001-PRT		4,212,069	5,000,000	4,169,800	4,203,870		8,408		8,408		4,212,278		(209)	(209)	198,396	09/01/2049	2.B FE
743820-AB-8	PROV ST JOSEPH HLTH OBL SERIES 21A 2.7	08/11/2025	Various		2,741,710	2,750,000	2,740,932	2,741,581		129		129		2,741,710				64,144	10/01/2051	1.F FE
74834L-BF-6	QUEST DIAGNOSTICS INC 4.625% 12/15/29	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		5,570,910	5,484,000	5,534,878	5,531,803		(6,625)		(6,625)		5,525,178		45,732	45,732	200,090	12/15/2029	2.A FE
773903-AH-2	ROCKWELL AUTOMATION INC 3.500% 03/01/2	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		1,472,974	1,500,000	1,424,890			12,410		12,410		1,437,300		35,674	35,674	56,583	03/01/2029	1.G FE
77879@-AB-0	ROTOLO CONSULTANTS INC 8.352% 01/15/2	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		12,230,553	11,996,028	11,938,358	4,407,745		7,681		7,681		11,952,099		278,454	278,454	715,046	01/15/2029	2.A PL
77879@-AB-0	ROTOLO CONSULTANTS INC 8.352% 01/15/2	06/30/2025	Redemption 100.0000		30,141	30,141	29,996	11,075		12		12		30,023		118	118	1,167	01/15/2029	3.A PL
81124*-AA-9	SCULPTOR CAPITAL LP 8.750% 11/17/25	08/07/2025	Redemption 100.0000		38,000,000	38,000,000	38,000,000	38,000,000						38,000,000				1,907,500	11/17/2025	2.B PL
855244-AZ-2	STARBUCKS CORP 2.550% 11/15/30	09/12/2025	DLICGA-MSPL-CIO		3,178,740	3,470,000	3,132,913	3,149,127		29,612		29,612		3,178,740				65,378	11/15/2030	2.A FE
913017-DD-8	UNITED TECHNOLOGIES CORP 3.950% 08/16/	08/16/2025	Maturity		80,000	80,000	79,472	79,946		54		54		80,000				3,160	08/16/2025	2.A FE
91412N-BD-1	UNIVERSITY OF CHICAGO SERIES 20B 2.761	08/11/2025	DLICGA-GPIM-INDFA		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				35,778	04/01/2045	1.C FE
91412N-BE-9	UNIVERSITY OF CHICAGO SERIES C 2.547%	08/11/2025	Various		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				49,507	04/01/2050	1.C FE
91412N-BG-4	UNIVERSITY OF CHICAGO 3.000% 10/01/52	08/11/2025	Various		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				38,875	10/01/2052	1.C FE
92343V-FR-0	VERIZON COMMUNICATIONS 1.750% 01/20/31	08/20/2025	DLICGA-MSPL-CIO		2,327,862	2,750,000	2,278,954	2,288,661		39,201		39,201		2,327,862				49,972	01/20/2031	2.A FE
931427-AC-2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/	08/28/2025	Call 100.2140		1,099,348	1,097,000	1,177,158	1,176,832		(1,774)		(1,774)		1,175,058		(78,058)	(78,058)	43,302	11/18/2044	4.A FE
98258P-AC-1	WT HOLDINGS INC SERIES QIB 144A 6.500%	07/21/2025	CSGAIMCSXP - GLIC GA - G1001		9,819,714	9,900,000	8,846,858	9,247,492		96,739		96,739		9,344,231		475,483	475,483	471,900	04/30/2028	3.A FE
98459H-AA-0	YALE NEW HAVEN HLTH SRVC SERIES 2020 2	08/11/2025	DLICGA-GPIM-INDFA		95,479	100,000	95,002	95,402		77		77		95,479				2,780	07/01/2050	1.E FE
BES3UC-KN-1	INVERIS INT FO 9.152% 03/19/28	09/30/2025	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				6,828	03/19/2028	2.B Z
BES43A-QB-3	KOMLINE SANDERSON GROUP INC 9.753% 09/	09/24/2025	Tax Free Exchange		6,788,935	6,788,935	6,788,935	125,816						6,788,935				169,257	09/06/2029	5.B GI
BES43A-QD-9	KOMLINE SANDERSON GROUP INC 9.881% 09/	09/23/2025	Redemption 100.0000		194,553	194,553	194,553							194,553				7,285	09/06/2029	5.B GI
BES4G6-Q8-5	KWOR HOLDINGS LP TERM LOAN 9.252% 02/2	09/01/2025	WHITNEY FUNDING, LLC				(1,735,541)			67,968		67,968		(1,667,574)		1,667,574	1,667,574		02/28/2030	2.B Z
G5356#-AA-6	LXA AVIATION LEASING 3 DAC 7.960% 09/0	07/21/2025	Redemption 100.0000		301,483	301,483	301,483	301,483						301,483				18,283	09/03/2029	2.C FE
00774M-AN-5	AERCAP IRELAND CAPITAL DAC 6.500% 07/1	07/15/2025	Maturity		5,000,000	5,000,000	5,056,550	5,011,306		(11,306)		(11,306)		5,000,000				325,000	07/15/2025	2.A FE
04686J-AB-7	ATHENE HOLDING LTD 6.150% 04/03/30	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		7,034,006	6,590,000	6,577,347	6,582,409		929		929		6,583,338		450,668	450,668	400,782	04/03/2030	2.A FE
04686J-AB-7	ATHENE HOLDING LTD 6.150% 04/03/30	09/12/2025	DLICGA-MSPL-CIO		8,401,324	8,410,000	8,393,853	8,400,312		1,011		1,011		8,401,324				455,910	04/03/2030	2.A FE
05523R-AL-1	BAE SYSTEMS PLC 5.300% 03/26/34	08/08/2025	DLICGA-MSPL-CIO		3,448,373	3,300,000	3,460,974	3,456,932		(8,559)		(8,559)		3,448,373				151,580	03/26/2034	1.G FE
05581K-AA-9	BNP PARIBAS SERIES 144A 4.375% 09/28/2	09/28/2025	Maturity		70,000	70,000	68,316	69,794		206		206		70,000				3,063	09/28/2025	2.A FE
06738E-AP-0	BARCLAYS PLC 5.200% 05/12/26	09/12/2025	DLICGA-MSPL-CIO		5,365,742	5,380,000	5,260,166							5,365,742				81,467	05/12/2026	2.A FE
53944Y-AU-7	LLOYDS BANK PLC 4.976% 08/11/33	09/12/2025	DLICGA-MSPL-CIO		1,410,000	1,410,000	1,410,000							1,410,000				22,868	08/11/2033	1.G FE
BES497-QC-2	VOLOFIN CAPITAL MGMT GROUP 10.000% 06/1	09/15/2025	Redemption 100.0000		2,002,141	2,002,141	2,002,141	2,002,141						2,002,141				171,794	06/15/2037	2.C Z
BES4JB-CL-7	TCGL FINANCE LIMITED 10.226% 03/22/30	04/08/2025	Redemption 100.0000		153,872	153,872	153,872							153,872				1,165	03/22/2030	2.
BES4JB-CL-7	TCGL FINANCE LIMITED 10.226% 03/22/30	06/02/2025	Redemption 100.0000		5,042,133	5,042,133	5,042,133							5,042,133				109,764	03/22/2030	2.B Z
BES4JB-CL-7	TCGL FINANCE LIMITED 10.226% 03/22/30	08/20/2025	Redemption 100.0000		1,042,186	1,042,186	1,042,186							1,042,186				28,693	03/22/2030	2.C FE
G9406*-AA-2	VIRGIN ATLANTIC AIRWAYS LTD 7.040% 09/	09/30/2025	Redemption 100.0000		2,250,000	2,250,000	2,250,000	1,504,323						2,250,000				103,837	09/23/2028	2.A PL
036752-AV-5	ELEVANCE HEALTH INC 5.350% 10/15/25	07/14/2025	DLICGA-CIO		250,302	250,000	251,828			(10)		(10)		250,302					10/15/2025	2.A FE
BES2JE-7B-3	BELLIS ACQUISITION COMPANY PLC 4.500%	07/01/2025	Call 100.0000		2,230,254	2,230,254	2,235,762	2,026,296					209,466	2,230,254	(5,508)		(5,508)	46,979	02/16/2026	4.A FE
054561-AJ-4	EQUITABLE HOLDINGS INC SERIES WI 4.350	09/11/2025	Call 101.0690		506,356	501,000	490,707			2,060		2,060		492,768		8,232	8,232	24,788	04/20/2028	2.A FE
096630-AK-4	BOARDWALK PIPELINES LP 5.625% 08/01/34	09/12/2025	DLICGA-CIO		5,300,921	5,310,000	5,300,114	4,770,337		574		574		5,300,921				315,150	08/01/2034	2.B FE
12598F-AC-3	CPI CG INC SERIES 144A 10.000% 07/15/29	07/15/2025	Call 103.0000		70,040	68,000	69,042	69,004		(99)		(99)		68,905		(905)	(905)	8,916	07/15/2029	4.B FE
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82	08/01/2025	Redemption 100.0000		15,456	15,456	15,813	15,672		(9)		(9)		15,663		(207)	(207)	559	02/01/2038	1.D FE
195869-AP-7	COLONIAL PIPELINE CO SERIES 144A 3.750	09/29/2025	Call 100.0000		100,000	100,000	99,158	99,899		100		100		99,999		1	1	3,729	10/01/2025	2.C FE
29977G-AA-0	EVERBANK FINL CORP 5.750% 07/02/25	07/02/2025	Various		1,900,000	1,900,000	1,902,000	1,900,162		(162)		(162)		1,900,000				103,500	07/02/2025	2.B FE
30015D-AA-9	EVERGREEN ACQCO TVI INC 9.750% 04/26/2	09/18/2025	Call 104.8750		990,020	944,000	993,560	986,368		(13,548)		(13,548)		972,820		(28,820)	(28,820)	150,911	04/26/2028	4.A FE
37269#-AB-0	PROJECT H2OYA 3.500% 07/15/46	07/15/2025	Redemption 100.0000		6,353	6,353	6,353	6,353						6,353				222	07/15/2046	1.G PL
48255K-AA-4	KKR CORE HOLDING COMPANY LLC 4.000% 08	08/15/2025	Call 100.0000		20,396	20,396	20,396	20,396						20,396				52,799	08/12/2031	2.A PL
527298-BV-4	LEVEL 3 FINANCING INC SENIOR SECURED 144	08/18/2025	Call 115.5777		904,286	782,405	869,017			(7,128)		(7,128)		861,889		(79,484)	(79,484)	187,146	11/15/2029	4.A FE
55336V-BU-3	MPLX LP 4.950% 09/01/32	08/12/2025	Various		2,222,163	2,250,000	2,237,243	2,239,797		676		676		2,240,473		(18,310)	(18,310)	105,531	09/01/2032	2.B FE
74992*-AG-0	RXR REALTY LLC 6.750% 07/17/25	07/02/2025	Various		1,750,000	1,750,000	1,676,570	1,740,821		8,487		8,487		1,749,308		692	692	121,589	07/17/2025	2.B PL
913229-AC-4	UNITED WHOLESALE MTGE LL SERIES 144A 5	09/09/2025	Various		2,247,188	2,250,000	2,250,000	2,250,000						2,250,000		(2,813)	(2,813)	95,234	06/15/2027	3.C FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49	09/30/2025	Redemption 100.0000		16,846	16,846	16,846	16,846						16,846				325	10/14/2049	1.F 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
92943G-AD-3	W R GRACE HOLDINGS LLC SENIOR SECURED 14	08/19/2025	Call 100.0000		340,000	340,000	321,980			2,701		2,701		324,681		15,319	15,319	11,234	06/15/2027	4.B FE
008474-E*-5	AGNICO EAGLEMINES LIMITED 4.380% 04/05	09/29/2025	Call 100.5450		1,508,175	1,500,000	1,467,832	700,000		6,882		6,882		1,474,714		25,286	25,286	72,780	04/05/2028	2.A FE
11271L-AA-0	BROOKFIELD FINANCE INC 4.250% 06/02/26	09/04/2025	MORGAN STANLEY & CO		1,299,545	1,300,000	1,264,015	1,292,244		3,647		3,647		1,295,891		3,654	3,654	41,898	06/02/2026	1.G FE
06738E-AP-0	BARCLAYS PLC 5.200% 05/12/26	09/12/2025	DLICGA-CIO		5,365,742	5,380,000	5,260,166	4,801,134		12,731		12,731		5,365,742				221,347	05/12/2026	2.A FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.9	09/30/2025	Redemption 100.0000		16,860	16,860	16,860	16,860						16,860				496	09/30/2040	1.C FE
44989M-AA-2	IP Lending X LTD 7.750% 07/17/28	08/08/2025	Call 100.0000		250,000	250,000	250,000	250,000						250,000				13,293	07/17/2028	1.F FE
53944Y-AU-7	LLOYDS BANK PLC 4.976% 08/11/33	09/12/2025	DLICGA-CIO		1,410,000	1,410,000	1,410,000	1,410,000						1,410,000				68,150	08/11/2033	1.G FE
585270-AD-3	MEIJI YASUDA LIFE INSURA 5.800% 09/11/	07/23/2025	SMBC NIKKO SECURITIES AMERICA		322,888	325,000	325,928	325,906		(40)		(40)		325,866		(2,979)	(2,979)	16,389	09/11/2054	1.G FE
000000-00-0	NOMURA INTERNATIONAL FUNDING P SENIOR UN	08/01/2025	No Broker		2,277,299	19,960,000	2,277,299							2,277,299					12/15/2067	2.
000000-00-0	NOMURA INTERNATIONAL FUNDING P SENIOR UN	08/01/2025	Security Withdraw					(2,273,444)											12/15/2067	1.G FE
80281L-AA-3	SANTANDER UK GROUP HLDGS PLC SERIES 144	09/15/2025	Various		8,963,000	8,963,000	8,661,584	8,927,052		35,948		35,948		8,963,000				425,743	09/15/2025	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					390,109,550	397,967,055	368,592,504	285,055,825		1,131,821		1,131,821	209,466	371,495,687	(5,508)	3,853,632	3,848,124	28,557,511	XXX	XXX
02376W-AA-9	AMERICAN AIRLINES PTT 4.100% 07/15/29	07/15/2025	Redemption 100.0000		594	594	589	592						592		2	2	24	07/15/2029	2.C FE
02378A-AA-5	AMERICAN AIRLINES PTT SERIES A 4.000%	08/15/2025	Redemption 100.0000		119	119	118	118						118		1	1	5	08/15/2030	2.B FE
419838-AA-5	HAWAIIAN AIRLINES SERIES A 3.900% 07/1	07/15/2025	Redemption 100.0000		109	109	108	109						109				4	07/15/2027	3.A FE
45082D-AA-5	IBERIA PASS THROUGH TRUST 2022 4.790%	07/15/2025	Redemption 100.0000		102,493	102,493	102,493	102,493						102,493				3,682	10/15/2037	1.G PL
84858W-AA-4	SPIRIT AIR 2017 1 PTT AA SERIES AA 3.3	08/15/2025	Redemption 100.0000		3,625	3,625	3,290	3,405		22		22		3,427		198	198	122	02/15/2030	2.B FE
909318-AA-5	UNITED AIR 2018 1 AA PTT SERIES AA 3.5	09/01/2025	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	07/07/2025	Redemption 100.0000		26	26	25	26						26				1	01/07/2030	2.C FE
90931V-AA-4	UNITED AIR 2018 1 A PTT SERIES A 3.700	09/01/2025	Redemption 100.0000		30	30	29	29						29				1	09/01/2031	2.B FE
009090-AA-9	AIR CANADA 2015-1B SERIES 144A 3.600%	09/15/2025	Redemption 100.0000		303,077	303,077	280,346	288,914		4,273		4,273		293,187		9,889	9,889	10,911	03/15/2027	1.F FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5.	07/15/2025	Redemption 100.0000		57,438	57,438	57,575	57,511		(9)		(9)		57,502		(65)	(65)	2,531	10/15/2027	1.E FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9	09/15/2025	Redemption 100.0000		173,693	173,693	148,528	153,627		2,323		2,323		155,949		17,744	17,744	5,081	03/15/2033	1.E FE
02376U-AA-3	AMER AIRLINE 16 1 AA PTT SERIES AA 3.5	07/15/2025	Redemption 100.0000		2,374	2,374	2,391	2,382		(1)		(1)		2,381		(7)	(7)	85	01/15/2028	1.F FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.	09/20/2025	Various		2,175	2,175	1,963	2,043		18		18		2,061		114	114	62	03/20/2033	1.C FE
909320-AA-4	UNITED AIR LINES INC 3.750% 09/03/26	09/03/2025	Redemption 100.0000		37,579	37,579	36,962	37,399		70		70		37,470		109	109	1,409	09/03/2026	1.F FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09	09/30/2025	Redemption 100.0000		112,750	112,750	109,604	109,773		57		57		109,830		2,920	2,920	3,213	09/30/2045	1.D PL
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9	09/15/2025	Various		17,813	17,813	17,025	17,105		53		53		17,158		655	655	387	03/15/2035	1.C FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A	08/15/2025	Redemption 100.0000		19,880	19,880	19,914	19,852						19,853		28	28	634	11/15/2032	1.F FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					833,805	833,805	780,989	795,407		6,806		6,806		802,214		31,588	31,588	28,153	XXX	XXX
302635-AM-9	FS KKR INVESTMENT CORP SENIOR UNSECURED	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		7,705,235	7,500,000	7,774,275	7,737,574		(33,087)		(33,087)		7,704,486		749	749	638,203	01/15/2029	2.C FE
46600@-AC-9	IVY HILL ASSET MANAGEMENT LP 9.000% 06	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		11,256,427	11,000,000	11,000,000	11,000,000						11,000,000		256,427	256,427	1,199,000	06/29/2028	2.B PL
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.060% 0	09/12/2025	Redemption 100.0000		6,943,784	6,943,784	6,943,784	2,965,030						6,943,784				326,779	02/05/2026	1.F FE
50679#-AA-9	LAFAYETTE SQUARE USA INC 7.000% 08/19/	09/30/2025	Various		845,420	850,000	845,420			89		89		845,509		(89)	(89)	6,776	08/19/2030	2.C PL
BES4EH-0Q-1	RUNWAY TERM LOAN 8.946% 02/25/30	09/30/2025	Redemption 100.0000		100,000	100,000	100,000							100,000				4,616	02/25/2030	2.C FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					26,850,866	26,393,784	26,663,479	21,702,604		(32,998)		(32,998)		26,593,779		257,087	257,087	2,175,374	XXX	XXX
46672P-AB-0	JF ACQUISITION LLC 9.752% 06/18/30	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,316,176	2,316,176	2,316,176							2,316,176				36,194	06/18/2030	2.B Z
46672P-AC-8	JF ACQUISITION LLC 9.752% 06/18/30	07/30/2025	Redemption 100.0000		2,316,176	2,316,176	2,293,015			41		41		2,293,055		23,121	23,121		06/18/2030	2.B Z
48825C-AC-9	KELSO INDUSTRIES KELSO HVAC - DDTL 9.7	09/09/2025	Tax Free Exchange		1,000,000	1,000,000	1,000,000							1,000,000					12/31/2029	4.C PL
BES2M9-60-5	KWOR ACQUISITION INC 9.708% 12/22/28	09/01/2025	Tax Free Exchange		(2,314,055)											(2,314,055)	(2,314,055)		12/22/2028	5.B GI
BES2NT-DW-2	KWOR ACQUISITION INC 11.500% 12/22/28	09/01/2025	Tax Free Exchange		1,192,730											1,192,730	1,192,730		12/22/2028	5.B GI
BES2WE-A3-2	APT OPCO 10.763% 12/28/26	09/30/2025	Redemption 100.0000		9,015,000	9,015,000	9,015,000	9,015,000						9,015,000				694,468	12/28/2026	2.B Z
BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 9.548% 10	09/25/2025	Redemption 100.0000		469,461	469,461	469,461	300,470						469,461				22,923	10/03/2028	5.B GI
BES38G-FT-0	CHOREO BUYER LLC 6.350% 02/18/28	07/18/2025	Redemption 100.0000		2,666,667	2,666,667	2,666,667							2,666,667				8,969	02/18/2028	4.C FE
BES3BF-06-4	KWOR ACQUISITION INC 9.513% 12/22/28	09/01/2025	Tax Free Exchange		1,236,325											1,236,325	1,236,325		12/22/2028	5.B GI
BES3HJ-CW-0	ARCHER ACQUISITION LLC 8.976% 10/06/29	09/30/2025	Redemption 100.0000		509,415	509,415	508,076	389,613		89		89		508,191		1,223	1,223	18,122	10/06/2029	5.B GI
BES3JS-PW-4	CHERRY BEKAERT LLP 9.752% 06/30/28	08/29/2025	WHITNEY FUNDING, LLC		2,840,401	2,869,092	2,840,401	2,519,220		4,478		4,478		2,846,531		(6,130)	(6,130)	127,688	06/30/2028	5.B GI
BES3SF-PD-4	INSURVIA REV 9.879% 03/08/30	08/25/2025	Redemption 100.0000		250,000	250,000	247,500	247,765		202		202		247,966		2,034	2,034	8,837	03/08/2030	5.B GI
BES3XC-U8-0	CERITY PARTNERS HLDGS 23 TL 9.873% 07/	07/28/2025	Redemption 100.0000		389,089	389,089	389,089							389,089				2,483	07/28/2029	5.B GI
BES43A-PP-3	KOMLINE SANDERSON GROUP INC 9.881% 09/	09/30/2025	Redemption 100.0000		14,561	14,561	14,561							14,561				87	09/06/2029	2.B Z
BES446-LD-2	PRECISION AVIATION GRP INC TL 9.252% 1	09/11/2025	Redemption 100.0000		2,452,664	2,452,664	2,447,758	485,835		435		435		2,448,401		4,263	4,263	28,277	12/21/2029	5.B GI
BES45J-DM-2	ACC RISK MGMT DDTL 8.753% 10/30/29	07/08/2025	Redemption 100.0000		532,500	532,500	532,500							532,500					10/30/2029	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	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
BES474-Q0-7	ACC RISK MGMT DDTL 9.058% 10/30/29	08/01/2025	Redemption 100.0000		4,283,381	4,283,381	4,283,381	1,352,032						4,283,381				194,033	10/30/2029	5.B GI
BES4A2-EH-3	EDGECO BUYER INC DDTL E 8.502% 06/01/2	09/30/2025	Redemption 100.0000		15,797	15,797	15,797							15,797				632	06/01/2028	5.B GI
BES4A9-7P-8	AMBIENT ENTERPRISES REVOLVER 9.611% 06	07/03/2025	Redemption 100.0000		782,016	782,016	782,016							782,016					06/30/2030	5.B GI
BES4GY-Q6-8	MODERA WEALTH MANAGEMENT LLC TERM LOAN	08/01/2025	Various				773,408			(18,217)		(18,217)		755,191		(755,191)	(755,191)		03/27/2030	2.C FE
BES4GY-Q6-8	MODERA WEALTH MANAGEMENT LLC TERM LOAN	09/30/2025	Redemption 100.0000		180,738	180,738	186,895			(254)		(254)		186,641		(5,903)	(5,903)	13,444	03/27/2030	2.C FE
BES4RD-05-2	CION INVESTMENT GROUP LLC TERM LOAN 9.	07/22/2025	Various		4,852,040	4,900,990	4,851,980			559		559		4,852,539		(500)	(500)	4,655	06/11/2030	2.
BES4RD-4B-5	CION INVESTMENT GROUP LLC 9.502% 06/11	09/08/2025	Redemption 100.0000		866,337	866,337	857,673			190		190		857,863		8,474	8,474	13,948	06/11/2030	2.C FE
BES4RP-A4-7	AMBIENT ENTERPRISES 9.252% 06/30/30	09/30/2025	Redemption 100.0000		668	668	668							668					06/30/2030	4.C FE
08078U-AM-5	BELRON FINANCE 2019 LLC BANK LOAN 1L CL	08/07/2025	Tax Free Exchange		965,619	967,688	965,268	965,324		295		295		965,619				52,364	10/16/2031	3.C FE
12510M-AB-5	CCRR PARENT INC 8.645% 03/06/28	09/30/2025	Redemption 100.0000		793	793	348	795		24	448	(424)		370		422	422	53	03/06/2028	5.C FE
43385C-AC-2	HOBBS ASSOCIATES LLC 1L DDTL CL FUN 7.	09/01/2025	RBC CAPITAL MARKETS LLC				227	(90,455)		(6)		(6)		221		(221)	(221)	608	07/23/2031	4.B FE
43385C-AC-2	HOBBS ASSOCIATES LLC 1L DDTL CL FUN 7.	09/01/2025	Redemption 0.0000				1	(227)						1		(1)	(1)		07/23/2031	4.B FE
69889P-AE-5	PAR PETROLEUM LLC TERM LOAN B 8.029% 0	09/30/2025	Redemption 100.0000		2,659	2,659	2,635	2,382		3		3		2,639		21	21	124	02/28/2030	4.A FE
89378X-AH-7	TRANSNETWORK LLC BANK LOAN TL 1L CL 8.	09/30/2025	Redemption 100.0000		252	252	252	252						252				17	12/30/2030	4.B FE
BGH75F-FZ-9	FIRST BRANDS GROUP LLC 9.562% 03/30/27	09/19/2025	JEFFERIES COMPANY		370,975	550,616	542,012	542,429		2,577		2,577		545,006		(174,031)	(174,031)	37,436	03/30/2027	4.A FE
BGH7DD-73-5	STANDARD INDUSTRIES INC BANK LOAN 1L TLB	09/22/2025	Redemption 100.0000		858	858	858	858						858				40	09/22/2028	2.C FE
BGH7JQ-MX-7	FR REFUEL LLC 9.028% 11/08/28	09/30/2025	Redemption 100.0000		1,876	1,876	1,860	1,892		(3)		(3)		1,889		(13)	(13)	131	11/08/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC TERM LOAN 1	07/31/2025	Redemption 100.0000		1,875	1,875	1,856	1,863		2		2		1,864		11	11	96	12/15/2028	4.C FE
BGH89C-AR-3	ASURION LLC 8.513% 08/19/28	09/30/2025	Redemption 100.0000		2,652	2,652	2,638	2,639		2		2		2,641		10	10	175	08/19/2028	3.C FE
BGH91G-4P-1	MODENA BUYER LLC TL 8.798% 07/01/31	07/31/2025	Redemption 100.0000		2,500	2,500	2,450	2,453		3		3		2,456		44	44	129	07/01/2031	4.B FE
BGH91K-MC-1	FRANKLIN SQUARE HOLDINGS LP 6.413% 04/	09/30/2025	Redemption 100.0000		750	750	748	748						748		2	2	37	04/25/2031	3.B FE
BGH92J-XR-8	SS C TECHNOLOGIES HOLDINGS INC 6.163%	08/29/2025	Redemption 100.0000		24,114	24,114	24,114	24,114						24,114				981	05/09/2031	3.A FE
BGH931-84-5	CPI HOLDCO B LLC TERM LOAN 1L TLB 6.16	09/30/2025	Redemption 100.0000		2,625	2,625	2,623	1,374						2,623		2	2	115	05/17/2031	3.C FE
BGH93H-LK-9	WYNDHAM HOTELS RESORTS INC 5.913% 05/2	09/30/2025	Redemption 100.0000		1,250	1,250	1,248	1,249						1,249		1	1	58	05/24/2030	3.A FE
BGH93P-31-3	GO DADDY OPERATING COMPANY LLC 5.913%	09/30/2025	Redemption 100.0000		1,250	1,250	1,248	1,249						1,249		1	1	58	05/30/2031	3.B FE
BGH94P-DC-7	ASSETMARK FINANCIAL HLDGS TL 7.318% 09	07/29/2025	Redemption 100.0000		721,375	721,375	715,984	521,233		151		151		716,299		5,076	5,076	37,234	09/05/2031	4.A FE
BGH94S-FP-0	TRANS UNION LLC 5.913% 06/24/31	09/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,494		1		1		2,495		5	5	115	06/24/2031	3.B FE
BGH957-SA-4	CLARIOS GLOBAL LP TL 6.663% 05/06/30	09/30/2025	Redemption 100.0000		375	375	375	375						375				19	05/06/2030	4.B FE
BGH96A-D5-3	APRO LLC 1L TL 7.942% 07/09/31	09/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,494		1		1		2,495		5	5	171	07/09/2031	4.B FE
BGH96A-GK-7	UGI ENERGY SVCS LLC 1L TL 6.663% 02/22	09/30/2025	Redemption 100.0000		633	633	633	633						633				33	02/22/2030	3.C FE
BGH96M-7A-3	TRIPADVISOR INC 6.913% 07/08/31	09/30/2025	Redemption 100.0000		1,651	1,651	1,646	1,496						1,647		4	4	101	07/08/2031	3.C FE
BGH97N-7A-0	HOBBS ASSOCIATES LLC 7.413% 07/23/31	09/01/2025	Various		(90,007)	(90,682)	(90,909)			(2)		(2)		(90,910)		904	904	17,433	07/23/2031	4.B FE
BGH9B4-EK-7	TRASDIGM INC 6.476% 01/19/32	09/30/2025	Redemption 100.0000		1,438	1,438	1,434	1,434						1,434		3	3	74	01/19/2032	3.C FE
BGH9BA-1D-3	RYAN SPECIALTY LLC 6.413% 09/15/31	09/30/2025	Redemption 100.0000		250	250	249	249						249		1	1	12	09/15/2031	3.C FE
BGH9BM-BU-8	ASURION LLC 8.413% 09/19/30	09/30/2025	Redemption 100.0000		252	252	246							246		6	6	4	09/19/2030	3.C FE
BGH9C1-68-8	AZEK GROUP 1L TLB 6.163% 09/26/31	07/01/2025	Redemption 100.0000		323,375	323,375	322,567	322,589		47		47		322,636		739	739	10,345	09/26/2031	3.B FE
BGH9CB-8K-7	LERNEN BIDCO LTD TERM LOAN 8.000% 10/2	07/24/2025	Redemption 100.0000		646,754	646,754	643,520	643,317		697		697		644,014		2,740	2,740	31,696	10/27/2031	4.C FE
BGH9CH-T2-1	DXP ENTERPRISES 7.913% 10/11/30	09/30/2025	Redemption 100.0000		2,321	2,321	2,306	688		1		1		2,307		13	13	102	10/11/2030	4.B FE
BGH9E2-FW-1	OUTCOMES GROUP HOLDINGS INC TERM LOAN	07/29/2025	Tax Free Exchange		788,851	792,015	788,545	788,610		241		241		788,851				35,692	05/06/2031	4.B FE
BGH9EG-83-2	CITADEL SECURITIES LP TERM LOAN 1L TLB R	09/30/2025	Redemption 100.0000		2,500	2,500	2,500	2,500						2,500				120	10/31/2031	2.C FE
BGH9EZ-PJ-6	CLOUD SOFTWARE GROUP INC TERM LOAN B 8	08/14/2025	Tax Free Exchange		308,942	310,278	308,811	197,619		115		115		308,942				11,824	03/21/2031	4.B FE
BGH9F4-5Q-0	ALTERRA MOUNTAIN CO 1L TLB6 CL 6.913%	07/28/2025	Redemption 100.0000		158,802	158,802	158,802	158,802						158,802				6,525	08/17/2028	4.A FE
BGH9G3-L6-7	VS BUYER LLC 1L TLB CL 6.885% 04/12/31	07/30/2025	Redemption 100.0000		124,064	124,064	123,775	123,781		16		16		123,797		267	267	5,402	04/12/2031	4.B FE
BGH9GH-2W-0	SAVAGE ENTERPRISES LLC BANK LOAN 1L TLB	08/05/2025	Redemption 100.0000		848,422	848,422	846,375	272,946		200		200		846,587		1,835	1,835	24,917	09/21/2028	3.C FE
BGH9GP-VN-0	BEP INTERMEDIATE HOLDCO LLC TL B 1L CL	07/18/2025	Redemption 100.0000		99,002	99,002	98,541	98,548		29		29		98,577		425	425	4,875	04/28/2031	4.B FE
BGH9HF-T3-8	ARETEC GROUP INC TERM LOAN B 1L CL 7.6	09/30/2025	Redemption 100.0000		522	522	521	249						521				21	08/09/2030	4.B FE
BGH9HN-E9-4	WORLD WIDE TECHNOLOGY HOLDING BANK LOAN	07/16/2025	J.P. MORGAN SECURITIES LLC		99,623	99,499	99,499							99,499		124	124	2,327	03/01/2030	3.C FE
BGH9HU-4U-2	CLOUD SOFTWARE GROUP INC 1L TLB1 CL 7.	08/14/2025	Redemption 100.0000		368,648	368,648	368,648	368,648						368,648				18,087	03/29/2029	4.B FE
BGH9HX-PH-2	DEALER TIRE LLC TER LOAN TLB4 1L CL REFI	09/30/2025	Redemption 100.0000		810	810	807							807		3	3	45	07/02/2031	4.C FE
BGH9HX-SZ-9	ABG INTERMEDIATE HLDS 2 LL TL TERM LOAN	09/30/2025	Redemption 100.0000		182	182	182	182						182				9	12/21/2028	4.A FE
BGH9HY-QY-2	GRANT THORNTON ADVISORS LLC TERM LOAN 1L	09/30/2025	Redemption 100.0000		2,486	2,486	2,475							2,475		11	11	80	06/02/2031	4.B FE
BGH9HY-R9-6	JANE STREET GROUP LLC 5.990% 12/15/31	09/30/2025	Redemption 100.0000		259	259	259	259						259				12	12/15/2031	3.A FE
BGH9JX-55-8	BIFM CA BUYER INC 05/08/28	07/08/2025	Redemption 100.0000		1	1	1							1					05/08/2028	4.C FE
BGH9KU-79-2	HUNTER DOUGLAS INC 01/17/32	09/30/2025	Redemption 100.0000		2,375	2,375	2,363			1		1		2,364		11	11		01/17/2032	4.B FE

STATEMENT AS OF SEPTEMBER 30, 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	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
BGH9L4-QY-3	BOOST NEWCO BORROWER LLC TL 1L TLB CL	09/30/2025	Redemption 100.0000		1,808	1,808	1,808							1,808				76	01/31/2031	3.C FE
BGH9L8-L3-7	RECESS HOLDINGS INC 8.070% 02/20/30	09/30/2025	Redemption 100.0000		1,561	1,561	1,560							1,560				38	02/20/2030	4.B FE
BGH9LR-ZX-4	MICHAEL BAKER INTERNATIONAL LL 8.308%	09/30/2025	Redemption 100.0000		2,432	2,432	2,410			3		3		2,414		18	18	102	12/01/2028	4.B FE
BGH9LT-LG-2	BOXER PARENT CO INC TERM LOAN 1L TLB CL	09/30/2025	Redemption 100.0000		2,500	2,500	2,495							2,495		5	5	107	07/30/2031	4.B FE
BGH9LX-QP-8	NEXUS BUYER LLC TERM LOAN 1L TLB CL 7.	08/11/2025	BOFA SECURITIES INC		988,787	995,006	991,384			226		226		991,610		(2,822)	(2,822)	39,386	07/31/2031	4.A FE
BGH9MA-XL-8	PRIMO BRANDS CORP BANK LOAN 1L TLB CL	09/30/2025	Redemption 100.0000		2,475	2,475	2,435			7		7		2,443		32	32	104	03/31/2028	3.C FE
BGH9NW-5J-5	KNIFE RIVER CORP 6.123% 03/08/32	09/30/2025	Redemption 100.0000		813	813	810							811		2	2	26	03/08/2032	3.A FE
BGH9P4-DE-7	SECRETARIAT ADVISORS LLC 8.002% 02/27/	09/30/2025	Redemption 100.0000		1,562	1,562	1,554			1		1		1,555		7	7	75	02/27/2032	4.C FE
BGH9Q0-0W-8	IMAGEFIRST HOLDINGS LLC 7.308% 03/12/3	09/30/2025	Redemption 100.0000		750	750	748							748		2	2	28	03/12/2032	4.B FE
BGH9Q4-58-8	MANNINGTON MILLS 8.913% 03/25/32	09/30/2025	Redemption 100.0000		5,625	5,625	5,569			3		3		5,572		53	53	264	03/25/2032	4.C FE
BGH9RY-L9-1	VISTA MANAGEMENT HOLDING INC 8.041% 04	09/30/2025	Redemption 100.0000		10,000	10,000	9,915			5		5		9,920		80	80	107	04/01/2031	3.C FE
BGH9X6-CN-4	IMC FINANCING LLC BANK LOAN 1L TLB 7.6	09/30/2025	Redemption 100.0000		1,500	1,500	1,493							1,493		7	7	28	06/21/2032	3.B FE
BGHA15-BT-6	FUGUE FINANCE LLC BANK LOAN 1L TLB CL	07/21/2025	DEUTSCHE BANK AG		998,747	995,006	998,738			(1,827)		(1,827)		996,910		1,837	1,837	7,650	01/09/2032	2.
BGHA15-BT-6	FUGUE FINANCE LLC BANK LOAN 1L TLB CL	08/29/2025	Redemption 100.0000		2,494	2,494	2,503			(2)		(2)		2,501		(7)	(7)	19	01/09/2032	2.
BGHA1Q-X0-9	BELRON FINANCE 2019 LLC 6.723% 10/16/3	09/30/2025	Redemption 100.0000		2,419	2,419	2,414							2,414		5	5	15	10/16/2031	3.C FE
BGHA2W-6S-4	SAVAGE ENTERPRISES LLC BANK LOAN 1L TLB	09/30/2025	Redemption 100.0000		688	688	684							684		3	3	4	08/05/2032	3.C FE
BGH90X-KP-7	SAMSONITE IP HOLDINGS SARL 6.163% 06/2	09/30/2025	Redemption 100.0000		338	338	337	337						337		1	1	16	06/21/2030	2.C FE
BGH9HN-33-9	PERRIGO INVESTMENTS LLC BANK LOAN 1L TLB	09/30/2025	Redemption 100.0000		490	490	490	490						490				24	04/20/2029	3.A FE
BGH9Q5-HZ-2	PEER HOLDING III CLASS TL-B5B 6.502% 0	09/30/2025	Redemption 100.0000		2,500	2,500	2,500							2,500				95	07/01/2031	3.A FE
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					43,694,530	43,845,060	44,477,398	19,278,847		(9,666)	448	(10,114)		44,470,490		(775,966)	(775,966)	1,522,621	XXX	XXX
12664U-AD-7	CVAUSA MANAGEMENT LLC 10.832% 05/22/29	08/29/2025	Various		7,350,063	7,350,063	7,350,063							7,350,063				402,418	05/22/2029	3.B PL
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 9.752% 12/3	08/29/2025	WHITNEY FUNDING, LLC		2,563,039	2,573,849	2,561,999			1,184		1,184		2,563,182		(144)	(144)	101,033	12/31/2029	4.C PL
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 9.752% 12/3	09/30/2025	Redemption 100.0000		6,329	6,329	6,329							6,329				156	12/31/2029	4.C PL
BES4A9-7N-3	AMBIENT ENTERPRISES DDTL 10.111% 06/30/	08/29/2025	WHITNEY FUNDING, LLC		1,938,927	1,938,927	1,938,927							1,938,927				22,751	06/30/2030	5.B GI
BES4A9-7N-3	AMBIENT ENTERPRISES DDTL 10.111% 06/30/	09/30/2025	Redemption 100.0000		3,050	3,050	3,050							3,050				120	06/30/2030	5.B GI
BES4AM-H0-3	MONROE ENGINEERING GROUP LLC DDTL B 9.	09/25/2025	Redemption 100.0000		1,000	1,000	1,000							1,000				9,774	12/20/2028	5.B GI
09582#-AA-1	BLUE RIBBON LLC USA 10.242% 05/08/28	09/30/2025	Various		25,000	25,000	24,375	24,637		79		79		24,716		284	284	2,642	05/08/2028	5.A FE
BGH64K-B0-2	PCI GAMING AUTHORITY TERM LOAN 1L TLB CL	09/30/2025	Redemption 100.0000		2,500	2,500	2,496	2,496						2,497		3	3	120	07/18/2031	3.A FE
BGH6WV-ET-1	E2OPEN LLC BANK LOAN 1L TLB CL 7.663%	07/01/2025	DIRECT FUNDING		(2,595)	(2,595)	(2,569)							(2,569)		(26)	(26)		02/04/2028	4.B FE
BGH6WV-ET-1	E2OPEN LLC BANK LOAN 1L TLB CL 7.663%	08/04/2025	Redemption 100.0000		997,405	997,405	987,405			306		306		987,712		9,694	9,694	7,044	02/04/2028	4.B FE
BGH76N-KB-8	CORELOGIC INC TERM LOAN TL 1L 7.663% 0	09/30/2025	Redemption 100.0000		2,591	2,591	2,575			2		2		2,577		14	14	83	06/02/2028	4.C FE
BGH79Q-K8-5	ILPEA PARENT INC TERM LOAN 1L TLB 8.16	07/31/2025	Redemption 100.0000		143	143	143							143				2	06/22/2028	4.A FE
BGH7DD-BN-6	ENGINEERED MACHINERY HOLDINGS TERM LOAN	09/30/2025	Redemption 100.0000		2,584	2,584	2,545			4		4		2,549		35	35	69	05/19/2028	4.C FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC BANK LOAN CL 1L TLB	09/30/2025	Redemption 100.0000		625	625	616	619		1		1		620		5	5	45	10/12/2028	4.C FE
BGH7PR-1T-0	ATHENAHEALTH GROUP INC TERM LOAN 1L TLB	07/01/2025	DIRECT FUNDING		(2,500)	(2,500)	(2,488)							(2,488)		(13)	(13)		02/15/2029	4.C FE
BGH7PR-1T-0	ATHENAHEALTH GROUP INC TERM LOAN 1L TLB	09/30/2025	Redemption 100.0000		2,500	2,500	2,487			1		1		2,488		12	12	41	02/15/2029	4.C FE
BGH8YS-AW-9	STATION CASINOS LLC BANK LOAN 1L TL CL	09/30/2025	Redemption 100.0000		250	250	249	249						249		1	1	13	03/14/2031	3.B FE
BGH8ZB-6W-0	TRASDIGM INC 6.752% 08/24/28	09/17/2025	Redemption 100.0000		423,927	423,927	422,867			120		120		422,987		940	940	10,954	08/24/2028	3.C FE
BGH8ZU-X6-5	MI WINDOWS AND DOORS LLC 6.913% 03/28/	09/30/2025	Redemption 100.0000		1,399	1,399	1,393	1,110						1,394		5	5	68	03/28/2031	3.C FE
BGH8ZZ-TS-1	QUIKRETE HOLDINGS INC BANK LOAN 1L TLB C	09/30/2025	Redemption 100.0000		1,496	1,496	1,496	1,496						1,496				75	03/19/2029	3.C FE
BGH901-VG-5	ARAMARK SERVICES INC 6.163% 06/24/30	07/31/2025	Redemption 100.0000		565	565	565	565						565				24	06/24/2030	3.A FE
BGH901-VG-5	ARAMARK SERVICES INC 6.163% 06/24/30	07/24/2025	Redemption 100.0000		9,900	9,900	9,900	9,900						9,900				373	06/24/2030	3.B FE
BGH941-5A-3	LBM ACQUISITION LLC 7.886% 06/06/31	09/30/2025	Redemption 100.0000		2,565	2,565	2,532	2,533		3		3		2,536		29	29	163	06/06/2031	4.C FE
BGH94B-7U-5	GULFSIDE SUPPLY INC 7.134% 06/17/31	09/26/2025	Redemption 100.0000		296	296	296	296						296		1	1	20	06/17/2031	4.B FE
BGH94X-B3-2	WHITE CAP SUPPLY HOLDINGS LLC BANK LOAN	08/01/2025	Redemption 100.0000		1,813	1,813	1,803	1,429		1		1		1,805		8	8	78	10/19/2029	4.B FE
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 7.273% 04	07/01/2025	DIRECT FUNDING		(510)	(510)	(509)	(395)						(509)		(1)	(1)		04/04/2029	4.B FE
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 7.273% 04	09/30/2025	Redemption 100.0000		2,260	2,260	2,257	1,752						2,257		3	3	149	04/04/2029	4.B FE
BGH95H-AP-8	DS ADMIRAL BIDCO LLC 8.536% 06/26/31	09/30/2025	Redemption 100.0000		17,116	17,116	16,761			15		15		16,775		340	340	291	06/26/2031	4.C FE
BGH965-3T-3	OEG BORROWER LLC 7.814% 06/30/31	09/30/2025	Redemption 100.0000		188	188	188							188		1	1	4	06/30/2031	4.B FE
BGH99B-2D-3	MIDCONTINENT COMMUNICATIONS BANK LOAN 1L	09/30/2025	Redemption 100.0000		2,500	2,500	2,475	2,476		2		2		2,478		22	22	133	08/16/2031	3.B FE
BGH9CS-QE-4	AS MILEAGE PLAN IP LTD TERM LOAN 1L TLB	07/21/2025	Redemption 100.0000		2,506	2,506	2,484							2,485		22	22	23	10/15/2031	2.C FE
BGH9CS-QE-4	AS MILEAGE PLAN IP LTD TERM LOAN 1L TLB	08/06/2025	Tax Free Exchange		986,521	994,988	986,281			239		239		986,521				11,981	10/15/2031	2.C FE
BGH9GQ-00-2	ANCHOR PACKAGING LLC 10/13/30	09/30/2025	Redemption 100.0000		1,373	1,373	1,368							1,369		4	4		10/13/2030	3.C FE
BGH9HC-DD-0	FUGUE FINANCE LLC 7.362% 01/09/32	07/14/2025	DEUTSCHEBANK SECURITIES		1,001,241	997,500	991,266			433		433		991,699		9,542	9,542	14,664	01/09/2032	4.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
BGH9HQ-QF-0	ANCHOR PACKAGING LLC TERM LOAN 1L TLB CL	09/30/2025	Redemption 100.0000		2,025	2,025	2,020	2,020		1		1		2,021		4	4	119	07/18/2029	4.B FE
BGH9HU-0K-8	CVR CHC LP 8.002% 12/30/27	09/30/2025	Redemption 100.0000		5,457	5,457	5,454			1		1		5,454		3	3	34	12/30/2027	3.C FE
BGH9LP-CL-9	ALLWYN ENTERTAINMENT FINANCING TERM LOAN	07/01/2025	DIRECT FUNDING		(2,500)	(2,500)	(2,472)							(2,472)		(28)	(28)		06/11/2031	3.C FE
BGH9LP-CL-9	ALLWYN ENTERTAINMENT FINANCING TERM LOAN	09/30/2025	Redemption 100.0000		2,494	2,494	2,466			1		1		2,466		27	27		06/11/2031	3.C FE
BGH9LT-WN-5	AZURIA WATER SOLUTIONS INC TERM LOAN 1L	09/30/2025	Redemption 100.0000		2,506	2,506	2,469			3		3		2,472		34	34	54	05/17/2028	4.C FE
BGH9M8-U4-4	ARSENAL AIC PARENT LLC TERM LOAN 1L TLB	09/30/2025	Redemption 100.0000		414,486	414,486	411,429			188		188		411,617		2,869	2,869	11,326	08/19/2030	3.C FE
BGH9MR-QS-4	FOCUS FINANCIAL PARTNERS LLC TERM LOAN 1	09/30/2025	Redemption 100.0000		376	376	375							375				9	09/15/2031	4.B FE
BGH9ND-36-7	GEN DIGITAL INC TERM LOAN 1L TLB CL 5.	09/30/2025	Redemption 100.0000		2,501	2,501	2,470			1		1		2,471		30	30	47	04/16/2032	3.A FE
BGH8PV-NM-0	BOMBARDIER RECREATIONAL PRODUC 1L TLB3 C	07/31/2025	Redemption 100.0000		573	573	571							571		2	2	6	12/13/2029	3.B FE
BGH8WC-RD-0	BOMBARDIER RECREATIONAL PRODUC 1L TLB4 C	07/31/2025	Redemption 100.0000		2,849	2,849	2,824			1		1		2,825		24	24	31	01/22/2031	3.B FE
BGH8ZA-Z7-5	AIR CANADA TERM LOAN 1L TLB CL 6.166%	09/30/2025	Redemption 100.0000		1,000	1,000	998	998						998		2	2	49	03/21/2031	3.A FE
BGH94W-D0-8	1011778 BC UNLIMITED LIABILITY 5.913%	09/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,494		1		1		2,495		5	5	115	09/20/2030	3.B FE
BGH7KJ-QC-3	COBHAM ULTRA SENIORCO SARL BANK LOAN 1L	07/01/2025	DIRECT FUNDING		(1,750)	(1,750)	(1,726)							(1,726)		(24)	(24)		08/03/2029	4.C FE
BGH7KJ-QC-3	COBHAM ULTRA SENIORCO SARL BANK LOAN 1L	09/30/2025	Redemption 100.0000		2,494	2,494	2,459			2		2		2,462		32	32	19	08/03/2029	4.C FE
BGH925-WZ-1	ENTAIN HOLDINGS GIBRALTAR LIMI 6.879%	09/04/2025	Tax Free Exchange		691,801	693,000	691,454	691,635		165		165		691,801				33,561	10/31/2029	3.A FE
BGH9HU-DG-3	FLUTTER FINANCING BV 6.029% 11/30/30	09/30/2025	Redemption 100.0000		1,139	1,139	1,119			1		1		1,121		19	19	29	11/30/2030	2.C FE
BGH9S9-8L-3	INTERNATIONAL ENTERTAINMENT JJ 8.058%	09/30/2025	Redemption 100.0000		500	500	495							495		5	5	2	04/19/2032	4.B FE
BGH9W5-VR-7	SAPHILUX SARL 7.634% 07/27/28	07/10/2025	Tax Free Exchange		400,000	400,000	400,000							400,000					07/27/2028	4.B FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					16,874,518	16,891,253	16,847,524	746,310		2,755		2,755		16,850,733		23,785	23,785	630,712	XXX	XXX
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0	09/15/2025	Various		19,890	19,890	19,890	19,890						19,890				519	07/15/2033	1.B PL
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 10/10/41	09/10/2025	Various		92,999	92,999	92,999	92,999						92,999				1,848	10/10/2041	1.D
0229999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)					112,889	112,889	112,889	112,889						112,889				2,367	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					543,270,191	550,977,912	522,186,536	391,793,996		1,106,311	448	1,105,863	209,466	525,066,046	(5,508)	3,443,902	3,438,394	35,050,931	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)																			XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					543,270,191	550,977,912	522,186,536	391,793,996		1,106,311	448	1,105,863	209,466	525,066,046	(5,508)	3,443,902	3,438,394	35,050,931	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					543,270,191	550,977,912	522,186,536	391,793,996		1,106,311	448	1,105,863	209,466	525,066,046	(5,508)	3,443,902	3,438,394	35,050,931	XXX	XXX
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32	09/01/2025	Paydown		1,758	1,758	1,821	1,782		(25)		(25)		1,758				70	01/15/2032	1.A
36201F-TK-3	GNMA POOL 582054 7.000% 03/15/32	09/01/2025	Paydown		919	919	919							919				43	03/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32	09/01/2025	Paydown		283	283	318	305		(22)		(22)		283				12	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36	09/01/2025	Paydown		709	709	710	709		1		1		709				26	06/15/2036	1.A
36202V-6L-0	GNMA POOL 611175 6.000% 01/15/34	09/01/2025	Paydown		4,022	4,022	4,217			(194)		(194)		4,022				161	01/15/2034	1.A
36206W-K5-3	GNMA POOL 423416 7.500% 12/15/25	09/01/2025	Paydown		14	14	14							14				1	12/15/2025	1.A
36208M-ZD-0	GNMA POOL 455340 7.000% 11/15/27	09/01/2025	Paydown		64	64	65			(1)		(1)		64				3	11/15/2027	1.A
36208U-C8-8	GNMA POOL 460995 7.000% 11/15/27	09/01/2025	Paydown		95	95	95							95				4	11/15/2027	1.A
36209H-E5-0	GNMA POOL 471856 6.500% 04/15/28	09/01/2025	Paydown		195	195	195							195				8	04/15/2028	1.A
36209H-EU-5	GNMA POOL 471847 6.500% 04/15/28	09/01/2025	Paydown		159	159	160							159				7	04/15/2028	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29	09/01/2025	Paydown		632	632	699	667		(35)		(35)		632				24	03/15/2029	1.A
36209X-7H-7	GNMA POOL 485196 7.000% 03/15/29	09/01/2025	Paydown		31	31	31							31				1	03/15/2029	1.A
36210D-C7-4	GNMA POOL 488894 7.000% 09/15/28	09/01/2025	Paydown		32	32	33							32				1	09/15/2028	1.A
36212G-X2-3	GNMA POOL 533597 7.000% 01/15/31	09/01/2025	Paydown		133	133	132			1		1		133				6	01/15/2031	1.A
36212N-A5-6	GNMA POOL 538328 7.000% 03/15/32	09/01/2025	Paydown		273	273	285			(12)		(12)		273				13	03/15/2032	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	09/01/2025	Paydown		2,443	2,443	2,544			(101)		(101)		2,443				95	02/15/2033	1.A
36213S-Z6-5	GNMA POOL 563365 7.000% 10/15/31	09/01/2025	Paydown		17	17	17			(1)		(1)		17				1	10/15/2031	1.A
36213X-ZF-4	GNMA POOL 567842 6.500% 09/15/32	09/01/2025	Paydown		888	888	889			(1)		(1)		888				38	09/15/2032	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27	09/01/2025	Paydown		160	160	178	168		(8)		(8)		160				6	10/15/2027	1.A
38381N-Y2-8	GOVERNMENT NATIONAL MORTGAGE A CMO-SER-2	09/01/2025	Paydown		421,291	421,291	421,489			(197)		(197)		421,291				1,755	05/20/2053	1.A
38383L-D5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022	09/01/2025	Paydown		816,778	816,778	803,601	805,041		11,737		11,737		816,778				27,100	01/20/2052	1.A
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		384,221	384,221	384,221	384,221						384,221				14,077	12/20/2050	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		492,476	492,476	494,092	493,861		(1,385)		(1,385)		492,476				16,402	12/20/2050	1.A
38383W-N2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		909,836	909,836	909,552	908,602		1,235		1,235		909,836				33,334	10/20/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		469,036	469,036	468,450	468,391		645		645		469,036				15,622	07/20/2051	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		522,945	522,945	528,583	522,945						522,945				20,918	10/20/2049	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		513,443	513,443	515,850	514,918		(1,476)		(1,476)		513,443				18,853	02/20/2052	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		281,351	281,351	280,999	280,961		390		390		281,351				10,435	01/20/2049	1.A
38383X-RV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		331,546	331,546	327,454	328,335		3,211		3,211		331,546				11,067	06/20/2052	1.A
38383X-WF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		362,330	362,330	357,178	358,389		3,941		3,941		362,330				12,183	09/20/2052	1.A
38384A-JV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		529,789	529,789	523,167	523,626		6,163		6,163		529,789				17,918	04/20/2050	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		367,970	367,970	363,025	363,374		4,596		4,596		367,970				11,845	05/20/2047	1.A
38384A-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		579,410	579,410	578,142	578,125		1,284		1,284		579,410				21,275	11/20/2050	1.A
38384B-L7-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		531,168	531,168	533,824	533,295		(2,126)		(2,126)		531,168				21,643	06/20/2049	1.A
38384C-XT-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		669,101	669,101	654,256	655,448		13,654		13,654		669,101				25,069	08/20/2051	1.A
38384D-3Y-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		1,321,725	1,321,725	1,334,943	1,321,725						1,321,725				53,387	05/20/2051	1.A
38384D-8V-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		1,404,427	1,404,427	1,409,913	1,404,427						1,404,427				55,923	02/20/2052	1.A
38384D-B2-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		913,114	913,114	911,116	910,626		2,488		2,488		913,114				36,671	01/20/2052	1.A
38384D-X7-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		1,199,719	1,199,719	1,202,343	1,199,719						1,199,719				48,459	06/20/2052	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		52,357	52,357	52,356							52,357				2,089	09/20/2045	1.A
38384E-MM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		535,690	535,690	532,175	535,690						535,690				21,287	05/20/2049	1.A
38384E-YF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		922,454	922,454	910,491	922,454						922,454				36,695	03/20/2051	1.A
38384G-GD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		1,268,697	1,268,697	1,276,824	1,268,697						1,268,697				51,245	05/20/2051	1.A
38384G-JE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		1,410,514	1,410,514	1,410,293	1,410,514						1,410,514				50,869	02/20/2052	1.A
38385D-T3-0	GOVERNMENT NATIONAL MORTGAGE A 5.000%	09/01/2025	Paydown		595,752	595,752	595,473			279		279		595,752				10,101	03/20/2051	1.A
38385D-V3-7	GOVERNMENT NATIONAL MORTGAGE A CMO-SER-2	09/01/2025	Paydown		495,458	495,458	489,942			5,516		5,516		495,458				1,858	02/20/2051	1.A
38385E-FV-1	GOVERNMENT NATIONAL MORTGAGE A CMO-SER-2	09/01/2025	Paydown		44,007	44,007	43,684			323		323		44,007				183	03/20/2055	1.A
38385E-PS-7	GOVERNMENT NATIONAL MORTGAGE A CMO-SER-2	09/01/2025	Paydown		132,934	132,934	131,044			1,890		1,890		132,934				499	12/20/2051	1.A
38385G-DQ-9	GOVERNMENT NATIONAL MORTGAGE 5.000% 02	09/01/2025	Paydown		991,396	991,396	987,252			4,144		4,144		991,396				13,111	02/20/2053	1.B FE
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	09/01/2025	Paydown		13,437	13,437	13,836	13,584		(147)		(147)		13,437				524	02/15/2033	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1	09/01/2025	Paydown		76,885	76,885	76,721	76,727		158		158		76,885				1,811	11/20/2047	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	09/01/2025	Paydown		313,092	313,092	312,747	313,092						313,092				12,494	09/20/2045	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					19,887,176	19,887,176	19,848,358	17,100,418		55,925		55,925		19,887,176				677,222	XXX	XXX
BES3UC-K1-9	SMALL BUSINESS ADMINISTRATION COOF 148	09/30/2025	Paydown				411,035	411,035		(411,035)		(411,035)						94,976	12/07/2033	1.A
BES3X9-RK-4	SMALL BUSINESS ADMINISTRATION COOF - 149	09/30/2025	Paydown				216,751	216,751		(216,751)		(216,751)						34,972	12/11/2048	1.A
BES3XS-XW-9	SMALL BUSINESS ADMINISTRATION COOF 150	09/30/2025	Paydown				335,147	335,147		(335,147)		(335,147)						77,682	03/07/2034	1.A
BES3ZM-YH-2	SMALL BUSINESS ADMINISTRATION COOF 151	09/30/2025	Paydown				430,282	430,282		(430,282)		(430,282)						95,395	04/15/2034	1.A
BES40C-PL-1	SMALL BUSINESS ADMINISTRATION COOF 153 -	09/30/2025	Paydown				459,283	460,547		(460,547)		(460,547)						106,438	05/31/2034	1.A
BES40C-R3-9	SMALL BUSINESS ADMINISTRATION COOF 152	09/30/2025	Paydown				83,707	83,707		(83,707)		(83,707)						14,134	03/28/2049	1.A
BES44B-8A-2	SMALL BUSINESS ADMINISTRATION COOF 156	09/30/2025	Paydown				496,919	496,919		(496,919)		(496,919)						107,760	06/15/2034	1.A
BES44B-8Q-7	SMALL BUSINESS ADMINISTRATION COOF 157	09/30/2025	Paydown				217,584	217,584		(217,584)		(217,584)						37,085	04/29/2049	1.A
BES46G-X4-5	SMALL BUSINESS ADMINISTRATION COOF 159	09/30/2025	Paydown				273,324	295,815		(295,815)		(295,815)						74,707	08/12/2034	1.A
BES485-KN-9	SMALL BUSINESS ADMINISTRATION COOF - 160	09/30/2025	Paydown				160,618	172,902		(172,902)		(172,902)						37,117	09/08/2034	1.A
BES49J-5F-2	SMALL BUSINESS ADMINISTRATION COOF - 161	09/30/2025	Paydown				61,669			(61,669)		(61,669)						12,708	10/03/2034	1.A
BES49J-5G-0	SMALL BUSINESS ADMINISTRATION COOF - 162	09/30/2025	Paydown				15,214			(15,214)		(15,214)						2,385	09/02/2049	1.A
BES4CU-CH-1	SMALL BUSINESS ADMINISTRATION COOF - 163	09/30/2025	Paydown				95,339			(95,339)		(95,339)						16,906	09/20/2034	1.A
BES4CU-DZ-0	SMALL BUSINESS ADMINISTRATION COOF - 164	09/30/2025	Paydown				222,593			(222,593)		(222,593)						33,479	01/10/2049	1.A
BES4HK-LJ-4	SMALL BUSINESS ADMINISTRATION COOF - 170	09/30/2025	Paydown				49,511			(49,511)		(49,511)						3,244	01/05/2050	1.A
BES4LN-QK-5	SMALL BUSINESS ADMINISTRATION COOF - 172	09/30/2025	Paydown				11,414			(11,414)		(11,414)						522	02/15/2050	1.A
BES4RV-UB-6	SMALL BUSINESS ADMINISTRATION COOF - 176	09/30/2025	Paydown				23,215			(23,215)		(23,215)						680	05/07/2035	1.A
BES4RV-US-9	SMALL BUSINESS ADMINISTRATION COOF - 177	09/30/2025	Paydown				3,933			(3,933)		(3,933)						80	04/26/2050	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)							3,567,538	3,120,689		(3,603,577)		(3,603,577)						750,270	XXX	XXX
31288B-GE-7	FHLMC GOLD POOL #C72897 6.500% 11/01/3	09/01/2025	Paydown		400	400	412			(11)		(11)		400				17	11/01/2032	1.A
3128LC-RS-7	FREDDIE MAC POOL #A78597 5.500% 06/01/	09/01/2025	Paydown		1,233	1,233	1,371	1,346		(113)		(113)		1,233				45	06/01/2038	1.A
3128LX-BE-9	FHLMC GOLD POOL G01837 5.000% 07/01/35	09/01/2025	Paydown		2,364	2,364	2,408	553		(33)		(33)		2,364				79	07/01/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128LX-BH-2	FHLMC GOLD Pool G01840 5.000% 07/01/35	09/01/2025	Paydown		20,237	20,237	22,531	22,002		(1,765)		(1,765)		20,237				676	07/01/2035	1.A
3128M6-AP-3	FHLMC GOLD POOL G04214 5.500% 05/01/38	09/01/2025	Paydown		6,990	6,990	7,774	7,612		(621)		(621)		6,990				273	05/01/2038	1.A
3128M9-NX-6	FHLMC GOLD POOL G07306 3.000% 02/01/43	09/01/2025	Paydown		4,590	4,590	4,315	2,824		266		266		4,590				85	02/01/2043	1.A
3128MJ-2W-9	FHLMC GOLD POOL G08788 3.500% 11/01/47	09/01/2025	Paydown		11,061	11,061	11,734	11,667		(606)		(606)		11,061				260	11/01/2047	1.A
3128MJ-6T-2	FHLMC GOLD POOL G08881 3.500% 06/01/49	09/01/2025	Paydown		6,905	6,905	7,050	7,027		(123)		(123)		6,905				161	06/01/2049	1.A
3128MJ-A5-9	FHLMC GOLD POOL G08027 5.500% 12/01/34	09/01/2025	Paydown		2,327	2,327	2,357	2,342		(15)		(15)		2,327				86	12/01/2034	1.A
3128MJ-FH-8	FHLMC GOLD POOL G08167 5.500% 12/01/36	09/01/2025	Paydown		2,744	2,744	2,820	2,804		(60)		(60)		2,744				98	12/01/2036	1.A
3128MJ-G3-8	FHLMC GOLD POOL G08217 6.000% 08/01/37	09/01/2025	Paydown		657	657	744	730		(72)		(72)		657				27	08/01/2037	1.A
3128MM-W7-4	FHLMC GOLD POOL G18669 2.500% 12/01/32	09/01/2025	Paydown		20,694	20,694	21,606	21,324		(630)		(630)		20,694				342	12/01/2032	1.A
31292G-5U-6	FHLMC GOLD POOL C00859 6.500% 09/01/29	09/01/2025	Paydown		196	196	200			(5)		(5)		196				8	09/01/2029	1.A
31292G-Y4-2	FHLMC GOLD Pool C00731 6.500% 03/01/29	09/01/2025	Paydown		37	37	42	42		(4)		(4)		37				2	03/01/2029	1.A
31292J-BR-0	FHLMC GOLD POOL C01848 6.000% 06/01/34	09/01/2025	Paydown		1,393	1,393	1,438	1,415		(22)		(22)		1,393				55	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3	09/01/2025	Paydown		30	30	34	33		(3)		(3)		30				1	09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3	09/01/2025	Paydown		28	28	31	30		(2)		(2)		28				1	02/01/2031	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49	09/01/2025	Paydown		57,143	57,143	57,173	57,162		(19)		(19)		57,143				953	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50	09/01/2025	Paydown		11,170	11,170	11,618	11,570		(401)		(401)		11,170				185	02/01/2050	1.A
3132GJ-WQ-8	FHLMC GOLD Pool Q03655 4.000% 10/01/41	09/01/2025	Paydown		1,932	1,932	2,026	2,010		(77)		(77)		1,932				52	10/01/2041	1.A
3132H3-HW-6	FHLMC GOLD POOL U90245 3.500% 10/01/42	09/01/2025	Paydown		7,985	7,985	8,519	8,442		(457)		(457)		7,985				186	10/01/2042	1.A
3132L5-L5-0	FHLMC GOLD POOL V80348 3.000% 08/01/43	09/01/2025	Paydown		18,602	18,602	19,839	19,670		(1,068)		(1,068)		18,602				340	08/01/2043	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4	09/01/2025	Paydown		13,153	13,153	13,919	13,838		(686)		(686)		13,153				297	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48	09/01/2025	Paydown		17,224	17,224	18,527	18,407		(1,183)		(1,183)		17,224				405	05/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	09/01/2025	Paydown		18,561	18,561	18,508			53		53		18,561				667	07/01/2053	1.A
31349S-A4-5	FHARM ARM POOL 780927 6.437% 10/01/33	09/02/2025	Paydown		1,019	1,019	1,057	1,050		(31)		(31)		1,019				74	10/01/2033	1.A
31368H-LB-7	FNMA Pool 190322 6.000% 04/01/32	09/01/2025	Paydown		286	286	322	313		(26)		(26)		286				12	04/01/2032	1.A
3136A7-AL-6	FNMA Series 2012-68 Class GY 3.000% 07	09/01/2025	Paydown		39,963	39,963	44,838	41,965		(2,002)		(2,002)		39,963				792	07/25/2032	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03	09/01/2025	Paydown		8,984	8,984	8,884	8,865		120		120		8,984				120	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05	09/01/2025	Paydown		41,567	41,567	40,828	41,057		510		510		41,567				859	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04	09/01/2025	Paydown		25,274	25,274	25,766	25,657		(383)		(383)		25,274				507	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02	09/01/2025	Paydown		29,374	29,374	29,904	27,044		2,330		2,330		29,374				969	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10	09/01/2025	Paydown		5,787	5,787	5,503	2,769		309		309		5,787				106	10/25/2043	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1	09/01/2025	Paydown		35,554	35,554	34,669	34,828		726		726		35,554				698	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 4.821% 07	09/25/2025	Paydown		205,025	205,025	204,833	204,865		160		160		205,025				6,636	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 4.821% 07	09/25/2025	Paydown		158,783	158,783	158,733	158,743		40		40		158,783				5,100	07/25/2049	1.A
3136BQ-4N-6	FANNIE MAE SERIES 2024 5 CLASS BD 5.00	09/01/2025	Paydown		1,322,255	1,322,255	1,297,876	1,299,574		22,681		22,681		1,322,255				42,701	04/25/2051	1.A
3136BQ-DN-6	FANNIE MAE SERIES 2023 36 CLASS A 5.50	09/01/2025	Paydown		242,306	242,306	240,375	240,553		1,752		1,752		242,306				8,878	04/25/2049	1.A
3136BQ-GL-7	FANNIE MAE SERIES 2023 40 CLASS CA 6.0	09/01/2025	Paydown		610,333	610,333	604,134	604,371		5,961		5,961		610,333				24,916	08/25/2045	1.A
3136BQ-RA-9	FANNIE MAE SERIES 2023-54 CLASS GA 6.5	09/01/2025	Paydown		761,445	761,445	765,338	695,408		(2,938)		(2,938)		761,445				33,042	04/25/2049	1.A
3136BQ-RT-8	FANNIE MAE SERIES 2023 55 CLASS A 6.50	09/01/2025	Paydown		928,709	928,709	928,709	928,709						928,709				40,591	06/25/2049	1.A
3136BQ-U8-0	FEDERAL NATIONAL MORTGAGE ASSO SERIES 20	09/01/2025	Paydown		1,360,787	1,360,787	1,352,069	1,352,353		8,434		8,434		1,360,787				51,145	05/25/2050	1.A
3136BR-P9-2	FANNIE MAE SERIES 2024-22 CLASS E 5.50	09/01/2025	Paydown		838,346	838,346	824,592	826,343		12,003		12,003		838,346				30,921	08/25/2052	1.A
3136BR-QN-0	FANNIE MAE SERIES 5391 CLASS B 5.500%	09/01/2025	Paydown		1,494,075	1,494,075	1,489,772	1,489,654		4,420		4,420		1,494,075				56,230	05/25/2049	1.A
3136BV-YS-1	FANNIE MAE 5.000% 06/25/52	09/01/2025	Paydown		1,330,794	1,330,794	1,321,437			9,357		9,357		1,330,794				22,905	06/25/2052	1.A
3136BW-PR-1	FANNIE MAE FNR_25-57 CMO-SER-2025-57 CL-	09/01/2025	Paydown		462,041	462,041	453,342			8,699		8,699		462,041				1,733	08/25/2048	1.A
3136BW-ZX-7	FANNIE MAE FNR_25-57 CMO-SER-2025-66 CL-	09/01/2025	Paydown		277,916	277,916	278,014			(98)		(98)		277,916				1,158	12/25/2051	1.A
31371M-7J-0	FNMA POOL 256597 5.500% 02/01/37	09/01/2025	Paydown		1,042	1,042	1,084	1,075		(33)		(33)		1,042				37	02/01/2037	1.A
31371M-KB-2	FNMA Pool 255990 5.000% 11/01/35	09/01/2025	Paydown		411	411	439	436		(25)		(25)		411				14	11/01/2035	1.A
31376K-JB-3	FNMA POOL 357658 6.000% 09/01/34	09/01/2025	Paydown		892	892	927			(35)		(35)		892				32	09/01/2034	1.A
31376K-JV-9	FNMA POOL 357676 6.000% 11/01/34	09/01/2025	Paydown		2,201	2,201	2,264			(62)		(62)		2,201				88	11/01/2034	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 4.847	09/15/2025	Paydown		368,117	368,117	368,577	368,513		(396)		(396)		368,117				11,825	03/15/2041	1.A
3137AL-MX-4	FREDDIE MAC SERIES 3995 CLASS LA 2.500	09/01/2025	Paydown		18,465	18,465	17,350	17,367		1,098		1,098		18,465				316	02/15/2032	1.A
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500	09/01/2025	Paydown		19,522	19,522	20,505	20,264		(743)		(743)		19,522				325	04/15/2033	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000	09/01/2025	Paydown		20,038	20,038	21,375	21,117		(1,079)		(1,079)		20,038				401	03/15/2047	1.A
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%	09/01/2025	Paydown		62,328	62,328	62,241	62,227		101		101		62,328				2,280	06/25/2045	1.A
3137HA-R6-5	FREDDIE MAC SERIES 5348 CLASS HA 6.000	09/01/2025	Paydown		999,597	999,597	996,474	996,359		3,239		3,239		999,597				40,691	04/25/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137HB-3M-4	FREDDIE MAC SERIES 5366 CLASS MA 6.000	09/01/2025	Paydown		335,717	335,717	335,507	335,311		406		406		335,717				13,518	10/25/2049	1.A
3137HB-7E-8	FREDDIE MAC SERIES 5362 CLASS JD 6.000	09/01/2025	Paydown		386,958	386,958	389,558	389,043		(2,085)		(2,085)		386,958				15,729	03/25/2050	1.A
3137HB-BM-5	FREDDIE MAC SERIES 5364 CLASS BA 6.000	09/01/2025	Paydown		803,207	803,207	806,344	803,207						803,207				32,009	06/25/2049	1.A
3137HB-CY-8	FREDDIE MAC SERIES 5369 CLASS AH 5.500	09/01/2025	Paydown		1,803,791	1,803,791	1,801,818	1,801,508		2,283		2,283		1,803,791				68,573	12/25/2049	1.A
3137HB-G2-4	FREDDIE MAC SERIES 5379 CLASS A 5.500%	09/01/2025	Paydown		912,742	912,742	911,601	911,376		1,366		1,366		912,742				34,217	12/25/2049	1.A
3137HB-KG-8	FREDDIE MAC SERIES 5378 CLASS H 5.500%	09/01/2025	Paydown		1,262,095	1,262,095	1,264,067	1,263,457		(1,363)		(1,363)		1,262,095				45,934	05/25/2049	1.A
3137HB-T9-5	FEDERAL HOME LOAN MTG CORP SERIES 5387 C	09/01/2025	Paydown		1,077,678	1,077,678	1,072,121	1,072,261		5,417		5,417		1,077,678				39,790	03/25/2050	1.A
3137HC-JG-8	FREDDIE MAC SERIES 5397 CLASS KP 5.000	09/01/2025	Paydown		813,999	813,999	798,991	799,991		14,008		14,008		813,999				26,950	05/25/2051	1.A
3137HC-LA-8	FREDDIE MAC SERIES 5407 CLASS AM 6.000	09/01/2025	Paydown		762,094	762,094	767,214	766,607		(4,513)		(4,513)		762,094				30,793	05/25/2050	1.A
3137HC-QM-7	FREDDIE MAC SERIES 5410 CLASS KC 6.000	09/01/2025	Paydown		900,893	900,893	899,485	899,339		1,553		1,553		900,893				36,740	04/25/2051	1.A
3137HC-QW-5	FREDDIE MAC SERIES 5414 CLASS CD 5.500	09/01/2025	Paydown		987,660	987,660	979,636	987,660						987,660				36,592	01/25/2051	1.A
3137HF-X8-3	FREDDIE MAC FHLMC_5458 4.000% 09/25/52	09/01/2025	Paydown		453,640	453,640	429,682			23,958		23,958		453,640				6,440	09/25/2052	1.A
3137HL-UH-3	FREDDIE MAC CMO-POOL-5553 CL-BA 4.500%	09/01/2025	Paydown		102,318	102,318	100,623			1,695		1,695		102,318				384	10/25/2051	1.A
31385X-AZ-0	FNMA Pool 555424 5.500% 05/01/33	09/01/2025	Paydown		17,919	17,919	19,817	19,311		(1,392)		(1,392)		17,919				663	05/01/2033	1.A
31386L-4Z-2	FNMA POOL 567040 8.500% 12/01/30	09/01/2025	Paydown		26,387	26,387	26,779			(392)		(392)		26,387				1,314	12/01/2030	1.A
31387D-JY-6	FNMA POOL 580879 6.500% 05/01/31	09/01/2025	Paydown		125	125	140	135		(10)		(10)		125				6	05/01/2031	1.A
31389T-RM-6	FNMA POOL 635092 6.500% 07/01/32	09/01/2025	Paydown		116	116	119			(3)		(3)		116				5	07/01/2032	1.A
3138AX-KK-6	FNMA Pool AJ5697 3.500% 12/01/41	09/01/2025	Paydown		7,730	7,730	8,007	7,947		(216)		(216)		7,730				190	12/01/2041	1.A
3138EG-CF-9	FNMA Pool AL0069 5.000% 11/01/40	09/01/2025	Paydown		5,634	5,634	6,130	6,051		(417)		(417)		5,634				193	11/01/2040	1.A
3138MB-MB-9	FNMA Pool AP7553 3.000% 09/01/42	09/01/2025	Paydown		11,591	11,591	11,858	11,772		(182)		(182)		11,591				232	09/01/2042	1.A
3138W5-KW-7	FNMA POOL AR7508 3.500% 03/01/43	09/01/2025	Paydown		4,176	4,176	4,455	4,410		(234)		(234)		4,176				98	03/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0	09/01/2025	Paydown		568	568	520	552		16		16		568				19	07/25/2033	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 4.	09/25/2025	Paydown		108,831	108,831	109,273	109,211		(380)		(380)		108,831				3,684	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 4.	09/25/2025	Paydown		72,870	72,870	73,143	73,104		(234)		(234)		72,870				2,450	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 4.	09/25/2025	Paydown		72,870	72,870	73,098	73,065		(195)		(195)		72,870				2,434	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 4.	09/25/2025	Paydown		72,870	72,870	73,098	73,065		(195)		(195)		72,870				2,434	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34	09/01/2025	Paydown		2,030	2,030	2,056	2,037		(7)		(7)		2,030				74	04/01/2034	1.A
31405K-LK-5	FNMA POOL 791530 6.000% 07/01/34	09/01/2025	Paydown		1,124	1,124	1,168			(44)		(44)		1,124				42	07/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35	09/01/2025	Paydown		1,358	1,358	1,457	1,430		(72)		(72)		1,358				50	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35	09/01/2025	Paydown		506	506	544	533		(27)		(27)		506				17	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35	09/01/2025	Paydown		2,608	2,608	2,899	2,821		(212)		(212)		2,608				86	11/01/2035	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47	09/01/2025	Paydown		11,832	11,832	12,654	12,578		(746)		(746)		11,832				312	09/01/2047	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48	09/01/2025	Paydown		13,624	13,624	14,653	14,554		(930)		(930)		13,624				351	10/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	09/01/2025	Paydown		5,675	5,675	5,708			(33)		(33)		5,675				218	05/01/2053	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36	09/01/2025	Paydown		8,400	8,400	8,648	8,603		(203)		(203)		8,400				273	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36	09/01/2025	Paydown		620	620	700	686		(66)		(66)		620				25	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37	09/01/2025	Paydown		1,257	1,257	1,396	1,362		(105)		(105)		1,257				46	04/01/2037	1.A
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37	09/01/2025	Paydown		342	342	345	343		(1)		(1)		342				14	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37	09/01/2025	Paydown		189	189	202	199		(10)		(10)		189				7	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37	09/01/2025	Paydown		297	297	325	319		(21)		(21)		297				11	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37	09/01/2025	Paydown		91	91	101	98		(7)		(7)		91				3	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39	09/01/2025	Paydown		234	234	260	254		(20)		(20)		234				9	02/01/2039	1.A
31412S-4M-4	FNMA Pool 933828 4.500% 04/01/38	09/01/2025	Paydown		1,627	1,627	1,739	1,709		(82)		(82)		1,627				49	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38	09/01/2025	Paydown		508	508	541	538		(30)		(30)		508				19	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37	09/01/2025	Paydown		923	923	1,027	1,011		(88)		(88)		923				34	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37	09/01/2025	Paydown		175	175	185	182		(7)		(7)		175				7	11/01/2037	1.A
31414E-GE-8	FNMA Pool 963797 6.000% 06/01/38	09/01/2025	Paydown		1,448	1,448	1,595	1,563		(115)		(115)		1,448				58	06/01/2038	1.A
31415A-U8-2	FNMA Pool 981307 6.000% 06/01/38	09/01/2025	Paydown		462	462	505	495		(33)		(33)		462				18	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38	09/01/2025	Paydown		564	564	588	576		(12)		(12)		564				22	11/01/2038	1.A
31417C-DR-3	FNMA Pool AB5511 3.500% 07/01/42	09/01/2025	Paydown		4,058	4,058	4,205	4,172		(114)		(114)		4,058				96	07/01/2042	1.A
31417D-AX-1	FNMA Pool AB6321 3.500% 09/01/42	09/01/2025	Paydown		11,945	11,945	12,808	12,671		(725)		(725)		11,945				289	09/01/2042	1.A
31417F-3H-9	FNMA POOL AB8899 3.000% 04/01/43	09/01/2025	Paydown		13,215	13,215	14,052	13,936		(722)		(722)		13,215				252	04/01/2043	1.A
31418A-JV-1	FNMA Pool MA1175 3.000% 09/01/42	09/01/2025	Paydown		10,151	10,151	10,385	10,318		(167)		(167)		10,151				202	09/01/2042	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49	09/01/2025	Paydown		7,021	7,021	7,158	7,134		(113)		(113)		7,021				164	06/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49	09/01/2025	Paydown		45,153	45,153	45,182	45,173		(20)		(20)		45,153				739	09/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49	09/01/2025	Paydown		4,628	4,628	4,813	4,795		(167)		(167)		4,628				77	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50	09/01/2025	Paydown		5,101	5,101	5,061	5,046		55		55		5,101				86	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 04/01/50	09/01/2025	Paydown		7,958	7,958	8,262	8,230		(272)		(272)		7,958				134	04/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52	09/01/2025	Paydown		42,884	42,884	41,756	41,799		1,085		1,085		42,884				1,000	04/01/2052	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0	09/01/2025	Paydown		2,851	2,851	2,730			120		120		2,851				56	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0	09/01/2025	Paydown		2,552	2,552	2,461			91		91		2,552				52	05/25/2057	1.A
20753G-AA-9	FANNIE MAE CAS SERIES 2024 R04 CLASS A1A	09/25/2025	Paydown		55,154	55,154	55,154	55,154						55,154				2,091	05/25/2044	1.A
3132DT-FB-1	FHLMC POOL SD5562 5.500% 05/01/54	09/01/2025	Paydown		32,230	32,230	32,074	32,074		156		156		32,230				1,266	05/01/2054	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 09/01/49	09/01/2025	Paydown		53,355	53,355	53,122	53,136		219		219		53,355				886	09/01/2049	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4	09/01/2025	Paydown		44,739	44,739	45,113	45,072		(333)		(333)		44,739				1,057	01/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	09/01/2025	Paydown		111,368	111,368	111,368	111,368						111,368				4,001	07/01/2053	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 05/01/50	09/01/2025	Paydown		11,710	11,710	11,694	11,693		17		17		11,710				201	05/01/2050	1.A
3136A1-4S-1	FNMA CMO SER 2011-117 CLASS MB 4.000%	09/01/2025	Paydown		406,564	406,564	446,204	421,553		(14,989)		(14,989)		406,564				10,943	11/25/2041	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1	09/01/2025	Paydown		503,409	503,409	454,798	487,124		16,285		16,285		503,409				9,965	10/25/2033	1.A
3136BT-U6-8	FNMA CMO-SER-2024-95K CL-ZU 6.000% 12/	09/01/2025	Paydown		4,333	4,333	4,315	4,306		19		19		4,333				138	12/25/2054	1.A
3136BV-L3-0	FNMA CMO-SER-2025-35K CL-UZ 6.500% 05/	09/01/2025	Paydown		251,996	251,996	251,476			520		520		251,996				3,977	05/25/2055	1.A
3137AF-DA-7	FHLMC CMO SER 3926 CLASS PW 4.000% 09/	09/01/2025	Paydown		444,294	444,294	491,362	453,744		(9,450)		(9,450)		444,294				11,801	09/15/2031	1.A
3137HL-GQ-9	FEDERAL HOME LOAN MORTGAGE COR MBS-POOL-	09/01/2025	Paydown		87,506	87,506	87,071			435		435		87,506				1,271	05/25/2055	1.A
3137HM-PC-8	FEDERAL HOME LOAN MORTGAGE COR CMO-POOL-	09/01/2025	Paydown		93,201	93,201	92,735			466		466		93,201				466	08/25/2055	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0	09/01/2025	Paydown		12,736	12,736	11,947	12,509		227		227		12,736				425	07/25/2033	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56	09/01/2025	Paydown		12,494	12,494	12,221	12,236		258		258		12,494				286	08/01/2056	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48	09/01/2025	Paydown		11,886	11,886	12,307	12,254		(368)		(368)		11,886				313	06/01/2048	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48	09/01/2025	Paydown		22,932	22,932	23,431	23,372		(440)		(440)		22,932				528	01/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	09/01/2025	Paydown		17,025	17,025	17,017	17,016		8		8		17,025				653	05/01/2053	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48	09/01/2025	Paydown		707	707	703	703		4		4		707				19	10/01/2048	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49	09/01/2025	Paydown		52,946	52,946	52,714	52,730		216		216		52,946				870	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49	09/01/2025	Paydown		25,742	25,742	25,630	25,637		106		106		25,742				429	11/01/2049	1.A
31418F-ED-5	FNMA 5.500% 11/01/54	09/01/2025	Paydown		67,828	67,828	67,256	67,257		572		572		67,828				2,475	11/01/2054	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5	09/01/2025	Paydown		34,551	34,551	35,363	35,127		(576)		(576)		34,551				808	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H	09/01/2025	Paydown		26,282	26,282	26,216	26,218						26,218		65	65	578	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0	09/01/2025	Paydown		5,880	5,880	5,438	5,506		374		374		5,880				117	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0	09/01/2025	Paydown		5,263	5,263	5,054	5,081		182		182		5,263				107	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)					25,514,913	25,514,913	25,452,263	22,268,747		95,411		95,411		25,514,849		65	65	853,357	XXX	XXX
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		340,750		2,505,103	681,193		(349,251)		(349,251)		331,942		8,808	8,808	464,635	08/25/2049	1.A FE
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA	08/01/2025	Paydown				80,906	22,000		(22,000)		(22,000)						12,596	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS	07/21/2025	CSGAIMCSXP - GLIC GA - G1001		3,793,810		7,238,954	4,235,557		(398,014)		(398,014)		3,837,543		(43,733)	(43,733)	722,358	02/25/2052	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS	07/01/2025	Paydown				11,760	6,881		(574)		(574)		6,307		(6,307)	(6,307)	1,058	02/25/2052	1.A FE
30298X-AG-0	FREMF MORTGAGE TRUST SERIES 2019 WK10 CL	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		3,417,704	4,000,000	2,910,000	3,351,198		68,090		68,090		3,419,289		(1,585)	(1,585)	103,475	09/25/2029	1.A
30308P-AL-4	FREMF MORTGAGE TRUST SERIES 2018 K158 CL	07/21/2025	DLGAIMDLPP - DLIC GA - G1001 -		4,362,866	6,051,000	3,801,238	4,297,359		67,343		67,343		4,364,702		(1,836)	(1,836)	167,287	10/25/2033	1.A
30317C-AN-8	FREMF MORTGAGE TRUST CMO-SER-2020-K120 C	09/01/2025	Paydown				12,103	8,712		(8,712)		(8,712)						1,450	11/25/2053	1.A FE
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28	09/01/2025	Paydown		26,523	26,523	28,946	27,523		(1,000)		(1,000)		26,523				573	10/01/2028	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF	09/25/2025	Paydown		105,772	105,772	105,772	105,772						105,772				4,006	04/25/2026	1.A
3137FM-CW-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KF	09/25/2025	Paydown		30,481	30,481	30,481	30,481						30,481				1,012	05/25/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERT SERIES M058 C	09/15/2025	Call 100.0000		60,000	60,000	65,632	63,206		(422)		(422)		62,785		(2,785)	(2,785)	1,206	10/15/2029	1.B FE
3138L9-L6-7	FNMA 3.450% 05/01/45	09/01/2025	Paydown		27,883	27,883	26,693	26,814		1,068		1,068		27,883				635	05/01/2045	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26	09/01/2025	Paydown		52,362	52,362	56,821	53,662		(1,299)		(1,299)		52,362				859	08/01/2026	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37	09/01/2025	Paydown		169,647	169,647	197,500	190,885		(21,238)		(21,238)		169,647				3,669	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29	09/01/2025	Paydown		1,167	1,167	1,255	1,204		(37)		(37)		1,167				23	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28	09/01/2025	Paydown		12,171	12,171	11,990	12,052		119		119		12,171				290	04/01/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49	09/01/2025	Paydown		8,427	8,427	9,280	9,155		(729)		(729)		8,427				229	02/01/2049	1.A
3140HS-W5-6	FNMA POOL BL1567 3.590% 02/01/29	09/01/2025	Paydown		2,461	2,461	2,737	2,589		(128)		(128)		2,461				59	02/01/2029	1.A
3140HT-Y9-4	FNMA POOL BL2535 3.420% 05/01/31	09/01/2025	Paydown		45,023	45,023	52,682	49,694		(4,671)		(4,671)		45,023				1,036	05/01/2031	1.A
3140HV-2B-9	FNMA POOL BL4369 2.470% 10/01/34	09/01/2025	Paydown		1,080	1,080	1,103	1,086		(6)		(6)		1,080				18	10/01/2034	1.A
3140HV-C9-3	FNMA POOL BL3695 3.460% 08/01/49	09/01/2025	Paydown		1,220	1,220	1,268	1,256		(36)		(36)		1,220				28	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39	09/01/2025	Paydown		800	800	833	819		(19)		(19)		800				15	10/01/2039	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30	09/01/2025	Paydown		50,168	50,168	55,118	52,950		(2,782)		(2,782)		50,168				805	03/01/2030	1.A
3140HX-VX-5	FNMA POOL BL6029 2.320% 04/01/35	09/01/2025	Paydown		3,484	3,484	3,646	3,595		(111)		(111)		3,484				54	04/01/2035	1.A
3140LD-EF-2	FNMA POOL BS2833 2.570% 08/01/51	09/01/2025	Paydown		479	479	351	351		128		128		479				8	08/01/2051	1.A
35563C-AA-6	FREDDIE MAC MH BONDS RESEC TR SERIES 201	09/25/2025	Paydown		9,806	9,806	11,349	11,181		(45)		(45)		11,136		(1,330)	(1,330)	280	11/25/2055	1.B FE
35563C-AS-7	FREDDIE MAC MH BONDS RESEC TR SERIES 201	09/25/2025	Paydown		9,716	9,716	11,402	11,198		(31)		(31)		11,167		(1,451)	(1,451)	299	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MH BONDS RESEC TR SERIES 201	09/25/2025	Paydown				956	786		(23)		(23)		763		(763)	(763)	67	11/25/2052	1.B FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1	09/01/2025	Paydown		7,124	7,124	7,121	7,120		4		4		7,124				95	01/25/2051	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4	09/01/2025	Paydown		2,043	2,043	1,948	1,956		87		87		2,043				52	03/01/2044	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.380% 01	09/01/2025	Paydown		632	632	584	603		2		2		605		27	27	15	01/25/2033	1.A
3138L3-NN-1	FNMA POOL AM3096 3.790% 05/01/43	09/01/2025	Paydown		6,047	6,047	5,829	5,872		174		174		6,047				154	05/01/2043	1.A
3138L6-CG-1	FNMA POOL AM5470 4.010% 03/01/29	09/01/2025	Paydown		1,013	1,013	1,004	1,006		7		7		1,013				27	03/01/2029	1.A
3138L6-LE-6	FNMA POOL AM5724 3.910% 04/01/34	09/01/2025	Paydown		14,359	14,359	15,030	14,670		(312)		(312)		14,359				379	04/01/2034	1.A
3138L6-LM-8	FNMA POOL AM5731 3.990% 06/01/44	09/01/2025	Paydown		22,309	22,309	22,664	22,534		(226)		(226)		22,309				594	06/01/2044	1.A
3138L6-PW-2	FNMA POOL AM5736 4.050% 04/01/32	09/01/2025	Paydown		3,974	3,974	3,929	3,936		38		38		3,974				108	04/01/2032	1.A
3138L9-4A-7	FNMA POOL AM8916 3.160% 06/01/35	09/01/2025	Paydown		5,021	5,021	4,481	4,557		463		463		5,021				107	06/01/2035	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28	09/01/2025	Paydown		8,770	8,770	8,808	8,770						8,770				179	01/01/2028	1.A
3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28	09/01/2025	Paydown		10,273	10,273	10,337	10,281		(8)		(8)		10,273				211	03/01/2028	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28	09/01/2025	Paydown		2,317	2,317	2,248	2,271		46		46		2,317				54	04/01/2028	1.A
3138LN-G7-0	FNMA POOL AN9221 3.660% 05/01/33	09/01/2025	Paydown		998,848	998,848	949,504	957,927		40,920		40,920		998,848				27,813	05/01/2033	1.A
3138LP-A9-7	FNMA POOL AN9931 4.240% 08/01/48	09/01/2025	Paydown		2,255	2,255	2,238	2,239		15		15		2,255				64	08/01/2048	1.A
3140HS-5E-7	FNMA 3.940% 06/01/35	09/01/2025	Paydown		683	683	683	682						683				18	06/01/2035	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29	09/01/2025	Paydown		4,136	4,136	4,139	4,131		5		5		4,136				111	01/01/2029	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49	09/01/2025	Paydown		3,098	3,098	3,162	3,151		(53)		(53)		3,098				82	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49	09/01/2025	Paydown		2,419	2,419	2,481	2,471		(52)		(52)		2,419				65	06/01/2049	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31	09/01/2025	Paydown		1,194	1,194	1,208	1,202		(8)		(8)		1,194				20	11/01/2031	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48	09/01/2025	Paydown		556	556	559	559		(3)		(3)		556				9	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50	09/01/2025	Paydown		793	793	809	807		(14)		(14)		793				14	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50	09/01/2025	Paydown		539	539	545	544		(5)		(5)		539				8	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50	09/01/2025	Paydown		481	481	494	492		(11)		(11)		481				7	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50	09/01/2025	Paydown		492	492	505	503		(11)		(11)		492				8	12/01/2050	1.A
3140LA-Q9-9	FNMA POOL BS0479 2.280% 01/01/51	09/01/2025	Paydown		1,324	1,324	1,352	1,348		(24)		(24)		1,324				20	01/01/2051	1.A
3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51	09/01/2025	Paydown		2,343	2,343	2,350	2,349		(6)		(6)		2,343				34	03/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46	09/01/2025	Paydown		1,737	1,737	1,772	1,768		(31)		(31)		1,737				29	10/01/2046	1.A
3140LF-Q9-8	FNMA 3.150% 03/01/40	09/01/2025	Paydown		1,384	1,384	1,387			(3)		(3)		1,384				11	03/01/2040	1.A
3140LM-AS-8	FNMA POOL BS9916 6.490% 12/01/48	09/01/2025	Paydown		2,119	2,119	2,163	2,161		(42)		(42)		2,119				92	12/01/2048	1.A
3140NY-2D-2	FNMA MBS-POOL-BZ4371 6.370% 07/01/52	09/02/2025	Paydown		53	53	55			(2)		(2)		53					07/01/2052	1.A
35563C-AJ-7	FREDDIE MAC MH BONDS RESEC TR SERIES 201	09/25/2025	Paydown		5,507	5,507	5,747	5,715		(4)		(4)		5,711		(204)	(204)	156	10/25/2052	1.B
35563C-AK-4	FREDDIE MAC MH BONDS RESEC TR SERIES 201	09/25/2025	Paydown				989	982		(982)		(982)						85	10/25/2052	1.B FE
35563C-AN-8	FREDDIE MAC MH BONDS RESEC TR SERIES 201	08/25/2025	Paydown				144	143		1		1		144		(144)	(144)	12	10/25/2052	1.A
35563C-AN-8	FREDDIE MAC MH BONDS RESEC TR SERIES 201	09/25/2025	Paydown				73	72						73		(73)	(73)	7	10/25/2052	1.B FE
35563C-AT-5	FREDDIE MAC MH BONDS RESEC TR SERIES 201	09/25/2025	Paydown				2,868	2,359		(69)		(69)		2,290		(2,290)	(2,290)	201	11/25/2052	1.B FE
35563C-AW-8	FREDDIE MAC MH BONDS RESEC TR SERIES 201	09/25/2025	Paydown				935	867		(36)		(36)		832		(832)	(832)	67	11/25/2052	1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					13,647,643	11,783,513	18,306,024	14,335,207		(634,520)		(634,520)		13,702,141		(54,498)	(54,498)	1,518,938	XXX	XXX
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023 2 C	09/01/2025	Paydown		98,142	98,142	94,039	94,592		58		58		94,650		3,492	3,492	1,891	10/25/2067	1.A FE
03465H-AC-8	ANGEL OAK MORTGAGE TRUST SERIES 2021 5 C	09/01/2025	Paydown		8,065	8,065	6,828	6,835		1,230		1,230		8,065				72	07/25/2066	1.A
03465J-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C	09/01/2025	Paydown		4,546	4,546	3,732	3,735		811		811		4,546				52	09/25/2066	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	09/01/2025	Paydown		116,033	116,033	116,032	115,993		40		40		116,033				3,087	01/25/2069	1.A FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023	09/01/2025	Paydown		331,623	331,623	331,621	331,415		208		208		331,623				12,615	01/25/2063	1.A FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		63,337	63,337	63,336	63,253		84		84		63,337				1,777	09/25/2063	1.C FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		200,133	200,133	200,129	199,956		177		177		200,133				4,941	05/25/2063	1.A FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A	09/01/2025	Paydown		865	865	860	861		4		4		865				24	08/25/2048	1.A
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	09/01/2025	Paydown		707	707	631	371		2		2		642		65	65	12	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	09/01/2025	Paydown		707	707	634	224		69		69		707				14	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014	09/01/2025	Paydown		713	713	690	559		22		22		713				17	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022	08/01/2025	Paydown		11,533,556	11,533,556	11,384,646	11,401,202		132,355		132,355		11,533,556				370,439	06/25/2067	1.A
16160Q-AA-2	CHASE HOME LENDING MORTGAGE TR 5.500%	09/01/2025	Paydown		98,334	98,334	97,458	97,465		870		870		98,334				3,638	09/25/2055	1.A
16160Q-AV-6	CHASE HOME LENDING MORTGAGE TR 5.500%	09/01/2025	Paydown		108,430	108,430	106,922	106,935		1,494		1,494		108,430				4,012	09/25/2055	1.A
16160U-AV-7	CHASE HOME LENDING MORTGAGE TR CMO-SER-2	09/01/2025	Paydown		509,505	509,505	513,167			(3,662)		(3,662)		509,505				2,548	06/25/2056	1.A FE
16162U-AV-5	CHASE HOME LENDING MORTGAGE TR CMO-SER-2	09/01/2025	Paydown		657,795	657,795	657,487			308		308		657,795				5,140	06/25/2056	1.B FE
161929-AS-3	CHASE HOME LENDING MORTGAGE TR SERIES 24	09/01/2025	Paydown		87,305	87,305	87,164	87,124		181		181		87,305				2,276	02/25/2055	1.A
161931-AC-4	CHASE MORTGAGE FINANCE CORPO SERIES 2024	09/01/2025	Paydown		409,836	409,836	407,275	407,515		2,321		2,321		409,836				16,738	05/25/2055	1.A
161935-AA-9	CHASE HOME LENDING MORTGAGE TR 6.000%	09/01/2025	Paydown		283,711	283,711	283,844			(133)		(133)		283,711				4,158	04/25/2056	1.A FE
161935-AV-3	CHASE HOME LENDING MORTGAGE TR CMO-SER-2	09/01/2025	Paydown		279,658	279,658	278,740			918		918		279,658				4,098	04/25/2056	1.A FE
19648G-BT-8	COLORADO ST HSG & FIN AUTH SF SERIES N 1	08/11/2025	DLICGA-GPIM-INDFA		255,454	250,000	255,873	255,754		(300)		(300)		255,454				11,353	05/01/2041	1.A FE
19648G-GU-0	COLORADO HOUSING AND FINANCE A SERIES A	08/11/2025	DLICGA-GPIM-INDFA		705,000	705,000	705,000	705,000						705,000				31,642	11/01/2044	1.A FE
19648G-GV-8	COLORADO HOUSING AND FINANCE A SERIES A	08/11/2025	DLICGA-GPIM-INDFA		240,000	240,000	240,000	240,000						240,000				11,015	05/01/2048	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2	09/01/2025	Paydown		37,605	37,605	37,605	37,592		13		13		37,605				562	02/25/2067	1.A FE
19688F-AC-9	COLT FUNDING LLC SERIES 2021 3 CLASS A3	07/21/2025	DLGAIMDLPP - DLIC GA - G1001 -		117,321	142,541	116,402			1,007		1,007		117,408		(87)	(87)	1,466	09/27/2066	1.A FE
19688F-AC-9	COLT FUNDING LLC SERIES 2021 3 CLASS A3	07/01/2025	Paydown		878	878	717			161		161		878				8	09/27/2066	1.A FE
22757H-AC-5	CROSS MORTGAGE TRUST SERIES 2024-H5 CLAS	09/01/2025	Paydown		7,165	7,165	7,141	7,141		25		25		7,165				293	08/26/2069	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20	09/01/2025	Paydown		378,021	378,021	373,873	374,177		1,244		1,244		375,421		2,600	2,600	12,155	08/25/2067	1.A
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	09/01/2025	Paydown		19,187	19,187	19,364	19,311		(124)		(124)		19,187				466	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	09/01/2025	Paydown		13,603	13,603	13,734	13,697		(93)		(93)		13,603				330	10/25/2049	1.A
34074M-8G-9	FLORIDA ST HSG FIN CORP REVENU SERIES 6	08/11/2025	DLICGA-GPIM-INDFA		100,000	100,000	100,000	100,000						100,000				3,387	07/01/2049	1.A FE
34074M-8H-7	FLORIDA ST HSG FIN CORP REVENU SERIES 6	08/11/2025	DLICGA-GPIM-INDFA		100,000	100,000	100,000	100,000						100,000				3,418	07/01/2054	1.A FE
34074N-CJ-6	FLORIDA HSG FIN CORP 5.828% 07/01/55	08/11/2025	DLICGA-GPIM-INDFA		350,000	350,000	350,000	350,000						350,000				8,896	07/01/2055	1.A FE
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.	09/01/2025	Paydown		253,704	253,704	251,090	257,171		2,424		2,424		253,704				6,459	11/25/2067	1.A
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.	09/01/2025	Paydown		116,427	116,427	116,564	116,419		8		8		116,427				3,515	08/25/2068	1.F
36270C-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2025	Paydown		1,099,172	1,099,172	1,093,161	1,093,428		5,744		5,744		1,099,172				46,023	10/25/2054	1.A
36270W-BP-0	GS MORTGAGE-BACKED SECURITIES 5.500% 0	09/01/2025	Paydown		261,908	261,908	257,039	257,072		4,836		4,836		261,908				9,527	02/25/2055	1.A
36270W-BS-4	GS MORTGAGEBACKED SECURITIES T CMO-SER-2	09/01/2025	Paydown		21,360	21,360	21,737	21,734		(374)		(374)		21,360				925	02/25/2055	1.A
36271D-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2025	Paydown		421,851	421,851	421,324			527		527		421,851				14,289	06/25/2055	1.A FE
36271W-AA-3	GS MORTGAGE-BACKED SECURITIES 6.000% 0	09/01/2025	Paydown		357,873	357,873	358,489			(615)		(615)		357,873				7,348	09/25/2055	1.A FE
36271W-AU-9	GS MORTGAGE-BACKED SECURITIES 6.000% 0	09/01/2025	Paydown		469,029	469,029	467,490			1,539		1,539		469,029				9,630	09/25/2055	1.A FE
36271W-CD-5	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	09/01/2025	Paydown		11,475	11,475	11,693			(218)		(218)		11,475				250	09/25/2055	1.D FE
36272D-AU-0	GSMBS 6.000% 10/25/55	09/01/2025	Paydown		442,563	442,563	441,180			1,383		1,383		442,563				7,531	10/25/2055	1.A FE
36272K-AU-4	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	09/01/2025	Paydown		487,471	487,471	486,405			1,066		1,066		487,471				4,562	11/25/2055	1.A FE
36272L-AD-0	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2025	Paydown		604,068	604,068	602,936	602,806		1,263		1,263		604,068				20,458	02/25/2055	1.A
36272L-BP-2	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2025	Paydown		209,914	209,914	209,783	209,691		223		223		209,914				7,820	02/25/2055	1.A
36272L-CH-9	GS MORTGAGE BACKED SECURITIES SERIES 202	09/01/2025	Paydown		33,096	33,096	35,538	35,165		(2,069)		(2,069)		33,096				1,524	02/25/2055	1.D FE
36272M-AU-0	GS MORTGAGEBACKED SECURITIES T CMO-SER-2	09/01/2025	Paydown		790,807	790,807	789,324			1,483		1,483		790,807				5,888	12/25/2055	1.A FE
36273W-AA-1	GS MBS SECURITIES TRUST SERIES 2025-PJ3	09/01/2025	Paydown		305,479	305,479	305,956			(477)		(477)		305,479				7,824	07/25/2055	1.A FE
36273W-AU-7	GS MBS SECURITIES TRUST SERIES 2025-PJ3	09/01/2025	Paydown		610,957	610,957	609,239			1,718		1,718		610,957				15,647	07/25/2055	1.A FE
362938-AG-7	GS MORTGAGE BACKED SECURITIES CMO-SER-20	09/30/2025	Various		5,362,179	5,394,413	5,337,940			110		110		5,338,051		24,128	24,128	44,866	05/25/2053	1.A FE
362938-AG-7	GS MORTGAGE BACKED SECURITIES CMO-SER-20	09/01/2025	Paydown		175,126	175,126	173,293			1,833		1,833		175,126				1,187	05/25/2053	1.A FE
362957-AU-6	GS MORTGAGE-BACKED SECURITIES SERIES 202	09/01/2025	Paydown		588,578	588,578	587,290			1,288		1,288		588,578				17,876	07/25/2055	1.A FE
36831C-AC-6	GCAT SERIES 2024 NQM2 CLASS A3 144A 6.	09/01/2025	Paydown		6,472	6,472	6,506	6,502		(30)		(30)		6,472				286	06/25/2059	1.A
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	08/01/2025	Call 100.0000		30,000	30,000	29,495	29,495		9		9		29,504		496	496	955	07/01/2043	1.B FE
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	08/11/2025	DLICGA-GPIM-INDFA		406,942	410,000	406,886	406,888		54		54		406,942				14,792	07/01/2043	1.B FE

STATEMENT AS OF SEPTEMBER 30, 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	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
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	08/01/2025	Call 100.0000		110,000	110,000	110,000	110,000						110,000				3,568	01/01/2054	1.B FE
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	08/11/2025	DLICGA-GPIM-INDFA		2,370,000	2,370,000	2,370,000	2,370,000						2,370,000				89,623	01/01/2054	1.B FE
45129Y-6T-8	IDAHO HSNG AND FINANCE ASSOC 5.945% 07	08/01/2025	Call 100.0000		135,000	135,000	135,000	135,000						135,000				4,211	07/01/2055	1.B FE
45129Y-6T-8	IDAHO HSNG AND FINANCE ASSOC 5.945% 07	08/11/2025	DLICGA-GPIM-INDFA		1,015,000	1,015,000	1,015,000	1,015,000						1,015,000				37,043	07/01/2055	1.B FE
45203M-XE-6	IL HOUSING DEV AUTH 2024B SERIES B 5.8	07/01/2025	Call 100.0000		10,000	10,000	10,000	10,000						10,000				441	10/01/2049	1.A FE
45203M-XE-6	IL HOUSING DEV AUTH 2024B SERIES B 5.8	08/11/2025	DLICGA-GPIM-INDFA		490,000	490,000	490,000	490,000						490,000				24,907	10/01/2049	1.A FE
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS	09/01/2025	Paydown		171,398	171,398	171,396	171,285		113		113		171,398				4,754	05/25/2067	1.A
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS	09/01/2025	Paydown		485,018	485,018	485,012	484,751		267		267		485,018				17,114	08/25/2067	1.A
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS	09/01/2025	Paydown		243,391	243,391	243,391	243,212		180		180		243,391				15,135	10/25/2067	1.A
46593D-AA-5	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C	09/01/2025	Paydown		556,426	556,426	558,252	558,208		(1,782)		(1,782)		556,426				20,482	02/25/2055	1.A FE
46593D-AV-9	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C	09/01/2025	Paydown		607,010	607,010	605,967	605,953		1,057		1,057		607,010				22,343	02/25/2055	1.A
46593N-AW-5	JP MORGAN MORTGAGE TRUST SERIES 2025-2 C	09/01/2025	Paydown		1,356,579	1,356,579	1,358,487			(1,908)		(1,908)		1,356,579				41,043	07/25/2055	1.B FE
46593R-AF-3	JP MORGAN MORTGAGE TRUST JPMMT CMO-SER-2	09/01/2025	Paydown		1,156,534	1,156,534	1,156,515			20		20		1,156,534				23,292	09/25/2055	1.D FE
46593U-AU-3	JP MORGAN MORTGAGE TRUST CMO-SER-2025-4	09/01/2025	Paydown		556,811	556,811	552,113			4,698		4,698		556,811				8,731	11/25/2055	1.B FE
46593V-AG-2	JP MORGAN MORTGAGE TRUST CMO-SER-2025-MP	09/01/2025	Paydown		664,665	664,665	664,650			16		16		664,665				13,307	11/25/2055	1.C FE
46593V-AG-2	JP MORGAN MORTGAGE TRUST CMO-SER-2025-MP	08/01/2025	Paydown		888,731	888,731	888,710			21		21		888,731				10,868	11/25/2055	1.D FE
46593Y-AW-1	JP MORGAN MORTGAGE TRUST CMO-SER-2025-CC	09/01/2025	Paydown		798,333	798,333	797,085			1,247		1,247		798,333				8,357	11/25/2055	1.B FE
46594C-AF-5	JP MORGAN MORTGAGE TRUST CMO-SER-2025-7M	09/01/2025	Paydown		296,585	296,585	296,584			1		1		296,585				1,371	02/25/2056	1.A FE
46594C-AG-3	JP MORGAN MORTGAGE TRUST CMO-SER-2025-7M	09/01/2025	Paydown		491,266	491,266	491,265							491,266				2,333	02/25/2056	1.C FE
465986-AA-5	JP MORGAN MORTGAGE TRUST CMO-SER-2023-10	09/01/2025	Paydown		1,024,572	1,024,572	1,029,855			(5,283)		(5,283)		1,024,572				7,082	05/25/2054	1.A FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	09/01/2025	Paydown		9,225	9,225	8,546			15		15		8,561		663	663	217	12/25/2048	1.A
46657C-AA-0	JP MORGAN MORTGAGE TRUST CMO-SER-2023-8	09/01/2025	Paydown		444,012	444,012	445,469			(1,457)		(1,457)		444,012				3,557	02/25/2054	1.A FE
46657D-AA-8	JP MORGAN MORTGAGE TRUST CMO-SER-2023-7	09/01/2025	Paydown		700,891	700,891	703,410			(2,519)		(2,519)		700,891				3,749	02/25/2054	1.A FE
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2014 1 C	09/01/2025	Paydown		35,657	35,657	35,461			196		196		35,657				1,408	06/25/2054	1.A
46658T-AA-2	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_24-	09/01/2025	Paydown		82,793	82,793	82,819	82,818		(26)		(26)		82,793				3,225	06/25/2055	1.A FE
46658T-AV-6	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_24-	09/01/2025	Paydown		103,491	103,491	103,071	103,070		421		421		103,491				4,031	06/25/2055	1.A FE
46658U-AB-7	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	09/01/2025	Paydown		176,086	176,086	176,829			(743)		(743)		176,086				6,341	06/25/2055	1.A FE
46658U-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	09/01/2025	Paydown		404,997	404,997	406,788			(1,791)		(1,791)		404,997				14,949	06/25/2055	1.B FE
46659E-AV-8	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	09/01/2025	Paydown		703,907	703,907	699,067			4,839		4,839		703,907				14,722	09/25/2055	1.B FE
491309-MH-0	KENTUCKY HSG CORP 6.158% 07/01/45	08/11/2025	DLICGA-GPIM-INDFA		200,000	200,000	200,000	200,000						200,000				6,363	07/01/2045	1.A FE
57419U-DF-2	MARYLAND CMNTY DEV ADMIN HSG & SERIES B	08/11/2025	DLICGA-GPIM-INDFA		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				96,790	09/01/2039	1.B FE
57419U-DG-0	MARYLAND DEPARTMENT OF HOUSING 5.991%	08/11/2025	DLICGA-GPIM-INDFA		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				99,309	09/01/2044	1.B FE
57419U-DH-8	MARYLAND DEPARTMENT OF HOUSING SERIES B	08/11/2025	DLICGA-GPIM-INDFA		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				171,665	09/01/2049	1.B FE
57419U-LJ-5	MARYLAND DEPT HSG COMM DEV 5.847% 09/0	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				6,537	09/01/2049	1.B FE
57419U-PV-4	MARYLAND DEPARTMENT OF HOUSING 5.877%	08/11/2025	DLICGA-GPIM-INDFA		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				40,649	03/01/2051	1.B FE
617944-AV-5	MORGAN STANLEY RES MTG TRUST 6.000% 03	09/01/2025	Paydown		593,374	593,374	590,222			3,152		3,152		593,374				15,028	03/25/2055	1.A FE
641279-VY-7	NEVADA ST HSG DIV SF MTGE REVE SERIES E	08/11/2025	Various		1,743,160	1,750,000	1,743,058	1,250,000		102		102		1,743,160				89,227	10/01/2048	1.B FE
641279-XN-9	NEVADA ST HSG DIV SF MTGE REVE SERIES B	08/11/2025	DLICGA-GPIM-INDFA		200,000	200,000	200,000	200,000						200,000				10,088	10/01/2049	1.B FE
64972E-D6-3	NEW YORK CITY NY HSG DEV CORP SERIES J	08/11/2025	DLICGA-GPIM-INDFA		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,464	11/01/2041	1.C FE
64987J-MN-8	NEW YORK ST HSG FIN AGY AFFORD SERIES G	08/11/2025	DLICGA-GPIM-INDFA		270,000	270,000	270,000	270,000						270,000				5,058	11/01/2041	1.C FE
64987J-NR-8	NEW YORK ST HSG FIN AGY AFFORD SERIES H	08/11/2025	Various		350,000	350,000	350,000	350,000						350,000				6,557	11/01/2041	1.C FE
64988Y-MV-6	NEW YORK ST MTGE AGY HOMEOWNER 2.200%	08/11/2025	DLICGA-GPIM-INDFA		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				33,260	10/01/2036	1.B FE
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	09/01/2025	Paydown		127,462	127,462	127,417	127,914		(452)		(452)		127,462				3,559	01/25/2063	1.A
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	09/01/2025	Paydown		219,484	219,484	220,414	220,213		(729)		(729)		219,484				6,118	07/25/2063	1.A
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		104,949	104,949	104,947	104,854		95		95		104,949				2,660	12/25/2063	1.A
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		177,851	177,851	177,849	177,755		97		97		177,851				4,711	02/25/2064	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		178,937	178,937	178,936	178,863		74		74		178,937				4,811	05/25/2064	1.A
67122E-AW-1	OBX TRUST SERIES 2025-J2 CL-A19 144A 5	09/13/2025	Paydown		22,487	22,487	22,519			(32)		(32)		22,487				103	09/25/2055	2.
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	09/01/2025	Paydown		80,742	80,742	80,777	80,723		18		18		80,742				2,153	06/25/2063	1.A
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	09/01/2025	Paydown		171,479	171,479	171,938	171,797		(318)		(318)		171,479				4,471	06/25/2063	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	09/01/2025	Paydown		130,486	130,486	129,941	129,959		527		527		130,486				3,118	03/25/2063	1.A
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	09/01/2025	Paydown		142,668	142,668	142,648	142,497		171		171		142,668				3,493	03/25/2063	1.A
67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	09/01/2025	Paydown		276,814	276,814	276,812	276,671		143		143		276,814				6,918	01/25/2064	1.A
67756Q-5Q-6	OHIO ST HSG FIN AGY 6.087% 09/01/53	09/01/2025	Call 100.0000		20,000	20,000	20,000	20,000						20,000				1,217	09/01/2053	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69392T-AC-1	PMT LOAN TRUST CMO-SER-2025-J2 CL-A3 144	09/01/2025	Paydown		167,494	167,494	167,494							167,494				768	08/25/2056	1.A FE
74939F-AA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2024	09/01/2025	Paydown		24,991	24,991	25,015	25,011		(21)		(21)		24,991				1,027	06/25/2044	1.A
749421-AA-1	RCKT MORTGAGE TRUST RCKT_24-CE 5.490%	09/01/2025	Paydown		417,067	417,067	417,067	417,057		10		10		417,067				15,390	11/25/2044	1.A
74942B-AA-9	WOODWARD CAPITAL MANAGEMENT RC SERIES 20	09/01/2025	Paydown		172,667	172,667	172,666			1		1		172,667				4,812	02/25/2055	1.A FE
749431-AW-2	RCKT MORTGAGE TRUST 6.000% 03/25/55	09/01/2025	Paydown		792,321	792,321	788,359			3,962		3,962		792,321				21,411	03/25/2055	1.B FE
749971-BM-8	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	09/01/2025	Paydown		407,042	407,042	397,184			9,858		9,858		407,042				10,360	07/25/2055	1.A FE
75023W-AF-1	RADIAN MORTGAGE CAPITAL TRUST RMCT_24-J2	09/01/2025	Paydown		178,272	178,272	176,071	176,077		2,195		2,195		178,272				6,747	03/25/2055	1.A
75023W-BM-5	RADIAN MORTGAGE CAPITAL TRUST CMO-SER-20	09/01/2025	Paydown		178,272	178,272	175,848	175,855		2,417		2,417		178,272				6,747	03/25/2055	1.A
75023X-BM-3	RADIAN MORTGAGE CAPITAL TRUST CMO-SER-20	09/01/2025	Paydown		428,624	428,624	426,414			2,210		2,210		428,624				3,658	11/25/2055	1.A FE
75024R-BM-5	RADIAN MORTGAGE CAPITAL TRUST CMO-SER-20	09/01/2025	Paydown		309,357	309,357	309,164			193		193		309,357				2,527	12/25/2055	1.A FE
816935-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	09/01/2025	Paydown		458,491	458,491	460,640			(2,149)		(2,149)		458,491				14,222	03/25/2055	1.A FE
816935-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	09/01/2025	Paydown		815,095	815,095	814,841			255		255		815,095				25,283	03/25/2055	1.A FE
817370-AU-3	SEQUOIA MORTGAGE TRUST 6.000% 04/25/55	09/01/2025	Paydown		728,684	728,684	729,709			(1,025)		(1,025)		728,684				18,021	04/25/2055	1.A FE
81743C-AV-7	SEQUOIA MORTGAGE TRUST SERIES 2024 5 CLA	09/01/2025	Paydown		3,390	3,390	3,346	3,347		43		43		3,390				129	06/25/2054	1.A
81743D-AB-9	SEQUOIA MORTGAGE TRUST SEMT_24 SERIES 20	09/01/2025	Paydown		131,127	131,127	130,451	130,453		674		674		131,127				5,143	07/27/2054	1.A
81743D-AV-5	SEQUOIA MORTGAGE TRUST SEMT_24 6.000%	09/01/2025	Paydown		262,255	262,255	258,772	258,812		3,443		3,443		262,255				10,285	07/27/2054	1.A
81743G-AB-2	SEQUOIA MORTGAGE TRUST 5.500% 06/25/55	09/01/2025	Paydown		314,430	314,430	309,713			4,716		4,716		314,430				4,188	06/25/2055	1.A FE
81743G-AU-0	SEQUOIA MORTGAGE TRUST 6.000% 06/25/55	09/01/2025	Paydown		565,973	565,973	562,436			3,537		3,537		565,973				8,224	06/25/2055	1.A FE
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA	09/01/2025	Paydown		2,069	2,069	2,006	2,021		3		3		2,024		45	45	41	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA	09/01/2025	Paydown		894	894	907	903		(9)		(9)		894				21	07/25/2043	1.A
81749M-AU-1	SEQUOIA MORTGAGE TRUST 6.000% 04/25/55	09/01/2025	Paydown		1,196,979	1,196,979	1,195,857			1,122		1,122		1,196,979				25,151	04/25/2055	1.A FE
81749W-CU-7	SEQUOIA MORTGAGE TRUST CMO-SER-2025-8 CL	09/01/2025	Paydown		481,908	481,908	485,071			(3,163)		(3,163)		481,908				2,410	09/25/2055	1.A FE
86362V-AD-4	SASC SERIES 2006-BC6 CLASS A4 7.003% 0	09/25/2025	Paydown		5,297	5,297	4,158	3,364		1,784		1,784		5,148		149	149	180	01/25/2037	1.A FM
88046K-KZ-8	TENNESSEE ST HSG DEV AGY SERIES 1B 5.9	08/11/2025	DLICGA-GPIM-INDFA		250,000	250,000	250,000	250,000						250,000				16,472	07/01/2049	1.B FE
88046K-LA-2	TENNESSEE HSG DEV AGY RSDL FIN SERIES 1B	08/11/2025	DLICGA-GPIM-INDFA		99,780	100,000	99,768	99,779		1		1		99,780				3,662	07/01/2054	1.B FE
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	09/01/2025	Paydown		70	70	69	70						70				2	11/25/2048	1.A
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2	09/01/2025	Paydown		124,276	124,276	124,275	124,140		136		136		124,276				3,175	03/25/2068	1.A
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023-4	09/01/2025	Paydown		104,676	104,676	104,638	104,508		(46)		(46)		104,462		214	214	2,655	01/25/2028	1.A
92812U-2B-3	VIRGINIA ST HSG DEV AUTH CMWLT 6.175%	08/11/2025	DLICGA-GPIM-INDFA		750,000	750,000	750,000	750,000						750,000				51,587	01/01/2054	1.A FE
92812U-X4-5	VIRGINIA ST HSG DEV AUTH CMWLT SERIES B	08/11/2025	DLICGA-GPIM-INDFA		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				101,691	11/01/2048	1.A FE
93934F-DF-6	WASHINGTON MUTUAL SERIES 2005-8 CLASS 3C	09/01/2025	Paydown		359	3,099	2,302	1,408		26		26		2,342		(1,984)	(1,984)	91	10/25/2035	4.C FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019	09/01/2025	Paydown		287	287	290	290						289		(2)	(2)	7	07/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1	09/01/2025	Paydown		1,596	1,596	1,535	1,547		49		49		1,596				36	07/25/2047	1.A
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014	09/01/2025	Paydown		499	499	483	279		1		1		483		15	15	12	06/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014	09/01/2025	Paydown		239	239	229	78		11		11		239				6	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014	09/01/2025	Paydown		2,343	2,343	2,227	690		120		120		2,343				49	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015	09/01/2025	Paydown		547	547	518	192		30		30		547				13	01/20/2045	1.A
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS	09/01/2025	Paydown		51,943	51,943	51,942	51,891		51		51		51,943				2,348	02/25/2068	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		67,706	67,706	67,706	67,677		29		29		67,706				2,910	05/25/2064	1.A
67119P-AP-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	09/01/2025	Paydown		35,257	35,257	35,256	35,250		7		7		35,257				1,223	06/25/2064	1.A
Z95HGL-KG-1	PEPPER RESIDENTIAL SECURITIES 8.548% 0	09/23/2025	Paydown		100,567	100,567	98,001	94,522		1,139		1,139	3,490	100,567	1,416		1,416	5,950	04/23/2063	2.A FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU ABS-SER-2	09/24/2025	Paydown		92,433	92,433	87,513	82,282		(36)		(36)	5,101	92,433	5,086		5,086	3,055	08/24/2056	1.F FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU ABS-SER-2	07/24/2025	Paydown		7,786	7,786	7,293	6,857		(3)		(3)	425	7,786	507		507	216	08/24/2056	1.G FE
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU CLASS A1	08/25/2025	Paydown		156,689	156,689	148,159	136,299		3,982		3,982	12,036	156,689	4,372		4,372	5,171	11/25/2060	1.G FE
Z94FME-RX-1	MEDALLION TRUST 3.600% 01/21/52	09/22/2025	Paydown		77,753	77,753	88,479	75,201		(1,245)		(1,245)	13,155	77,753	(9,358)		(9,358)	3,716	01/21/2052	1.F FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 7.293% 0	09/17/2025	Call 100.0000		166,268	166,268	163,312	154,763		(4)		(4)	8,541	166,814	3,514	(546)	2,968	8,302	04/17/2062	1.C FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 7.293% 0	08/17/2025	Paydown		26,969	26,969	27,273	25,846		(90)		(90)	1,426	26,969	(213)		(213)	1,256	04/17/2062	1.C FE
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL WARES_2 3.889%	09/24/2025	Paydown		46,835	46,835	41,438	39,975		1,617		1,617	1,505	46,835	3,738		3,738	1,308	12/24/2056	1.E FE
Z95NZ7-SF-2	PEPPER RESIDENTIAL SECURITIES 6.548% 0	09/23/2025	Paydown		76,474	76,474	74,600	71,954		743		743	2,657	76,474	1,120		1,120	3,286	07/23/2063	1.E FE
Z95YTZ-FQ-3	TRUSTEE FOR THE PEPPER SOCIAL 6.283% 0	09/24/2025	Paydown		21,504	21,504	21,095	19,997		386		386	1,104	21,504	17		17	962	09/24/2063	1.F FE
Z9656W-XB-0	LA TROBE FINANCIAL CAPITAL MAR 7.393%	09/15/2025	Paydown		107,817	107,817	107,844	102,964		(1,661)		(1,661)	4,842	107,817	1,671		1,671	5,384	10/14/2054	1.D FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C	09/01/2025	Paydown		10,331	10,331	9,679	9,751		14		14		9,765		566	566	319	10/25/2067	1.C FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021-6 C	09/01/2025	Paydown		9,092	9,092	7,182	7,268		1,823		1,823		9,092				96	09/25/2066	1.A
03466H-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024 3 C	09/01/2025	Paydown		4,471	4,471	4,270	4,289		183		183		4,471				140	11/26/2068	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
034932-AC-7	ANGEL OAK MORTGAGE TRUST AOMT_ 6.008%	09/01/2025	Paydown		8,693	8,693	8,693	8,692		1		1		8,693				333	10/25/2069	1.A
034942-AB-8	ANGEL OAK MORTGAGE TRUST SERIES 2024 2 C	09/01/2025	Paydown		38,361	38,361	38,360	38,341		19		19		38,361				1,506	01/25/2069	1.C FE
034943-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	09/01/2025	Paydown		21,097	21,097	21,097	21,105		(8)		(8)		21,097				931	01/25/2069	1.F FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023	09/01/2025	Paydown		16,537	16,537	16,533	10,946		(3)		(3)		16,523		13	13	670	01/25/2063	1.C FE
10567M-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		45,094	45,094	45,146	45,100		(6)		(6)		45,094				1,959	10/25/2063	1.A FE
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		4,509	4,509	4,509	4,503		6		6		4,509				218	10/25/2063	1.F FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20	09/01/2025	Paydown		35,007	35,007	34,731	27,642		256		256		35,007				1,432	01/25/2063	1.A
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202	09/01/2025	Paydown		49,701	49,701	49,115	42,589		554		554		49,701				1,777	07/25/2062	1.A
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		75,145	75,145	75,144	75,123		22		22		75,145				2,991	03/25/2064	1.A FE
10569L-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		15,029	15,029	15,029	15,014		15		15		15,029				627	03/25/2064	1.F FE
10569U-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		25,917	25,917	25,998			(81)		(81)		25,917				1,217	06/25/2063	1.C FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		28,590	28,590	28,659			(13)		(13)		28,646		(56)	(56)	1,193	05/25/2063	1.C FE
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 6.096%	09/01/2025	Paydown		31,465	31,465	31,465	31,424		41		41		31,465				1,326	12/01/2063	1.C FE
10570F-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		10,034	10,034	10,034	10,020		14		14		10,034				444	12/01/2063	1.F FE
10570Q-AJ-0	BRAVO RESIDENTIAL FUNDING TRUS CMO-SER-2	09/01/2025	Paydown		411,817	411,817	411,809			7		7		411,817				7,946	02/25/2065	1.F FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A	09/01/2025	Paydown		10,122	10,122	10,061	10,070		52		52		10,122				285	08/25/2048	1.A
12665L-AA-2	COLT FUNDING LLC SERIES 2024 2 CLASS A1	09/01/2025	Paydown		166,385	166,385	166,384	166,345		40		40		166,385				6,638	04/25/2069	1.A FE
12665L-AB-0	COLT FUNDING LLC SERIES 2024-2 CLASS A2	09/01/2025	Paydown		41,495	41,495	41,495	41,457		38		38		41,495				1,710	04/25/2069	1.C FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024 1 CLASS A3	09/01/2025	Paydown		11,026	11,026	11,026	11,009		17		17		11,026				458	02/25/2069	1.F FE
22757C-AE-2	CROSS MORTGAGE TRUST 5.970% 11/25/69	09/01/2025	Paydown		43,444	43,444	43,443	43,440		4		4		43,444				1,746	11/25/2069	1.A
24763L-DC-1	DELTA FUNDING HM EQ LN TR ABS SER 1998-1	08/01/2025	Paydown																05/25/2030	1.A FM
31684D-AC-3	FIGURE LENDING FIGRE CMO-SER-2024-HE6 CL	09/01/2025	Paydown		14,604	14,604	14,597	12,169		7		7		14,604				567	12/25/2054	1.G FE
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	09/01/2025	Paydown		1,874	1,874	1,892	1,888		(15)		(15)		1,874				45	10/25/2049	1.A
36170H-AC-4	GCAT TRUST CMO-SER-2022-NQM4 CL-A3 5.7	09/02/2025	Paydown		3,087	3,087	3,078	3,078		9		9		3,087				110	08/25/2067	1.A
36171F-AC-7	GCAT SERIES 2023 NQM4 CLASS A3 144A 4.	09/01/2025	Paydown		37,577	37,577	33,124	33,387		4,191		4,191		37,577				1,073	05/25/2067	2.A
36171G-AC-5	GCAT TRUST CMO-SER-2025-NQM1 CL-A3 144A	09/01/2025	Paydown		386,135	386,135	386,128			6		6		386,135				7,927	11/25/2069	1.F FE
36171H-AC-3	GCAT TRUST CMO-SER-2025-NQM2 CL-A3 144A	09/25/2025	Paydown		19,089	19,089	19,089							19,089				284	04/25/2070	1.G FE
36171M-AE-8	GCAT TRUST CMO-SER-2025-NQM3 CL-A3 144A	09/01/2025	Paydown		19,294	19,294	19,293							19,294				218	05/25/2070	1.G FE
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS AF4A 0.786%	09/01/2025	Paydown		1,588	1,588	713	733		18		18		751		837	837	5	03/25/2037	5.B FM
393505-NC-2	CONSECO FINANCIAL CORP ABS SER 1996-5 CL	09/15/2025	Paydown		364	364										364	364	22	07/15/2027	4.A FE
393505-NC-2	CONSECO FINANCIAL CORP ABS SER 1996-5 CL	08/15/2025	Paydown		948	948										948	948	49	07/15/2027	5.B FE
41162D-AF-6	HARBORVIEW MTG LOAN TRUST SERIES 2006-12	09/19/2025	Paydown		17,650	17,650	16,117	16,487		44		44		16,531		1,119	1,119	403	01/19/2038	1.A FM
43761Y-AE-4	HOMES TRUST CMO-SER-2025-AFC2 CL-A3 144A	09/01/2025	Paydown		7,346	7,346	7,346							7,346				70	06/25/2060	1.F FE
437920-AE-1	HOMES TRUSTS 5.982% 10/25/59	09/01/2025	Paydown		14,608	14,608	14,608	14,607		1		1		14,608				571	10/25/2059	1.F FE
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	09/01/2025	Call 100.0000		10,000	10,000	9,924							9,925		75	75	98	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	09/01/2025	Call 100.0000		30,000	30,000	30,000							30,000				308	01/01/2054	1.B FE
45129Y-6T-8	IDAHO HSNG AND FINANCE ASSOC 5.945% 07	09/01/2025	Call 100.0000		35,000	35,000	35,000							35,000				347	07/01/2055	1.B FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%	09/25/2025	Paydown		21,275	21,275	20,830	20,885		390		390		21,275				495	07/25/2052	1.B
465983-AC-8	JP MORGAN MORTGAGE TRUST CMO-SER-2024-NQ	09/01/2025	Paydown		16,969	16,969	16,969	16,969						16,969				681	02/25/2064	1.G FE
46641C-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2014-1 C	09/01/2025	Paydown		1,340	1,340	1,246			4		4		1,250		89	89	31	01/25/2044	1.A
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	09/01/2025	Paydown		20,755	20,755	20,977	20,890		(2)		(2)		20,888		(133)	(133)	489	12/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	09/01/2025	Paydown		5,799	5,799	5,821	5,813		(15)		(15)		5,799				136	01/25/2048	1.A
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C	09/01/2025	Paydown		30,548	30,548	29,355	29,474		1,074		1,074		30,548				506	07/25/2052	1.A
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C	09/01/2025	Paydown		15,098	15,098	14,536	14,592		506		506		15,098				470	01/25/2053	1.B
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2014 1 C	09/01/2025	Paydown		142,627	142,627	142,136	142,122		505		505		142,627				5,632	06/25/2054	1.A
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	09/01/2025	Paydown		28,009	28,009	27,974	27,973		35		35		28,009				1,115	04/25/2055	1.A FE
46659A-AT-1	JP MORGAN MORTGAGE TRUST JPMMT 6.225%	09/01/2025	Paydown		17,505	17,505	17,487	17,487		18		18		17,505				723	04/25/2055	1.B FE
46659A-AU-8	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	09/01/2025	Paydown		17,505	17,505	17,407	17,407		98		98		17,505				697	04/25/2055	1.B FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2	09/01/2025	Paydown		1,658	1,658	1,652	1,652						1,652		6	6	78	04/21/2034	1.A FM
590219-AE-1	MLCC MORTGAGE INVESTORS, INC SERIES 2006	09/01/2025	Paydown		565	565	560			2		2		562		3	3	22	05/25/2036	1.A FM
592114-AC-6	MET GOVT NASHVILLE & DAVIDSON SERIES A	09/01/2025	Redemption 100.0000		807	807	807	807						807				13	07/01/2045	1.B FE
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST CMO-SER-20	09/01/2025	Paydown		121,624	121,624	110,385	110,446		11,178		11,178		121,624				2,770	08/01/2069	2.C FE
599920-AA-3	MILL CITY MORTGAGE TRUST ABS-SER-2024-RS	09/01/2025	Paydown		291,227	291,227	269,368	269,998		21,229		21,229		291,227				6,391	11/01/2069	2.C FE
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MO SERIES 202	09/01/2025	Paydown		286,216	286,216	281,727	282,386		3,829		3,829		286,216				11,234	08/25/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61778L-AE-5	MORGAN STANLY RESI MORTGAGE CMO-SER-2025	09/01/2025	Paydown		15,110	15,110	15,110							15,110				232	05/25/2070	1.G FE
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN CMO-SER-20	09/01/2025	Paydown		14,776	14,776	14,776							14,776				229	05/25/2065	1.G FE
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	09/01/2025	Paydown		62,691	62,691	62,766			(75)		(75)		62,691				2,679	07/25/2063	1.A
67118H-AD-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	09/01/2025	Paydown		11,661	11,661	11,661	11,656		5		5		11,661				483	12/25/2063	1.A
67118K-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		12,520	12,520	12,520	12,516		4		4		12,520				519	12/25/2063	1.A
67118L-AD-3	ONSLOW BAY FINANCIAL LLC SERIES 2022 NQM	09/01/2025	Paydown		14,636	14,636	14,501	14,504		132		132		14,636				636	09/25/2062	1.F FE
67118T-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	09/01/2025	Paydown		32,657	32,657	32,656	32,652		4		4		32,657				1,313	01/25/2064	1.A
67118T-AB-0	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		20,411	20,411	20,411	20,403		7		7		20,411				841	01/25/2064	1.A
67118T-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	09/01/2025	Paydown		40,821	40,821	40,805	40,792		30		30		40,821				1,710	01/25/2064	1.A
67118X-AB-1	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		29,641	29,641	29,640	29,628		13		13		29,641				1,313	02/25/2064	1.A
67118X-AC-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		35,569	35,569	35,569	35,553		16		16		35,569				1,611	02/25/2064	1.A
67119C-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	09/01/2025	Paydown		101,559	101,559	101,559	101,515		44		44		101,559				4,468	05/25/2064	1.A
67119F-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		8,488	8,488	8,488	8,486		3		3		8,488				381	03/25/2064	1.A
67120G-AE-8	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		35,619	35,619	35,619	35,618		1		1		35,619				1,431	10/25/2064	1.A
673911-AD-5	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	09/01/2025	Paydown		14,812	14,812	14,812	14,811						14,812				593	11/25/2064	1.A
673911-AE-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	09/01/2025	Paydown		29,623	29,623	29,623	29,623						29,623				1,217	11/25/2064	1.A
673913-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/25/2025	Paydown		18,271	18,271	18,271	18,271						18,271				723	10/25/2064	1.F FE
67448G-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	09/01/2025	Paydown		7,612	7,612	7,495	7,531		80		80		7,612				313	03/25/2063	1.A
67448L-AC-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	09/01/2025	Paydown		12,144	12,144	12,143	12,135		9		9		12,144				525	11/25/2063	1.A
67448N-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		37,747	37,747	37,747	37,722		26		26		37,747				1,585	01/25/2064	1.A
67448N-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		37,747	37,747	37,747	37,721		26		26		37,747				1,610	01/25/2064	1.A
67448Y-AE-4	OBX TRUST OBX_25-NQM3 5.952% 12/01/64	09/01/2025	Paydown		93,544	93,544	93,543			1		1		93,544				2,906	12/01/2064	1.E FE
67449C-AB-7	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	09/01/2025	Paydown		39,358	39,358	39,567	39,534		(176)		(176)		39,358				1,790	10/25/2063	1.A
67449D-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	09/01/2025	Paydown		11,806	11,806	11,806	11,806						11,806				441	10/25/2064	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14	09/01/2025	Paydown		25,300	25,300	25,300	25,285		14		14		25,300				990	08/25/2057	1.A
69377T-AC-0	PRKCM TRUST 6.140% 08/25/57	09/01/2025	Paydown		5,060	5,060	5,044			16		16		5,060				73	08/25/2057	1.E FE
73015C-AA-1	PMT LOAN TRUST CMO-SER-2024-INV2 CL-A1 1	09/01/2025	Paydown		52,511	52,511	52,782	52,782		(271)		(271)		52,511				2,143	12/25/2059	1.A FE
73015C-BD-4	PMT LOAN TRUST SERIES 2024-2 CLASS A28 1	09/01/2025	Paydown		52,511	52,511	52,585	52,585		(74)		(74)		52,511				2,143	12/25/2059	1.C FE
74389B-AA-9	PROVIDENT FUNDING MTG TRUST 5.500% 12/	09/01/2025	Paydown		84,156	84,156	82,341	82,347		1,809		1,809		84,156				3,173	12/25/2054	1.A
748956-AB-5	WOODWARD CAPITAL MANAGEMENT SERIES 2023	09/01/2025	Paydown		115,000	115,000	114,999	114,902		97		97		115,000				5,448	09/25/2043	1.A
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-	09/01/2025	Paydown		19,701	19,701	19,156	19,213		218		218		19,431		270	270	317	01/25/2052	1.A
74939F-AB-3	WOODWARD CAPITAL MANAGEMENT SERIES 2024	09/01/2025	Paydown		17,851	17,851	17,850	17,845		6		6		17,851				752	06/25/2044	1.A
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS	09/01/2025	Paydown		19,143	19,143	18,345	18,417		726		726		19,143				317	01/25/2052	1.A
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG SERIES 20	07/25/2025	Paydown		5,944	5,944	5,944							5,944				11	06/25/2055	2.
79589V-AP-9	SALUDA GRADE ALTERNATIVE MORTG SERIES 20	09/25/2025	Paydown		11,372	11,372	11,372							11,372				116	06/25/2055	1.A FE
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA	09/01/2025	Paydown		10,417	10,417	10,567	10,522		(105)		(105)		10,417				243	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA	09/01/2025	Paydown		3,564	3,564	3,593	3,586		(22)		(22)		3,564				83	02/25/2048	1.A
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	09/01/2025	Paydown		700	700	698	698		1		1		700				19	11/25/2048	1.A
89183G-AB-2	TOWD POINT MORTGAGE TRUST 4.552% 10/27	09/01/2025	Paydown		29,843	29,843	29,066	29,067		776		776		29,843				884	10/27/2064	1.B
92539D-AC-2	VERUS SECURITIZATION TRUST SERIES 2023 2	09/01/2025	Paydown		3,051	3,051	3,066	3,063		(12)		(12)		3,051				139	03/25/2068	1.A
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023-3	09/01/2025	Paydown		40,342	40,342	40,341	40,293		48		48		40,342				1,690	03/25/2068	1.A
92539G-AC-5	VERUS SECURITIZATION TRUST SERIES 2023 3	09/01/2025	Paydown		35,501	35,501	35,165	27,022		288		288		35,501				1,557	03/25/2068	1.A
92540E-AC-7	VERUS SECURITIZATION TRUST SERIES 2024 1	09/01/2025	Paydown		25,267	25,267	25,267	25,248		20		20		25,267				1,038	01/25/2069	1.A
92540H-AB-2	VERUS SECURITIZATION TRUST SERIES 2024 5	09/01/2025	Paydown		44,766	44,766	44,766	44,748		18		18		44,766				1,832	06/25/2069	1.A
92540H-AC-0	VERUS SECURITIZATION TRUST 6.648% 06/2	09/01/2025	Paydown		79,939	79,939	79,938	79,905		34		34		79,939				3,373	06/25/2069	1.A
92540R-AE-4	VERUS SECURITIZATION TRUST CMO-SER-2024-	09/01/2025	Paydown		24,832	24,832	24,831	24,831		1		1		24,832				993	11/25/2069	1.A
93935E-AC-8	WASHINGTON MUT MSC MTG SERIES 2006-8 CLA	09/01/2025	Paydown		4,447	4,447	3,223	3,189		28		28		3,217		1,230	1,230	44	10/25/2036	5.B FM
93935H-AH-0	WASHINGTON MUTUAL SERIES 2006-7 CLASS A5	09/02/2025	Paydown		4,255	4,255	2,266	2,372		36		36		2,408		1,847	1,847	31	09/25/2036	1.A FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019	09/01/2025	Paydown		4,023	4,023	4,062	4,053		(2)		(2)		4,052		(29)	(29)	94	07/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1	09/01/2025	Paydown		7,980	7,980	7,675	7,737		243		243		7,980				180	07/25/2047	1.A
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06	09/25/2025	Paydown		33,021	33,021	14,278	15,502		477		477		15,978		17,043	17,043	368	08/25/2036	1.A FM
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006	09/02/2025	Paydown		14,740	14,702	12,173	12,415		(41)		(41)		12,374		2,366	2,366	422	09/25/2046	1.A FM
040104-FW-6	ARGENT SECURITIES SERIES 2004 W3 CLASS A	09/25/2025	Paydown		153,349	153,349	142,040	144,787		776		776		145,563		7,786	7,786	4,030	02/25/2034	1.A FM
12667F-DB-8	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 20	09/01/2025	Paydown		96,919	96,919	92,258	92,743		4,177		4,177		96,919				3,973	05/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 20	09/01/2025	Paydown		46,839	46,839	37,222	37,783		388		388		38,171		8,668	8,668	1,720	02/25/2035	1.A FM
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006	09/20/2025	Paydown		61,297	46,907	36,786	37,069		157		157		37,226		24,071	24,071	2,491	02/20/2047	1.A FM
126694-R7-5	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006	09/22/2025	Paydown		22,190	19,444	15,792	15,874		66		66		15,940		6,250	6,250	690	05/20/2046	1.A FM
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	09/01/2025	Paydown		203,886	203,886	193,087	194,263		526		526		194,789		9,097	9,097	8,690	07/25/2034	1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	07/01/2025	Paydown			3,063	2,488	2,570		26		26		2,596		(2,596)	(2,596)	107	11/25/2035	3.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	09/01/2025	Paydown			1,109	901	931		12		12		942		(942)	(942)	47	11/25/2035	3.B FM
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	09/25/2025	Paydown			(2,532)	(2,106)	(2,195)		(15)		(15)		(2,212)		2,212	2,212	20	11/25/2036	1.A FM
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20	09/25/2025	Paydown			619	365	370		4		4		380		(380)	(380)	2	05/25/2037	6. FM
456606-FA-5	INDYMAC HOME EQUITY LOAN ASS SERIES 2004	07/25/2025	Paydown		59,822	59,822	56,741	57,409		423		423		57,831		1,991	1,991	1,700	11/25/2034	1.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	07/01/2025	Paydown		12,471	12,471	6,383	6,642		109		109		6,751		5,720	5,720	434	03/25/2036	2.B FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	08/01/2025	Paydown		12,867	12,867	6,585	6,853		131		131		6,984		5,883	5,883	512	03/25/2036	2.C FM
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1	09/02/2025	Paydown		56,432	56,393	41,308	43,094		81		81		43,175		13,257	13,257	863	02/25/2036	1.A FM
525241-AL-9	LEHMAN XS TRUST SERIES 2007 1 CLASS WF1	09/01/2025	Paydown		19,444	18,317	15,405	15,604		124		124		15,728		3,716	3,716	580	01/25/2037	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A	09/25/2025	Paydown		37,972	37,972	32,199	32,293		534		534		32,827		5,144	5,144	1,128	09/25/2047	1.A FM
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004	09/01/2025	Paydown		26,019	26,973	23,379	23,629		132		132		23,761		2,259	2,259	867	07/25/2034	1.A FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	07/01/2025	Paydown		3,690	5,272	4,186	4,264		34		34		4,298		(608)	(608)	185	06/25/2036	1.E FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2025	Paydown		8,270	11,930	9,471	9,648		90		90		9,737		(1,467)	(1,467)	494	06/25/2036	1.F FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	07/01/2025	Paydown		6,096	8,710	6,915	7,044		56		56		7,100		(1,004)	(1,004)	305	06/25/2036	1.E FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/02/2025	Paydown		13,662	19,708	15,647	15,938		148		148		16,087		(2,424)	(2,424)	816	06/25/2036	1.F FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2025	Paydown		11,360	17,431	12,929	13,195		85		85		13,280		(1,920)	(1,920)	776	01/25/2037	1.A FM
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2025	Paydown		9,704	17,465	13,691	14,001		55		55		14,056		(4,352)	(4,352)	722	09/25/2036	1.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	09/01/2025	Paydown		366,477	384,012	319,457	323,533		2,388		2,388		325,921		40,556	40,556	16,340	07/25/2036	6. FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20	09/25/2025	Paydown		17,414	17,414	14,136	14,249		336		336		14,585		2,829	2,829	579	11/25/2036	1.A FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06	07/01/2025	Paydown		13,330	14,109	9,750	9,941		134		134		10,074		3,255	3,255	428	01/25/2036	1.F FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06	08/01/2025	Paydown		993	1,757	1,214	1,238		19		19		1,257		(264)	(264)	61	01/25/2036	1.G FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06	09/01/2025	Paydown		7,394	8,106	5,601	5,711		99		99		5,810		1,584	1,584	316	01/25/2036	2.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200	09/01/2025	Paydown			9,225	6,368	6,612		80		80		6,692		(6,692)	(6,692)	364	09/25/2037	3.B FM
81375W-BV-7	SECURITIZED ASSET BACKED REC SERIES 2004	09/25/2025	Paydown		14,947	14,947	14,841	14,881		27		27		14,909		38	38	543	09/25/2034	1.A FM
863579-GY-8	STRUCTURED ADJUSTABLE RATE MTG SERIES 20	09/02/2025	Paydown		14,224	14,224	13,040	13,174		18		18		13,192		1,032	1,032	459	01/25/2035	1.A FM
92922F-XA-1	WASHINGTON MUTUAL SERIES 2004 AR10 CLASS	09/25/2025	Paydown		5,232	5,232	4,520	4,539		19		19		4,558		675	675	197	07/25/2044	5.A FM
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A	09/02/2025	Paydown		33,667	25,198	21,115	21,436		(35)		(35)		21,401		12,266	12,266	1,256	09/25/2046	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 O	09/01/2025	Paydown		43,660	41,022	34,886	35,047		32		32		35,079		8,582	8,582	1,159	04/25/2047	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005	09/01/2025	Paydown		19,367	19,367	17,373	17,519		97		97		17,616		1,750	1,750	710	03/25/2035	2.C FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A	09/25/2025	Paydown		118,024	118,024	102,325	103,522		302		302		103,824		14,199	14,199	3,991	01/25/2045	3.C FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					80,458,460	80,553,833	79,936,790	49,229,673		258,965		258,965	54,282	80,242,478	11,870	215,977	227,847	2,432,662	XXX	XXX
055531-AA-5	BLP COMMERCIAL MORTGAGE TRUST SERIES 202	08/15/2025	Paydown		128,817	128,817	128,491	128,743		74		74		128,817				5,236	03/15/2040	1.A
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS C 144A	07/15/2025	Paydown		103,573	103,573	104,050	103,987		(414)		(414)		103,573				2,982	08/15/2039	1.A
126281-BB-9	CSAIL COMM MTG TR 2015-C1 SERIES XA 0.	09/01/2025	Paydown				579											10	04/15/2050	1.A FE
200474-BF-0	COMM MORTGAGE TRUST SERIES 2015-LC19 3	09/06/2025	Paydown		202,805	202,805	208,886	202,629		176		176		202,805				5,182	02/10/2048	1.A
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20	09/01/2025	Paydown				639	280		(64)		(64)		216		(216)	(216)	80	06/10/2050	1.B FE
46644R-BE-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	09/01/2025	Paydown		54,648	54,648	54,612	54,563		84		84		54,648				1,371	05/15/2048	1.A
55286P-AE-3	MCR MORTGAGE TRUST CMBS-SER-2024-HTL CL-	09/25/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,248,076	1,248,823	1,245,701	1,247,136		947		947		1,248,083		(7)	(7)	73,487	02/15/2037	1.G FE
61776E-AA-1	MORGAN STANLEY CAPITAL I TRUST SERIES 20	09/01/2025	Paydown		24,028	24,028	24,028	24,025		4		4		24,028				1,143	05/05/2029	1.A
94989N-BK-2	WELLS FARGO COMMERCIAL MTG TR SERIES 201	07/01/2025	Paydown		500,000	500,000	515,000	500,176		(176)		(176)		500,000				12,833	09/15/2058	1.A
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS C 144A	07/15/2025	Paydown		43,155	43,155	43,573	43,556		(401)		(401)		43,155				1,758	08/15/2039	1.A
BCC2N5-8N-1	TAURUS CMBS TAURS 2020 NL1 4.028% 02/2	08/20/2025	Paydown		45,090	45,090	43,352	40,083		14		14	3,440	45,090	1,553		1,553	1,714	02/20/2030	3.B FE
Z9400C-KE-1	PIETRA NERA UNO SRL 3.184% 05/22/30	08/22/2025	Paydown		506,728	506,728	453,704	439,002		14,110		14,110	15,833	506,728	37,784		37,784	12,727	05/22/2030	2.B FE
Z9405U-L1-3	TAURUS CMBS PLC TAURS 18 IT1 3.034% 05	08/18/2025	Paydown		561,327	561,327	515,213	497,291		244		244	17,935	561,327	45,856		45,856	21,592	05/18/2032	1.A FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20	09/01/2025	Paydown				688	270		(270)		(270)						62	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20	09/01/2025	Paydown				1,889	873		(873)		(873)						164	05/15/2052	1.A FE
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL	09/01/2025	Paydown				247,061	25,876		(24,804)		(24,804)		1,072		(1,072)	(1,072)	41,302	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.579%	09/01/2025	Paydown				309	150		(150)		(150)						25	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.325%	09/01/2025	Paydown				395	133		(133)		(133)						46	05/15/2050	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
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2	09/01/2025	Paydown				17,751	5,889		(5,889)		(5,889)						1,640	02/15/2051	1.D FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6	09/01/2025	Paydown				1,285	457		(79)		(79)		378		(378)	(378)	122	10/10/2051	1.D FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7	09/01/2025	Paydown				543	221		(221)		(221)						50	11/15/2051	1.C FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14	09/01/2025	Paydown				24,376	12,412		(12,412)		(12,412)						2,274	12/15/2061	1.E FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017	09/01/2025	Paydown				5,001	1,255		(304)		(304)		951		(951)	(951)	438	11/13/2050	1.A FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016	08/01/2025	Paydown				243	41		(14)		(14)		28		(28)	(28)	22	11/10/2049	1.B FE
12592X-BE-5	COMM MORTGAGE TRUST 0.282% 03/10/48	08/01/2025	Paydown				51,563	572		(572)		(572)						3,723	03/10/2048	1.A FE
12593J-BG-0	COMM MORTGAGE TRUST SERIES 2015-CR24 CLA	08/12/2025	Paydown				4,149			(4,149)		(4,149)						12,604	08/10/2048	1.A FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA	09/01/2025	Paydown				1,044,336	67,924		(65,734)		(65,734)		2,190		(2,190)	(2,190)	87,044	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA	09/01/2025	Paydown				470	190		(64)		(64)		125		(125)	(125)	40	05/10/2051	1.B FE
126281-BB-9	CSAIL COMM MTG TR 2015-C1 SERIES XA 0.	09/01/2025	Paydown				1,176											34	04/15/2050	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	09/01/2025	Paydown				333,064	42,277		(36,087)		(36,087)		6,190		(6,190)	(6,190)	44,144	11/10/2048	1.C FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	09/01/2025	Paydown				347	80		(80)		(80)						37	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	09/01/2025	Paydown				395	188		(188)		(188)						35	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201	09/11/2025	Paydown				378	127		(127)		(127)						32	11/10/2052	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019	09/01/2025	Paydown				542	249		(249)		(249)						50	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019	09/01/2025	Paydown				730	391		(391)		(391)						63	09/01/2052	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	09/01/2025	Paydown				1,107											134	02/15/2048	2.A FE
46644R-BE-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	09/01/2025	Paydown		364,319	364,319	363,377	363,711		608		608		364,319				9,142	05/15/2048	1.A
61765D-AX-6	MORGAN STANLEY CAPITAL I TRUST 4.150%	09/01/2025	Paydown		27,423	27,423	27,146	27,366		57		57		27,423				654	05/15/2048	1.A
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20	09/01/2025	Paydown				34,639	13,285		(2,803)		(2,803)		10,482		(10,482)	(10,482)	4,022	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20	09/01/2025	Paydown				2,449	1,062		(156)		(156)		906		(906)	(906)	234	03/15/2052	1.A FE
94989V-AJ-8	WELLS FARGO COMMERCIAL MTG TR SERIES 201	09/03/2025	Paydown		800,000	800,000	803,421	299,945		(454)		(454)		800,000				27,285	09/15/2057	1.A
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201	09/01/2025	Paydown				1,970	627		(172)		(172)		455		(455)	(455)	207	03/15/2050	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					4,609,989	4,610,736	6,308,628	4,147,042		(141,112)		(141,112)	37,208	4,632,989	85,193	(23,000)	62,193	375,744	XXX	XXX
03329N-AA-5	ANCHORAGE CREDIT FUNDING LTD ABS-SER-202	07/25/2025	MIZUHO SECURITIES		5,000,000	5,000,000	5,000,000							5,000,000					10/22/2040	2.
03329N-AA-5	ANCHORAGE CREDIT FUNDING LTD ABS-SER-202	09/30/2025	LNGAIMLN1P - CSNIC CIO		345,311	350,000	357,000			(33)		(33)		356,967		(11,656)	(11,656)	3,959	10/22/2040	3.C FE
03329N-AA-5	ANCHORAGE CREDIT FUNDING LTD ABS-SER-202	08/20/2025	DLICGA-MSPL-CIO		3,500,000	3,500,000	3,500,000							3,500,000				6,885	10/22/2040	2.B Z
03330C-AA-6	ANCHORAGE CREDIT FUNDING LTD ABS-SER-202	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		3,390,641	3,378,000	3,390,668			(69)		(69)		3,390,599		42	42	12,569	04/25/2038	2.
03330L-AQ-1	ANCHORAGE CREDIT FUNDING LTD 2.974% 07	08/18/2025	Call 100.0000		13,856,550	13,856,550	13,094,440	13,101,058		27,255		27,255		13,128,312		728,238	728,238	335,399	07/25/2036	1.A FE
03330L-AS-7	ANCHORAGE CREDIT FUNDING LTD SERIES 2018	08/18/2025	Call 100.0000		4,687,500	4,687,500	4,178,906	4,276,161		59,540		59,540		4,335,701		351,799	351,799	130,629	07/25/2036	1.B FE
03331D-AA-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2018	08/18/2025	Call 100.0000		17,000,000	17,000,000	16,511,162	16,598,115		54,172		54,172		16,652,286		347,714	347,714	933,938	04/25/2036	1.F FE
05682G-AN-8	BAIN CAPITAL CREDIT CLO LTD SERIES 2022	07/02/2025	Call 100.0000		5,000,000	5,000,000	4,987,738	4,992,608		207		207		4,992,815		7,185	7,185	342,932	04/22/2035	2.C FE
15675C-AC-9	CERBERUS SERIES 2023 3A CLASS B 144A 7	09/17/2025	Call 100.0000		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				163,005	09/13/2035	1.C FE
171935-AL-3	CIFC FUNDING LTD ABS-SER-2019-7A CL-D2R	08/20/2025	DLICGA-MSPL-CIO		4,000,000	4,000,000	4,000,000							4,000,000				6,456	10/19/2038	2.B Z
24460X-AW-0	DEERPATH CAPITAL CLO LTD ABS-SER-2021-2A	08/28/2025	DLICGA-MSPL-CIO		3,900,000	3,900,000	3,900,000							3,900,000				2,770	10/15/2037	2.B Z
24460X-AW-0	DEERPATH CAPITAL CLO LTD ABS-SER-2021-2A	09/12/2025	DLICGA-MSPL-CIO		2,640,000	2,640,000	2,640,000							2,640,000				12,293	10/15/2037	2.C FE
25253Y-AC-0	DIAMETER CREDIT FUNDING II DCF 3.350%	07/25/2025	Maturity		5,000,000	5,000,000	4,568,750			2,437		2,437		4,571,187		428,813	428,813	83,750	01/25/2038	1.D PL
25255A-AB-2	DIAMETER CREDIT FUNDING SERIES 2019 1A C	07/08/2025	Call 100.0000		2,039,000	2,039,000	1,795,543	1,805,927		9,193		9,193		1,815,120		223,880	223,880	55,367	07/25/2037	1.A FE
25255A-AC-0	DIAMETER CREDIT FUNDING SERIES 2019 1A C	07/08/2025	Call 100.0000		1,600,000	1,600,000	1,423,200	1,430,631		6,585		6,585		1,437,215		162,785	162,785	51,069	07/25/2037	1.A FE
25255A-AJ-5	DIAMETER CREDIT FUNDING SERIES 2019 1A C	07/08/2025	Call 100.0000		14,066,225	14,066,225	13,046,424	13,108,597		33,488		33,488		13,142,085		924,140	924,140	926,881	07/25/2037	2.C FE
25255B-AE-4	DIAMETER CREDIT FUNDING II DCF 7.577%	07/25/2025	Call 100.0000		6,300,000	6,300,000	6,350,400			30		30		6,350,430		(50,430)	(50,430)	238,676	01/25/2038	2.C FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	08/15/2025	Call 100.0000		130,418	130,418	119,602	127,837		1,734		1,734		129,571		847	847	5,415	11/15/2028	1.A FE
26252W-BQ-1	DRYDEN SENIOR LOAN FUND SERIES 2019 76A	09/12/2025	DLICGA-MSPL-CIO		3,155,000	3,155,000	3,155,000	3,155,000						3,155,000				256,655	10/15/2037	2.C FE
28851Q-AL-7	ELLINGTON CLO I LTD SERIES 2017 1A CLASS	07/15/2025	Paydown		4,364,774	4,364,774	4,345,724	4,352,686		12,088		12,088		4,364,774				265,378	10/15/2029	1.G FE
28852E-AE-9	ELLINGTON CLO II LTD SERIES 2017-2A CLAS	08/15/2025	Paydown		1,832,588	1,832,588	1,836,648	1,836,384		(3,796)		(3,796)		1,832,588				105,000	02/15/2029	1.C FE
28853R-AG-4	ELLINGTON CLO IV LTD SERIES 2019 4A CLA	07/15/2025	Call 100.0000		206,308	206,308	206,780	206,748		(440)		(440)		206,308				15,907	04/15/2029	1.D FE
34966B-AC-0	FORTRESS CREDIT BSL LIMITED SERIES 2023	09/05/2025	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				313,160	07/24/2036	1.E FE
36319X-AW-7	GALAXY CLO LTD SERIES 2018 25A CLASS D2R	08/25/2025	Call 100.0000		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				694,572	04/25/2036	2.A FE
36319X-BL-0	GALAXY CLO LTD ABS-SER-2018-25A CL-D2RR	09/30/2025	DLICGA-MSPL-CIO		3,000,000	3,000,000	3,000,000							3,000,000				22,006	04/25/2036	2.A FE
36320M-AU-2	GALAXY CLO LTD SERIES 2015 20A CLASS D2R	09/10/2025	Call 100.0000		18,522,000	18,522,000	18,286,232	18,320,523		30,439		30,439		18,350,962		171,038	171,038	1,207,773	04/20/2031	1.A FE
36320N-AJ-5	GALAXY CLO LTD SERIES 2015 20A CLASS ER	09/10/2025	Call 100.0000		30,576,000	30,576,000	30,058,687	30,234,865		43,333		43,333		30,278,198		297,802	297,802	2,736,781	04/20/2031	2.C FE
39055T-AS-7	GREAT LAKES CLO LTD SERIES 2015 1A CLASS	07/16/2025	Paydown		506,602	506,602	503,981	504,195		2,407		2,407		506,602				27,539	01/16/2030	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	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
40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD SERIES 2018	07/15/2025	Call 100.0000		286,642	286,642	262,936	274,666		1,012		1,012		275,678		10,963	10,963	13,472	01/15/2031	1.A FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	07/21/2025	Paydown		2,169,282	2,169,282	2,169,282	2,169,282						2,169,282				67,519	01/21/2034	2.C FE
46604E-AJ-1	IVY HILL MIDDLE MARKET CREDIT SERIES 9A	08/21/2025	Call 100.0000		10,000,000	10,000,000	9,340,000	9,531,354		56,693		56,693		9,588,047		411,953	411,953	540,421	04/23/2034	1.C FE
46604E-BC-5	IVY HILL MIDDLE MARKET CREDIT ABS-SER-9A	09/12/2025	DLICGA-MSPL-CIO		2,675,000	2,675,000	2,675,000							2,675,000				550	07/23/2037	2.C FE
46604E-BE-1	IVY HILL MIDDLE MARKET CREDIT ABS-SER-9A	08/08/2025	DLICGA-MSPL-CIO		1,000,000	1,000,000	1,000,000							1,000,000					07/23/2037	2.C FE
46604L-AA-4	IVY HILL MIDDLE MARKET CREDIT SERIES 202	07/21/2025	CSGAIMCSXP - GLIC GA - G1001		6,800,044	6,750,000	6,750,000	6,750,000						6,750,000		50,044	50,044	633,616	04/20/2036	3.C FE
46604Q-AA-3	IVY HILL MIDDLE MARKET CREDIT ABS-SER-20	08/22/2025	Call 100.0000		3,030,000	3,030,000	3,052,725			(867)		(867)		3,051,858		(21,858)	(21,858)	135,808	07/18/2035	3.C FE
55956C-AL-5	MAGNETITE CLO LTD ABS-SER-2025-45A CL-D2	09/12/2025	DLICGA-MSPL-CIO		3,290,000	3,290,000	3,290,000							3,290,000				79,305	04/15/2038	2.C FE
58039A-AL-4	MCF CLO LLC SERIES 2017-3A CLASS-D1R2 14	09/30/2025	DLICGA-MSPL-CIO		3,000,000	3,000,000	3,000,000							3,000,000				35,635	07/20/2037	2.B FE
58039A-AN-0	MCF CLO LLC SERIES 2017-3A CLASS-D2R2 14	07/21/2025	CSPC GA - G1001 - SEC		4,000,000	4,000,000	4,000,000							4,000,000					07/20/2037	2.
59801W-AJ-5	MIDOCEAN CREDIT CLO SERIES 2017 7A CLASS	07/15/2025	Paydown		211,707	211,707	204,548	206,226		5,481		5,481		211,707				13,723	07/15/2029	1.B FE
59801W-AT-3	MIDOCEAN CREDIT CLO SERIES 2017 7A CLASS	07/15/2025	Paydown		333,943	333,943	330,351	331,668		2,275		2,275		333,943				17,392	07/15/2029	1.A FE
62848F-AJ-1	MYERS PARK CLO LTD SERIES 2018 1A CLASS	09/24/2025	Call 100.0000		2,050,000	2,050,000	1,965,140	1,478,943		9,182		9,182		2,001,173		48,827	48,827	102,760	10/20/2030	1.F FE
65251P-BE-2	NEWSTAR ARLINGTON SENIOR LOAN SERIES 201	09/30/2025	DLICGA-MSPL-CIO		3,004,584	3,000,000	2,992,395	3,007,049		(2,465)		(2,465)		3,004,584				238,014	04/25/2031	2.B FE
69328@-AA-6	PDIF GCF CLO ISSUER 2022 1 LLC CLASS X	08/22/2025	Paydown		1,723,333	1,723,333	1,723,333	1,723,333						1,723,333				91,370	02/22/2035	1.C PL
69328@-AE-8	PDIF GCF CLO ISSUER 2022 1 LLC CLASS D	08/22/2025	Paydown		237,526	237,526	237,526	237,526						237,526				20,519	02/22/2035	2.C PL
69700U-AC-5	PALMER SQUARE CREDIT FUNDING SERIES 2019	09/19/2025	Call 100.0000		2,805,000	2,805,000	2,722,253			3,115		3,115		2,725,368		79,632	79,632	82,521	04/20/2037	1.C FE
76676J-AW-1	RIN LTD ABS-SER-2023-1A CL- 144A 10.720	07/10/2025	CSPC GA - G1001 - SEC		4,500,000	4,500,000	4,500,000							4,500,000					10/14/2038	2.B Z
860444-AU-2	STEWART PARK CLO LTD SERIES 2015 1A CLAS	08/27/2025	Call 100.0000		4,650,000	4,650,000	4,460,513	4,551,264		14,071		14,071		4,565,335		84,665	84,665	296,146	01/15/2030	1.G FE
87232A-AQ-7	TCI FLATIRON CLO LTD SERIES 2018 1A CLAS	07/29/2025	Call 100.0000		1,500,000	1,500,000	1,396,905	1,426,680		7,759		7,759		1,434,438		65,562	65,562	72,865	01/29/2032	1.A FE
87240P-AJ-0	TCP WHITNEY CLO LTD SERIES 2017-1A CLASS	09/10/2025	Call 100.0000		5,396,867	5,396,867	5,186,389	5,220,269		11,656		11,656		5,231,925		164,942	164,942	189,334	08/20/2033	1.A FE
87240P-AJ-0	TCP WHITNEY CLO LTD SERIES 2017-1A CLASS	08/20/2025	Paydown		18,273	18,273	17,560	17,675		598		598		18,273				577	08/20/2033	1.A FE
87289B-AB-0	TCP DLF VIII 2018 CLO SUB EQ SERIES 201	09/29/2025	Redemption 100.0000		2,250,689	2,250,689	2,263,538	1,158,773		1,100,396		1,100,396		2,259,169		(8,480)	(8,480)	230,959	02/28/2030	1.A FE
87289B-AE-4	TCP DLF VIII 2018 CLO SERIES 2018-8 CLAS	07/21/2025	CSGAIMCSXP - GLIC GA - G1001		4,076,832	4,040,404	4,075,168	4,071,438		(3,381)		(3,381)		4,068,057		8,775	8,775	390,240	02/28/2030	1.B FE
87289B-AF-1	TCP DLF VIII 2018 CLO SERIES 2018-8 CLAS	09/29/2025	Redemption 100.0000		4,444,444	4,444,444	4,433,169	4,435,989		1,104		1,104		4,437,094		7,350	7,350	635,829	02/28/2030	1.C FE
87289B-AG-9	TCP DLF VIII 2018 CLO SERIES 2018-8 CLAS	09/29/2025	Redemption 100.0000		2,020,202	2,020,202	1,891,212	1,906,369		11,669		11,669		1,918,038		102,164	102,164	319,653	02/28/2030	1.D FE
901397-AJ-8	TWIN BROOK CLO ABS-SER-2024-1A CL-D 144A	09/30/2025	DLICGA-MSPL-CIO		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				395,545	07/20/2036	2.B FE
97988M-AU-7	WOODMONT TRUST ABS-SER-2021-8A CL-D2R 14	09/30/2025	DLICGA-MSPL-CIO		3,000,000	3,000,000	3,000,000							3,000,000				4,171	10/18/2037	2.A FE
00121P-AL-2	AGL CLO LTD ABS-SER-2025-41A CL-D2 144A	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		8,021,335	8,000,000	8,000,000							8,000,000		21,335	21,335	279,400	07/20/2038	2.C FE
46604J-AE-1	IVY HILL MIDDLE MARKET CREDIT 11.825% 0	07/10/2025	CSPC GA - G1001 - SEC		503,112	500,000	500,000							500,000		3,112	3,112	5,892	07/19/2037	3.C FE
64132M-BQ-0	NEUBERGER BERMAN CLO LTD ABS-SER-2018-30	08/20/2025	DLICGA-MSPL-CIO		4,526,817	4,500,000	4,527,000			(183)		(183)		4,526,817				30,960	01/20/2039	2.
64754W-AG-8	NEW MOUNTAIN CLO LTD SERIES CLO 5A CLASS	07/21/2025	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				110,075	04/20/2036	2.C FE
67115T-AS-6	OAK HILL CREDIT PARTNERS SERIES 2022 12A	07/21/2025	Call 100.0000		8,000,000	8,000,000	8,152,000	8,140,846		(7,737)		(7,737)		8,133,110		(133,110)	(133,110)	569,935	07/20/2036	2.C FE
74042Q-AC-1	PREFERRED TERM SECURITIES XXVI ABS-SER-2	09/22/2025	Paydown		2,604	2,604	2,145			459		459		2,604				68	09/22/2037	2.A FE
76679B-AA-3	RIN LTD SERIES 2021 1A CLASS E 144A 11.	07/21/2025	CSGAIMCSXP - GLIC GA - G1001		10,914,965	11,000,000	10,725,000	10,807,978		15,434		15,434		10,823,413		91,552	91,552	1,183,512	04/20/2033	3.C FE
77587D-AA-8	ROMARK CREDIT FUNDING LTD ABS-SER-2024-3	09/12/2025	DLICGA-MSPL-CIO		4,011,195	4,005,000	4,011,008			187		187		4,011,195				119,622	09/15/2042	3.C FE
77588R-AE-8	ROMARK CREDIT FUNDING LTD ABS-SER-2025-4	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		7,500,000	7,500,000	7,500,000							7,500,000				18,005	07/29/2043	1.G FE
77588R-AG-3	ROMARK CREDIT FUNDING LTD ABS-SER-2025-4	07/15/2025	CSPC GA - G1001 - SEC		5,000,000	5,000,000	5,000,000							5,000,000					07/29/2043	2.
77588R-AG-3	ROMARK CREDIT FUNDING LTD ABS-SER-2025-4	09/30/2025	Various		837,595	850,000	850,000							850,000		(12,405)	(12,405)	9,808	07/29/2043	2.C FE
81125M-AL-5	SCULPTOR CLO LTD SERIES 35A CLASS D1B	09/30/2025	DLICGA-MSPL-CIO		3,000,000	3,000,000	3,000,000							3,000,000				87,206	04/27/2038	2.B FE
81125M-AN-1	SCULPTOR CLO LTD SERIES 35A CLASS D2 8	07/10/2025	CSPC GA - G1001 - SEC		1,976,704	2,000,000	2,000,000							2,000,000		(23,296)	(23,296)	28,889	04/27/2038	2.C FE
82812L-AU-3	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	07/21/2025	Paydown		626,026	626,026	624,232			1,794		1,794		626,026				11,564	01/20/2035	2.C FE
82812L-AW-9	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	07/20/2025	Paydown		666,477	666,477	662,880			3,597		3,597		666,477				12,311	01/20/2035	2.C FE
89822H-AJ-0	TRUPS FINANCIALS NOTE SECURITI SERIES 20	09/30/2025	Various		841,500	850,000	841,500			24		24		841,524		(24)	(24)	1,771	07/15/2039	1.G FE
89822H-AL-5	TRUPS FINANCIALS NOTE SECURITI SERIES 20	09/03/2025	Various		2,970,000	3,000,000	2,970,000							2,970,000					07/15/2039	2.
89822H-AL-5	TRUPS FINANCIALS NOTE SECURITI SERIES 20	09/30/2025	Various		841,500	850,000	841,500			18		18		841,518		(18)	(18)	2,083	07/15/2039	2.C FE
38178G-AG-5	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	07/25/2025	Call 100.0000		450,000	450,000	450,000	450,000						450,000				29,449	08/26/2033	2.C FE
12434L-AA-2	BXMT LTD SERIES 2020 FL2 CLASS A 144A	09/01/2025	Paydown		1,549	1,549	1,512	1,549						1,549				42	02/15/2038	1.A FE
69380C-AC-2	PFP III SERIES 2023-10 CLASS AS 144A 7	08/18/2025	Paydown		500,000	500,000	505,325	501,320		(1,320)		(1,320)		500,000				24,916	09/16/2038	1.A FE
69380C-AE-8	PFP III SERIES 2023-10 CLASS B 144A 7.	08/18/2025	Paydown		3,000,000	3,000,000	2,987,062	2,246,370		5,317		5,317		3,000,000				157,664	06/16/2028	1.D FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					319,784,664	319,795,933	313,847,992	207,197,902		1,514,458		1,514,458		315,250,781		4,533,882	4,533,882	16,247,880	XXX	XXX
00792F-AA-6	AFFIRM INC SERIES 2023 B CLASS A 144A	09/15/2025	Call 100.0000		9,000,000	9,000,000	8,998,972	8,999,048		103		103		8,999,151		849	849	460,350	09/15/2028	1.A FE
00792F-AB-4	AFFIRM INC SERIES 2023 B CLASS B 144A	09/15/2025	Call 100.0000		8,000,000	8,000,000	7,998,167	7,998,724		359		359		7,999,084		916	916	446,400	09/15/2028	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 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
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		62,941	62,941	63,026	62,989		(48)		(48)		62,941				2,667	04/25/2054	1.A FE
10570P-AA-1	BRAVO RESIDENTIAL FUNDING TRUS 5.549%	09/25/2025	Paydown		534,857	534,857	534,855	535,992		(1,135)		(1,135)		534,857				19,682	09/25/2054	1.A
12665X-AA-6	CV HCS RATED FEEDER LP A 4.000% 10/04/	09/18/2025	Redemption 100.0000		7,101,039	7,101,039	7,101,039	5,302,135						7,101,039				154,532	10/04/2053	1.G FE
12665X-AB-4	CV HCS RATED FEEDER LP B 6.000% 10/04/	09/18/2025	Redemption 100.0000		1,208,575	1,208,575	1,208,575	911,838						1,208,575				45,592	10/04/2053	4.A FE
14318@-AB-2	CARLYLE CREDIT OPPORTUNITIES CARLYLE CRE	07/22/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,588,167	2,588,167	2,588,167	481,266						2,588,167				51,873	09/15/2038	2.C Z
164737-AC-2	CHERRY SECURITIZATION TRUST 20 SERIES 20	07/21/2025	CSGAIMCSXP - GLIC GA - G1001		2,187,138	2,200,000	2,199,861	2,200,052		(42)		(42)		2,200,009		(12,872)	(12,872)	124,599	04/15/2032	3.B FE
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20	09/20/2025	Paydown		29,788	29,788	29,579	29,583		205		205		29,788				1,329	02/20/2055	1.G FE
31684G-AB-8	FIGRE TRUST SERIES 2024-HE3 CLASS B 144A	07/21/2025	DLSAIMDLPP DLIC SA-G1001-PRT		120,778	120,559	120,792	120,790		(12)		(12)		120,778				4,251	07/25/2054	1.D FE
31684H-AA-8	FIGRE TRUST SERIES 2014 HE1 CLASS A 144A	07/21/2025	DLSAIMDLPP DLIC SA-G1001-PRT		738,712	735,856	738,821	184,758		(106)		(106)		738,710		3	3	26,085	03/25/2054	1.A FE
316927-AA-0	FIGRE TRUST 6.380% 05/25/54	07/21/2025	DLSAIMDLPP DLIC SA-G1001-PRT		156,028	154,699	156,105			(80)		(80)		156,025		3	3	6,498	05/25/2054	1.A FE
40445N-AA-6	HTAP CMO-SER-2024-1 CL-A 144A 7.000% 0	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,293,265	1,317,789	1,289,793	1,291,564		1,774		1,774		1,293,338		(73)	(73)	64,828	04/25/2037	2.B FE
40445N-AA-6	HTAP CMO-SER-2024-1 CL-A 144A 7.000% 0	08/01/2025	Paydown		7,903	7,903	7,735	7,746		157		157		7,903				347	04/25/2037	2.B FE
445717-AA-9	HUNTER POINT CAPITAL SR 7.000% 07/15/5	07/22/2025	DLSAIMDLPP DLIC SA-G1001-PRT		3,717,213	3,717,213	3,717,213	3,158,658						3,717,213				182,251	07/15/2052	2.B PL
445717-AA-9	HUNTER POINT CAPITAL SR 7.000% 07/15/5	07/01/2025	Redemption 100.0000		10	10	10	9						10					07/15/2052	2.B PL
463920-AA-6	ISLAND FINANCE TRUST SERIES 2025-1A CLAS	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		7,087,932	6,980,000	6,979,689			10		10		6,979,700		108,232	108,232	304,328	03/19/2035	1.F FE
463920-AA-6	ISLAND FINANCE TRUST SERIES 2025-1A CLAS	09/12/2025	DLICGA-MSPL-CIO		5,269,789	5,270,000	5,269,765			24		24		5,269,789				193,313	03/19/2035	1.F FE
46616V-AA-8	321 HENDERSON RECEIVABLES SERIES 2012 1A	09/15/2025	Paydown		2,246	2,246	2,500	2,463		(217)		(217)		2,246				63	02/16/2065	1.A FE
48555N-AD-9	KAPITUS ASSET SECURITIZATION L ABS-SER-2	07/21/2025	DLSAIMDLPP DLIC SA-G1001-PRT		3,999,673	4,000,000	3,999,645			19		19		3,999,663		10	10	91,000	04/10/2032	3.B FE
50205F-AA-2	LFS 2023A LLC ABS-SER-2023-A CL-A 144A	09/15/2025	Paydown		1,701,231	1,701,231	1,697,359	1,698,405		2,827		2,827		1,701,231				81,121	07/15/2035	1.F FE
529922-AA-4	LIBERTAS ASSET SECURITIZATION ABS-SER-20	07/21/2025	Call 100.0000		14,884,100	14,884,100	14,888,411	14,887,130		(2,011)		(2,011)		14,885,119		(1,019)	(1,019)	769,141	07/16/2029	1.E FE
529922-AD-8	LIBERTAS ASSET SECURITIZATION ABS-SER-20	07/21/2025	Call 100.0000		4,924,500	4,924,500	4,925,919	4,925,496		(701)		(701)		4,924,795		(295)	(295)	291,230	07/16/2029	1.E FE
529922-AJ-5	LIBERTAS ASSET SECURITIZATION ABS-SER-20	07/14/2025	CSPC GA - G1001 - SEC		2,499,955	2,500,000	2,499,955							2,499,955					07/15/2031	2.
529922-AL-0	LIBERTAS ASSET SECURITIZATION ABS-SER-20	07/14/2025	CSPC GA - G1001 - SEC		383,994	384,000	383,994							383,994					07/15/2031	2.
53161A-AA-9	OASIS SECURITISATION ABS-SER-2025-1A CL-	09/30/2025	LNGAIMLN1P - CSNIC CIO		352,185	350,000	349,971			2		2		349,973		2,212	2,212	3,275	08/15/2039	1.G FE
53161A-AA-9	OASIS SECURITISATION ABS-SER-2025-1A CL-	08/28/2025	DLICGA-MSPL-CIO		9,199,217	9,200,000	9,199,233			(16)		(16)		9,199,217				30,169	08/15/2039	2.
53161A-AA-9	OASIS SECURITISATION ABS-SER-2025-1A CL-	09/08/2025	DLICGA-MSPL-CIO		2,999,763	3,000,000	2,999,750			13		13		2,999,763				16,417	08/15/2039	1.G FE
53161J-AA-0	LIBRA SOLUTIONS 2023 A LLC 8.200% 09/1	08/07/2025	Redemption 100.0000		38,011,630	38,011,630	37,991,928	37,985,691		685		685		37,986,376		25,253	25,253	2,090,393	09/17/2035	1.G PL
53170#-AC-3	LIBRA SOLUTIONS SERIES 2024-B CLASS C	07/31/2025	CSGAIMCSXP - GLIC GA - G1001		3,748,217	3,779,266	3,768,409	1,310,370		3,217		3,217		3,771,354		(23,137)	(23,137)	143,140	12/31/2026	3.C FE
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	09/20/2025	Paydown		126,796	126,796	126,178	126,297		499		499		126,796				3,221	06/20/2047	1.D FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	09/20/2025	Paydown		98,625	98,625	98,150	98,243		382		382		98,625				2,372	06/20/2047	1.D FE
608934-AA-3	MOMNT TECHNOLOGIES TRUST SERIES 2023 1A	09/20/2025	Paydown		661,979	661,979	661,931	661,941		38		38		661,979				30,264	03/20/2045	2.B FE
62909D-AC-7	NFAS 25-1 SER C 8.185% 05/15/31	07/21/2025	CSGAIMCSXP - GLIC GA - G1001		2,501,692	2,500,000	2,499,350			9		9		2,499,358		2,334	2,334	50,360	05/15/2031	2.C FE
68237D-AC-7	ONDECK ASSET SECURITIZATION TR SERIES 20	09/12/2025	DLICGA-MSPL-CIO		2,939,588	2,940,000	2,939,490			98		98		2,939,588				75,117	04/19/2032	2.C FE
69548A-AB-7	PAGAYA AI DEBT SELECTION TRUST SERIES 20	09/15/2025	Paydown		335,237	335,237	335,237	335,237						335,237				15,794	07/15/2031	1.G FE
69548A-AC-5	PAGAYA AI DEBT SELECTION TRUST SERIES 20	09/15/2025	Paydown		167,732	167,732	167,732	167,732						167,732				9,275	07/15/2031	2.C FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE SERIES 14	07/11/2025	Redemption 100.0000		77,571	77,571	77,571	77,571						77,571				118,424	12/31/2031	1.E PL
73934R-AA-6	POWERPAY ISSUANCE TRUST SERIES 2024 1A C	09/25/2025	DLSAIMDLPP DLIC SA-G1001-PRT		4,937,853	4,937,931	4,937,892	4,937,824		27		27		4,937,851		1	1	249,001	02/18/2039	1.F FE
73934R-AA-6	POWERPAY ISSUANCE TRUST SERIES 2024 1A C	09/18/2025	Paydown		418,645	418,645	418,641	418,636		9		9		418,645				18,496	02/18/2039	1.F FE
75025@-AA-9	RADIANCE BORROWER LLC CLASS A 4.400% 0	09/01/2025	Redemption 100.0000		3,656,301	3,656,301	3,440,724	1,566,037		2,651		2,651		3,443,267		213,034	213,034	83,576	06/20/2054	1.E PL
86324C-AA-9	STREAM INNOVATIONS ISSUER T ABS-SER-2024	09/15/2025	Paydown		3,786	3,786	4,612			(826)		(826)		3,786				174	07/15/2044	1.G FE
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%	09/01/2025	Paydown		61,079	61,079	61,416			(337)		(337)		61,079				2,973	10/25/2063	1.A
89183E-AA-9	TOWD POINT MORTGAGE TRUST SERIES 2024 CE	09/01/2025	Paydown		392,617	392,617	392,610	392,468		149		149		392,617				16,627	05/25/2064	1.A
91534L-AA-5	UPGRADE MASTER PASS-THRU TRUST 5.981%	09/25/2025	DLSAIMDLPP DLIC SA-G1001-PRT		4,456,256	4,456,256	4,456,256							4,456,256				93,285	06/15/2032	2.C FE
91534L-AA-5	UPGRADE MASTER PASS-THRU TRUST 5.981%	09/15/2025	Paydown		406,162	406,162	406,162							406,162				5,804	06/15/2032	2.C FE
92764@-AA-9	LENDBUZZ AUTO 2023-1A 7.290% 07/21/28	09/15/2025	Redemption 100.0000		3,771,767	3,771,767	3,771,765	3,771,843		(8)		(8)		3,771,835		(68)	(68)	175,278	07/21/2028	1.C PL
92764@-AB-7	LENDBUZZ AUTO 2023-1B 7.740% 10/21/28	09/25/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,667,787	2,667,788	2,667,787	2,667,787						2,667,787				162,894	10/21/2028	1.F PL
92764@-AC-5	LENDBUZZ AUTO 2023-1C 9.350% 04/21/29	07/31/2025	CSGAIMCSXP - GLIC GA - G1001		4,310,804	4,143,498	4,143,496	4,143,496						4,143,496		167,308	167,308	247,517	04/21/2029	2.C PL
92764@-AD-3	LENDBUZZ AUTO 2023-1D 12.280% 06/21/29	07/22/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,645,846	1,645,738	1,645,737	1,645,841		4		4		1,645,846				122,379	06/21/2029	3.C PL
92770@-AB-9	LENDBUZZ AUTO SERIES 2024-1 CLASS A2 5	09/15/2025	Redemption 100.0000		9,040,011	9,040,011	9,039,481	9,039,470		112		112		9,039,581		430	430	294,802	05/15/2029	1.A FE
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	09/01/2025	Paydown		24,167	24,167	25,329			(1,162)		(1,162)		24,167				1,210	05/25/2054	1.A FE
G3165*-AA-6	CCO ANNEX I CREDIT BACKED LOAN 4.000%	07/15/2025	Redemption 100.0000		4,230,939	4,230,939	4,230,939	4,230,939						4,230,939				126,928	07/28/2031	1.F PL
G3165*-AB-4	CCO ANNEX I CREDIT BACKED LOAN 5.750%	07/15/2025	Redemption 100.0000		1,274,000	1,274,000	1,274,000	1,274,000						1,274,000				54,941	07/28/2031	2.A PL
00111J-AD-6	ACHV ABS TRUST SERIES 2023 2PL CLASS D 1	09/18/2025	Paydown		552,046	552,046	551,987	551,981		66		66		552,046				32,387	05/20/2030	2.C FE
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20	09/20/2025	Paydown		30,176	30,176	29,955			222		222		30,176				167	02/20/2055	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
349941-AD-6	FOUNDATION FINANCE TRUST SERIES 2024 1A	09/15/2025	Paydown		142,649	142,649	142,628	142,629		19		19		142,649				7,743	12/15/2049	2.C FE
35042A-AD-5	FOUNDATION FINANCE TRUST SERIES 2023 1A	09/15/2025	Paydown		219,861	219,861	218,651	218,883		977		977		219,861				13,447	12/15/2043	2.C FE
44644N-AC-3	HUNTINGTON BANK AUTO CREDIT-LI SERIES 20	09/22/2025	Paydown		157,077	157,077	157,077	157,077						157,077				8,004	05/20/2032	3.B FE
57110P-AC-5	MARLETTE FUNDING TRUST SERIES 2023 1A CL	09/15/2025	Paydown		608,010	608,010	607,060	607,642		369		369		608,010				32,462	04/15/2033	1.G FE
674999-TZ-0	ISLAY FINANCE LIMITED 7.500% 11/30/25	09/22/2025	Redemption 100.0000		752,654	752,654	738,231	698,473					39,759	752,654	14,422		14,422	42,228	11/30/2025	2.C Z
Z960JS-F5-9	PLENTI PL-GREEN ABS TRUST PLEN 7.350%	09/11/2025	Paydown		55,613	55,613	55,040	52,544		(139)		(139)	2,471	55,669	794	(57)	737	2,532	01/11/2034	1.B FE
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		62,941	62,941	62,941	62,897		44		44		62,941				2,668	04/25/2054	1.A FE
10570N-AB-4	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	09/01/2025	Paydown		9,441	9,441	9,441	9,439		2		2		9,441				410	04/25/2054	1.A FE
30191L-AB-5	FIGRE TRUST SERIES 2025-HE1 CLASS B 5.	09/01/2025	Paydown		12,976	12,976	12,966			10		10		12,976				416	01/25/2055	1.D FE
30191L-AC-3	FIGRE TRUST SERIES 2025-HE1 CLASS C 6.	09/01/2025	Paydown		6,488	6,488	6,488							6,488				233	01/25/2055	1.G FE
31684F-AA-2	FIGURE LENDING FIGRE_24-HE5 5.440% 10/	09/25/2025	Paydown		8,704	8,704	8,628	8,628		76		76		8,704				318	10/25/2054	1.A FE
31684F-AC-8	FIGURE LENDING 5.700% 10/25/54	09/25/2025	Paydown		14,507	14,507	14,487	14,487		20		20		14,507				554	10/25/2054	1.G FE
31684H-AA-8	FIGRE TRUST SERIES 2014 HE1 CLASS A 144A	09/25/2025	Paydown		143,063	143,063	143,061	143,061		2		2		143,063				5,866	03/25/2054	1.A FE
31684H-AB-6	FIGRE TRUST SERIES 2024 HE1 CLASS B 144A	09/25/2025	Paydown		4,769	4,769	4,769	4,769						4,769				206	03/25/2054	1.D FE
316922-AB-9	FIGRE TRUST CMO-SER-2025-PF1 CL-B 144A	09/01/2025	Paydown		5,510	5,510	5,510							5,510				109	06/25/2055	1.D FE
316922-AC-7	FIGRE TRUST CMO-SER-2025-PF1 CL-C 144A	09/02/2025	Paydown		8,266	8,266	8,267			(2)		(2)		8,266				141	06/25/2055	1.G FE
316927-AB-8	FIGRE TRUST SERIES 2024 HE2 CLASS B 144A	09/25/2025	Paydown		8,224	8,224	8,224	8,224						8,224				372	05/25/2054	1.D FE
349941-AB-0	FOUNDATION FINANCE TRUST SERIES 2024-1A	09/15/2025	Paydown		5,058	5,058	5,058	5,058						5,058				201	12/15/2049	1.D FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL	09/15/2025	Paydown		20,984	20,984	23,745	23,488		(2,504)		(2,504)		20,984				557	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL	09/15/2025	Paydown		2,076	2,076	2,374	2,335		(258)		(258)		2,076				65	10/15/2077	2.A FE
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2025	Paydown		1,579	1,579	1,770	1,738		(159)		(159)		1,579				51	10/15/2056	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES SERIES 2013-3A	09/15/2025	Paydown		8,492	8,492	7,888			20		20		7,908		584	584	227	01/17/2073	1.A FE
46617T-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2025	Paydown		14,382	14,382	13,042			40		40		13,082		1,299	1,299	385	03/15/2063	1.A FE
46617T-AB-0	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2025	Paydown		6,424	6,424	6,420							6,420		3	3	214	03/16/2065	2.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2025	Paydown		17,127	17,127	15,594			1,534		1,534		17,127				410	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2025	Paydown		14,309	14,309	14,306	14,307		2		2		14,309				417	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201	09/15/2025	Paydown		22,432	22,432	24,240	24,017		(1,586)		(1,586)		22,432				510	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017	09/15/2025	Paydown		1,437	1,437	1,730	1,681		(244)		(244)		1,437				53	08/15/2062	2.B FE
46650X-AB-9	J G WENTWORTH XLIII LLC SERIES 2019 1A C	09/15/2025	Paydown		1,276	1,276	1,120	1,125		151		151		1,276				38	08/15/2073	2.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA	09/15/2025	Paydown		9,677	9,677	11,092	10,910		(1,233)		(1,233)		9,677				248	10/17/2072	1.A FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202	09/15/2025	Paydown		9,178	9,178	9,178	9,178						9,178				204	01/01/2070	1.F FE
79581U-AB-0	SALUDA GRADE ALTERNATIVE MORTG SERIES 20	09/01/2025	Paydown		17,837	17,837	17,836	17,833		3		3		17,837				846	11/25/2053	1.G FE
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%	09/01/2025	Paydown		171,020	171,020	171,176	171,068		(48)		(48)		171,020				8,324	10/25/2063	1.A
89183C-AB-1	TOWD POINT MORTGAGE TRUST SERIES 2024 CE	09/01/2025	Paydown		51,564	51,564	51,563	51,545		19		19		51,564				2,092	01/25/2064	1.A
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	09/01/2025	Paydown		120,835	120,835	121,082	111,273		(190)		(190)		120,835				5,162	05/25/2054	1.A FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 3.500%	07/07/2025	Paydown		283,526	283,526	283,419	283,470		56		56		283,526				7,443	01/07/2030	1.G FE
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 5	09/25/2025	Paydown		13,575	13,751	13,236	13,330		57		57		13,387		188	188	601	05/25/2039	1.A FM
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					183,613,849	183,400,933	183,113,004	131,073,159		3,998		3,998	42,230	183,128,706	15,216	485,138	500,354	7,743,897	XXX	XXX
12560D-AA-6	CIP VIII PRIVATE EQUITY BACKED 4.300%	07/15/2025	Paydown		262,408	262,408	261,096	261,429		979		979		262,408				8,463	10/15/2035	1.G PL
12560D-AB-4	CIP VIII PRIVATE EQUITY BACKED 6.000%	07/15/2025	Paydown		290,030	290,030	290,030	290,030						290,030				13,051	10/15/2035	2.B PL
811243-AG-9	SCULTOR ALTERN SOLUTIONS SERIES 144A 6	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		15,440,619	15,000,000	15,000,000	15,661,717		(661,613)		(661,613)		15,000,104		440,515	440,515	1,036,667	05/15/2030	3.A FE
G2272#-AA-4	COLLER PRIVATE EQUITY BACK NOT ABS-SER-2	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		4,050,000	4,050,000	4,050,000							4,050,000				57,958	04/30/2037	1.G FE
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					20,043,057	19,602,438	19,601,126	16,213,176		(660,634)		(660,634)		19,602,542		440,515	440,515	1,116,139	XXX	XXX
30296#-AH-9	FP SOLAR FINANCE HOLDINGS LLC B-3 REV	07/31/2025	CSGAIMCSXP - GLIC GA - G1001		8,765,941	8,778,515	8,778,515	4,475,651						8,778,515		(12,575)	(12,575)	479,139	07/29/2028	2.A PL
84303@-AA-4	SOUTHERN GRAPHICS INC 10.143% 12/20/26	07/01/2025	Redemption 100.0000		16,500,000	16,500,000	15,980,556	16,138,522		82,370		82,370		16,220,892		279,108	279,108	859,979	12/20/2026	2.A PL
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	07/09/2025	Paydown		66,211	66,211	65,941	44,790		269		269		66,211				2,076	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)					25,332,152	25,344,726	24,825,012	20,658,963		82,639		82,639		25,065,618		266,533	266,533	1,341,194	XXX	XXX
03790C-AA-9	APL FINANCE LLC SERIES 2023 1A CLASS A 1	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,338,595	2,348,035	2,327,574	2,334,324		4,463		4,463		2,338,787		(192)	(192)	106,836	07/21/2031	1.C FE
03790C-AA-9	APL FINANCE LLC SERIES 2023 1A CLASS A 1	07/20/2025	Paydown		119,331	119,331	118,291	118,634		697		697		119,331				4,873	07/21/2031	1.C FE
09531M-AA-8	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C	09/25/2025	CSGAIMCSXP - GLIC GA - G1001		3,912,179	3,880,669	3,880,454	3,880,330		(11)		(11)		3,880,319		31,860	31,860	225,626	11/15/2030	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09531M-AA-8	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C	09/15/2025	Paydown		1,143,843	1,143,843	1,143,779	1,143,743		100		100		1,143,843				56,135	11/15/2030	1.F FE
09531M-AC-4	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C	07/21/2025	CSGAIMCSXP - GLIC GA - G1001		6,610,946	6,551,000	5,923,146	6,077,223		93,364		93,364		6,170,587		440,359	440,359	378,593	11/15/2030	3.B FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-	09/30/2025	Call 100.0000		10,258,414	10,258,414	10,255,472	10,256,100		38		38		10,256,138		2,276	2,276	501,750	11/20/2048	1.F FE
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-	08/20/2025	Paydown		323,380	323,380	323,287	323,307		73		73		323,380				13,776	11/20/2048	1.F FE
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A	09/16/2025	Paydown		34,468	34,468	24,510	27,203		7,265		7,265		34,468				784	10/16/2039	2.C FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20	09/20/2025	Paydown		85,000	85,000	84,438	84,521		479		479		85,000				1,275	10/22/2046	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021 1A CLASS A 1	09/18/2025	Paydown		21,107	21,107	17,898	18,381		2,726		2,726		21,107				231	02/18/2046	1.F FE
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1	09/15/2025	Paydown		23,950	23,950	23,955	23,951		(1)		(1)		23,950				564	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20	09/15/2025	Paydown		9,023	9,023	9,009	9,021		2		2		9,023				267	06/15/2043	2.A FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS	09/15/2025	Paydown		11,886	11,886	11,933	11,886						11,886				374	02/15/2042	1.F FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	09/15/2025	Paydown		36,003	36,003	36,017	36,004		(2)		(2)		36,003				894	09/15/2039	1.F FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	07/15/2025	Paydown		1,811	1,811	1,812	1,811						1,811				38	09/15/2039	2.B FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	09/15/2025	Paydown		11,305	11,305	10,849	11,183		122		122		11,305				318	04/15/2044	1.F FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	07/15/2025	Paydown		5,605	5,605	5,379	5,545		60		60		5,605				130	04/15/2044	1.G FE
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	09/15/2025	Paydown		75,820	75,820	57,245	57,245		18,574		18,574		75,820				2,128	12/15/2042	4.A FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4	07/28/2025	Various		899,972	899,972	899,958	899,958		14		14		899,972				24,852	03/15/2044	2.C
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4	07/15/2025	Paydown		16,435	16,435	16,435	16,435						16,435				427	03/15/2044	2.C
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4	07/28/2025	Call 100.0000		109,468	109,468	108,437	109,346		122		122		109,468				3,338	05/15/2043	1.F FE
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4	07/15/2025	Paydown		7,080	7,080	7,013	7,072		8		8		7,080				174	05/15/2043	1.F FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1	09/15/2025	Paydown		4,262	4,262	3,887	4,030		231		231		4,262				79	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LTD NAV SERIES 21	09/15/2025	Paydown		4,262	4,262	4,261	4,261						4,262				102	11/15/2046	2.B FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	07/15/2025	Paydown		13,723	13,723	10,106	10,106						10,106		3,617	3,617	326	03/15/2040	1.F FE
81758F-AA-8	SERVICE EXPERTS ISSUER SERIES 2024 1A CL	09/20/2025	Paydown		25,817	25,817	25,815	25,815		2		2		25,817				1,102	11/20/2035	1.G FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	09/15/2025	Paydown		5,808	5,808	5,351	5,743		64		64		5,808				149	05/15/2043	1.F FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	09/15/2025	Paydown		10,653	10,653	9,453	10,250		403		403		10,653				283	12/15/2044	2.A FE
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3.	09/15/2025	Paydown		39,445	39,445	38,120	38,902		543		543		39,445				908	09/15/2044	2.A FE
00037U-AD-2	AASET 2018 3 NOTE ISSUER DAC SERIES 2018	09/15/2025	Paydown		75,783	75,783	73,631	73,692		2,091		2,091		75,783				2,283	12/15/2038	2.B FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					26,235,374	26,153,358	25,457,515	25,626,022		131,427		131,427		25,757,454		477,920	477,920	1,328,615	XXX	XXX
59170J-A*-9	METRONET INFRA ISSUER LLC MNET 7.860%	07/24/2025	Redemption 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				747,573	10/20/2053	1.F FE
59170J-A@-7	METRONET INFRA ISSUER LLC MNET 9.110%	07/24/2025	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				270,769	10/20/2053	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				1,018,342	XXX	XXX
0008M@-AA-5	ACM NORTHERN ASSETCO I LLC 8.689% 05/1	08/12/2025	DLSAIMDLPP DLIC SA-G1001-PRT		7,415,539	7,415,539	7,415,539	7,415,539						7,415,539				443,670	05/12/2034	2.B PL
0008M@-AA-5	ACM NORTHERN ASSETCO I LLC 8.689% 05/1	08/12/2025	Redemption 100.0000		46,683	46,683	46,683	46,683						46,683				2,519	05/12/2034	2.B PL
0010M#-AA-9	ACS NB 2 7.500% 12/31/27	09/15/2025	Redemption 100.0000		1,024,923	1,024,923	1,024,923	1,024,923						1,024,923				55,081	12/31/2027	2.B PL
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21	09/15/2025	Redemption 100.0000		1,132,165	1,132,165	1,134,070	1,133,494		(335)		(335)		1,133,159		(995)	(995)	58,235	04/21/2027	2.A PL
05605G-AQ-5	B2R MORTGAGE TRUST CMBS-SER-2015-2 CL-E	09/01/2025	Paydown		2,309,561	2,309,561	2,014,709	2,272,540		37,021		37,021		2,309,561				93,025	11/15/2048	2.A FE
06430#-AA-1	BANK OF UTAH 8.273% 09/17/31	09/15/2025	Redemption 100.0000		64,690	64,690	64,690	64,690						64,690				3,589	09/17/2031	2.C Z
12510H-AM-2	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C	09/15/2025	Paydown		313	313	293	294		19		19		313				4	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C	09/15/2025	Paydown		2,500	2,500	2,500	2,500						2,500				45	03/15/2052	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C	09/15/2025	Paydown		2,500	2,500	2,417	2,441		59		59		2,500				80	09/15/2053	1.E FE
12565K-AE-7	CLI FUNDING LLC SERIES 2022-1A CLASS A1	09/18/2025	Paydown		10,000	10,000	8,707	4,356		1,186		1,186		10,000				181	01/18/2047	1.F FE
33768N-AA-0	FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL	09/01/2025	Paydown		24,448	24,448	24,447	24,423		25		25		24,448				691	05/19/2039	1.A FE
43730X-AB-0	HOME PARTNERS OF AMERICA TRUST SERIES 20	09/01/2025	Paydown		247	247	222	223		24		24		247				4	01/17/2041	1.C FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023 1A CLA	09/15/2025	Paydown		272,758	272,758	272,757	272,750		8		8		272,758				13,038	05/15/2063	1.F FE
86745B-AA-2	SUNNOVA SOL VII ISSUER LLC SNV 6.580%	07/30/2025	Paydown		112,659	112,659	109,801	109,940		2,719		2,719		112,659				5,560	07/30/2059	1.G FE
86745J-AA-5	HELIOS ISSUER LLC SERIES 2018-1A CLASS A	07/20/2025	Paydown		99,444	99,444	99,423	99,420		24		24		99,444				4,843	07/20/2048	1.F FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1	09/30/2025	Paydown		201,453	201,453	201,441	201,440		13		13		201,453				6,013	06/30/2054	1.D FE
92873R-AC-5	VOLOFIN FINANCE DAC ABS-SER-2024-1A 6.	09/15/2025	Paydown		2,011,372	2,011,372	2,011,356	2,011,350		21		21		2,011,372				90,970	06/15/2037	1.F FE
92873R-AD-3	VOLOFIN FINANCE DAC ABS-SER-2024-1A CL-D	09/15/2025	Paydown		664,355	664,355	664,340	664,337		18		18		664,355				33,523	06/15/2037	2.B FE
BES420-47-2	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	09/25/2025	Redemption 100.0000		310,757	310,757	310,757							310,757				5,500	05/30/2029	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
BES4R7-G5-8	BANK OF UTAH 8.840% 01/03/31	09/11/2025	Redemption 100.0000		528,968	528,968	528,968							528,968				6,048	01/03/2031	2.B Z
D1005#-AA-3	APF 5 PROJEKT NR 5A GMBH & CO GOAL PORTE	07/30/2025	Redemption 100.0000		136,990	136,990	136,990							136,990				5,935	11/27/2030	2.B Z
D1005#-AA-3	APF 5 PROJEKT NR 5A GMBH & CO GOAL PORTE	09/30/2025	Redemption 100.0000		271,916	271,916	271,916							271,916				14,753	11/27/2030	2.B FE
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 03/31/26	09/15/2025	Redemption 100.0000		346,415	346,415	346,415	346,415						346,415				16,918	03/31/2026	2.B PL
G8227*-AA-1	SKY VIEW IBERIA 7.900% 06/23/28	09/29/2025	Redemption 100.0000		69,317	69,317	69,317	69,317						69,317				3,619	06/23/2028	2.C PL
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A	09/20/2025	Paydown		3,875	3,875	3,882	3,881		(6)		(6)		3,875				134	05/20/2053	1.C FE
37186F-AB-0	GASL BERMUDA A 1 LTD 8.630% 08/31/29	07/25/2025	Redemption 100.0000		109,691	109,691	109,691	109,691						109,691				1,560	08/31/2029	1.F PL
37186F-AB-0	GASL BERMUDA A 1 LTD 8.630% 08/31/29	09/25/2025	Redemption 100.0000		1,773,855	1,773,855	1,773,855	1,773,855						1,773,855				48,188	08/31/2029	1.F FE
BES4A2-AH-7	AMENTUM ALPHA LTD AMENTUM - A321 - IBERI	08/28/2025	Redemption 100.0000		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				695,632	12/27/2027	3.B FE
BES4RH-T0-3	VAYU HOLDINGS I DAC 7.105% 12/31/34	09/18/2025	Redemption 100.0000		564,723	564,723	564,723							564,723				5,654	12/31/2034	2.B Z
G2435*-AA-2	CORRAGH FINANCE DESIGNATED ACT 6.500%	09/15/2025	Redemption 100.0000		456,867	456,867	456,867	456,867						456,867				19,775	10/31/2029	2.A PL
G2960*-AA-5	ACS SL V LIMITED 6.940% 03/31/26	09/23/2025	Redemption 100.0000		856,637	856,637	856,637	856,637						856,637				42,496	03/31/2026	3.C PL
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27	09/22/2025	Redemption 100.0000		288,276	288,276	288,276	288,276						288,276				16,344	12/12/2027	2.A PL
G6521*-AA-8	NIDA LEASING 1 DESIGNATED HESTON - MSN 2	09/25/2025	Redemption 100.0000		962,756	962,756	962,756							962,756				25,420	05/15/2030	2.C FE
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 5.000% 04/	07/11/2025	Redemption 100.0000		2,161,625	2,161,625	2,161,625	2,161,625						2,161,625				82,973	04/30/2027	2.B PL
G8218#-AA-8	DAOL INVESTMENT & SECURITIES C 7.754%	09/03/2025	Redemption 100.0000		57,093	57,093	57,093	57,093						57,093				3,002	10/30/2029	2.A FE
G8222#-AA-2	SKY VOYAGER IV 7.613% 10/30/30	09/03/2025	Redemption 100.0000		64,773	64,773	64,773	64,773						64,773				3,346	10/30/2030	2.B PL
G8666@-AA-7	TAI I AERO TEN LTD TITAN THY 6.782% 08	09/15/2025	Redemption 100.0000		199,352	199,352	199,352	199,352						199,352				8,918	08/12/2031	2.C FE
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26	09/15/2025	Redemption 100.0000		45,384	45,384	44,670	44,713		198		198		44,911		473	473	1,622	12/30/2026	3.A PL
G9531#-AA-6	AERGO TL MSN 29786 7.248% 12/15/29	09/17/2025	Redemption 100.0000		3,419,923	3,419,923	3,419,914	3,419,928		(1)		(1)		3,419,928		(5)	(5)	189,851	12/15/2029	2.A PL
G9531@-AA-8	WELLINGTON LEASING NO.34 6.500% 03/31/	09/15/2025	Redemption 100.0000		128,026	128,026	128,026	128,026						128,026				5,626	03/31/2029	2.C PL
00258P-AA-1	APOLLO AVIATION SECURITIZATION SERIES 20	09/16/2025	Paydown		9,025	9,025	9,025							9,025				281	02/16/2050	1.F FE
05377R-EA-8	AVIS BUDGET RENTAL CAR FUNDING SERIES 20	09/20/2025	Paydown		83,333	83,333	83,294	83,322		11		11		83,333				1,850	02/20/2027	1.F FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	09/01/2025	Paydown		17,077	17,077	17,074	17,063		14		14		17,077				315	08/21/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20	09/15/2025	Paydown		86,869	86,869	65,621	71,618		15,251		15,251		86,869				1,799	05/15/2046	1.F FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 21	09/15/2025	Paydown		3,460	3,460	3,460	3,460						3,460				82	01/15/2047	2.B FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C	09/15/2025	Paydown		438	438	439	438		(1)		(1)		438				8	08/15/2051	1.E FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	09/25/2025	Paydown		142,188	142,188	142,155	142,171		16		16		142,188				2,104	09/25/2045	1.F FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20	09/01/2025	Paydown		1,854	1,854	1,854	1,853		1		1		1,854				33	01/17/2041	1.F FE
55283Y-AA-5	MC LTD ABS-SER-2021-1 CL-A 144A 2.627%	09/05/2025	Paydown		96,956	96,956	96,953	96,953		3		3		96,956				1,668	11/05/2035	1.F FE
67181D-AD-3	OAK ST INVT GRADE NET LEASE FD SERIES 20	09/20/2025	Paydown		313	313	312	312						313				6	10/20/2050	1.C FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1	09/15/2025	Paydown		25,050	25,050	21,512	22,892		2,158		2,158		25,050				407	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1	09/15/2025	Paydown		4,175	4,175	4,213	4,194		(19)		(19)		4,175				95	06/15/2046	2.B FE
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018-1A	09/20/2025	Paydown		625	625	597	602		23		23		625				20	10/20/2048	1.C FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	09/01/2025	Paydown		68,307	68,307	68,296	68,252		55		55		68,307				1,260	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	09/20/2025	Paydown		120,317	120,317	118,630	119,013		1,304		1,304		120,317				1,690	09/20/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS SERIES 2021-	09/20/2025	Paydown		12,000	12,000	10,271	10,668		1,332		1,332		12,000				178	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	09/20/2025	Paydown		18,000	18,000	15,590	15,718		2,282		2,282		18,000				232	08/20/2046	1.F FE
89680H-AE-2	TRITON CONTAINER FINANCE LLC SERIES 2021	09/20/2025	Paydown		21,250	21,250	17,747	18,331		2,919		2,919		21,250				263	03/20/2046	1.F FE
92212K-AB-2	VANTAGE DATA CENTERS LLC SERIES 2020 1A	09/08/2025	Call 100.0000		250,000	250,000	233,096	242,157		7,622		7,622		249,779		221	221	3,004	09/15/2045	1.G FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A	09/20/2025	Paydown		875	875	809	815		60		60		875				17	06/20/2051	1.A FE
86212X-AP-5	STORE MASTER FUNDING LLC SERIES 2024-1A	09/20/2025	Paydown		313	313	312	312						313				12	05/20/2054	1.C FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					42,615,254	42,615,254	42,266,081	39,751,936		74,024		74,024		42,615,559		(306)	(306)	2,029,709	XXX	XXX
000112-AA-0	A&K FUNDING LLC ABS-SER-2005-AI CL-A 5	09/10/2025	Paydown				77,938	77,938		(77,938)		(77,938)						7,192	04/10/2035	6. FE
000112-AB-8	A&K FUNDING LLC SERIES 06-A 4.874% 11/	09/10/2025	Paydown				316,758	316,758		(316,758)		(316,758)						28,568	11/10/2036	6. FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA	08/20/2025	Paydown		6,875	6,875	6,363	4,078		437		437		6,875				224	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA	08/20/2025	Paydown		6,500	6,500	6,496	6,497		3		3		6,500				181	11/20/2051	2.B FE
44148J-AM-1	HOTWIRE FUNDING LLC ABS-SER-2024-1A CL-C	07/21/2025	DLSAIMDLPP DLIC SA-G1001-PRT		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				270,536	06/20/2054	3.C FE
59170J-AH-1	METRONET INFRASTRUCTURE ISSUER SERIES 20	07/24/2025	Call 100.0000		2,750,000	2,750,000	2,749,523	2,749,694		38		38		2,749,733		268	268	126,697	04/20/2054	2.B FE
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2	07/31/2025	Call 100.0000		11,750,000	11,750,000	11,659,137	11,664,938		19,322		19,322		11,684,260		65,740	65,740	469,875	07/25/2049	2.C FE
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2	07/25/2025	Paydown		31,250	31,250	31,008	31,024		226		226		31,250				1,223	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2	07/31/2025	Call 100.0000		1,364,063	1,364,063	1,327,924	1,349,532		3,229		3,229		1,352,760		11,302	11,302	57,518	07/25/2052	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2	07/25/2025	Paydown		3,516	3,516	3,422	3,478		37		37		3,516				145	07/25/2052	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
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024 1 CLASS A2	08/12/2025	GUGGENHEIM SECURITIES, LLC		5,492,414	5,417,500	5,417,500	5,417,500						5,417,500		74,914	74,914	278,286	01/25/2054	2.C FE
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024 1 CLASS A2	07/25/2025	Paydown		13,750	13,750	13,750	13,750						13,750				662	01/25/2054	2.C FE
87342R-AC-8	TACO BELL FUNDING LLC SERIES 16-1A CLASS	09/24/2025	Various		984,375	984,375	982,018	375,000		1,085		1,085		983,104		1,271	1,271	40,634	05/25/2046	2.B FE
00011#-AA-1	A&K FUNDING LLC ABS-SER-2004-AI CL-A 5	09/10/2025	Paydown				333,020	333,020		(333,020)		(333,020)						23,515	04/10/2034	5.B GI
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20	09/25/2025	Paydown		5,888	5,888	5,888	5,887						5,888				151	12/25/2025	2.C FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20	09/25/2025	Paydown		13,107	13,107	13,107	13,107		1		1		13,107				368	11/25/2025	2.C FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS	07/30/2025	Paydown		3,883	3,883	3,616	3,694		188		188		3,883				94	07/30/2051	2.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A	07/30/2025	Paydown		12,530	12,530	12,152	12,310		220		220		12,530				304	07/30/2050	2.C FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA	08/20/2025	Paydown		875	875	825	834		41		41		875				26	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA	08/20/2025	Paydown		1,250	1,250	1,187	1,213		37		37		1,250				38	05/20/2049	2.B FE
25755T-AE-0	DOMINOS PIZZA MSTR ISSUER LLC SERIES 201	09/05/2025	Call 100.0000		927,500	927,500	887,900	914,180		8,735		8,735		922,915		4,585	4,585	35,733	10/25/2045	2.A FE
25755T-AJ-9	DOMINOS PIZZA MSTR ISSUER LLC SERIES 201	09/05/2025	Call 100.0000		236,875	236,875	230,213	232,992		2,557		2,557		235,549		1,326	1,326	8,396	07/25/2048	2.A FE
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022	09/25/2025	Paydown		18,750	18,750	18,237	18,471		279		279		18,750				531	03/25/2052	2.B FE
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023 1A CLA	07/25/2025	Paydown		15,250	15,250	15,330	15,070		(76)		(76)		15,250				854	01/26/2054	2.C FE
78475C-AA-3	SSI ABS-25-1 ISSUER LLC ABS-SER-2025-1 C	07/30/2025	Paydown		2,896	2,896	2,896							2,896				17	07/25/2065	1.G FE
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020 1 CLASS	07/30/2025	Paydown		1,750	1,750	1,754	1,752		(2)		(2)		1,750				37	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020 1 CLASS	07/30/2025	Paydown		4,750	4,750	4,751	4,751		(1)		(1)		4,750				119	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A	07/25/2025	Paydown		13,375	13,375	13,356	13,367		8		8		13,375				389	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A	07/25/2025	Paydown		1,750	1,750	1,685	1,714		36		36		1,750				31	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A	07/25/2025	Paydown		5,000	5,000	5,000	5,000						5,000				117	01/25/2052	2.C FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A	09/20/2025	Paydown		2,125	2,125	1,953	2,022		103		103		2,125				55	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A	09/20/2025	Paydown		875	875	813	829		46		46		875				25	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC SERIES 2021 1A CLASS A	09/20/2025	Paydown		938	938	788	816		121		121		938				14	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A	09/20/2025	Paydown		11,000	11,000	10,086	10,144		856		856		11,000				193	08/20/2051	2.B FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024-1A CLASS	07/30/2025	Paydown		12,500	12,500	12,666	12,665		(165)		(165)		12,500				610	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC SERIES 2024 3A CLASS	07/30/2025	Paydown		8,125	8,125	8,125	8,125						8,125				360	07/30/2054	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS	09/15/2025	Paydown		1,500	1,500	1,412	1,427		73		73		1,500				31	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS	09/15/2025	Paydown		11,992	11,992	11,964	11,967		26		26		11,992				408	03/15/2052	2.B FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					28,717,227	28,642,313	29,190,561	28,635,544		(690,256)		(690,256)		28,557,821		159,406	159,406	1,354,157	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					811,459,758	808,905,126	812,720,892	600,358,478		(3,513,252)		(3,513,252)	133,720	804,958,114	112,279	6,501,632	6,613,911	38,788,126	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)																			XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					811,459,758	808,905,126	812,720,892	600,358,478		(3,513,252)		(3,513,252)	133,720	804,958,114	112,279	6,501,632	6,613,911	38,788,126	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					811,459,758	808,905,126	812,720,892	600,358,478		(3,513,252)		(3,513,252)	133,720	804,958,114	112,279	6,501,632	6,613,911	38,788,126	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					1,354,729,949	1,359,883,038	1,334,907,428	992,152,474		(2,406,941)	448	(2,407,389)	343,186	1,330,024,160	106,771	9,945,534	10,052,305	73,839,057	XXX	XXX
759351-80-2	REINSURANCE GRP OF AMER	08/13/2025	Various	87,781.000	2,178,110		2,172,672	862,050		(3,239)		(3,239)		2,169,433		8,676	8,676	63,093		2.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					2,178,110	XXX	2,172,672	862,050		(3,239)		(3,239)		2,169,433		8,676	8,676	63,093	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					2,178,110	XXX	2,172,672	862,050		(3,239)		(3,239)		2,169,433		8,676	8,676	63,093	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					2,178,110	XXX	2,172,672	862,050		(3,239)		(3,239)		2,169,433		8,676	8,676	63,093	XXX	XXX
BGH449-B0-2	BEAUMONT FINANCIAL PARTNERS	09/18/2025	DIRECT FUNDING	2,072,716.890	3,455,001		2,072,717	3,356,759	(1,284,042)			(1,284,042)		2,072,717		1,382,284	1,382,284			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,455,001	XXX	2,072,717	3,356,759	(1,284,042)			(1,284,042)		2,072,717		1,382,284	1,382,284		XXX	XXX
5989999997. Total - Common Stocks - Part 4					3,455,001	XXX	2,072,717	3,356,759	(1,284,042)			(1,284,042)		2,072,717		1,382,284	1,382,284		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					3,455,001	XXX	2,072,717	3,356,759	(1,284,042)			(1,284,042)		2,072,717		1,382,284	1,382,284		XXX	XXX
5999999999. Total - Preferred and Common Stocks					5,633,111	XXX	4,245,389	4,218,809	(1,284,042)	(3,239)		(1,287,281)		4,242,150		1,390,960	1,390,960	63,093	XXX	XXX
6009999999 - Totals					1,360,363,060	XXX	1,339,152,817	996,371,283	(1,284,042)	(2,410,180)	448	(3,694,670)	343,186	1,334,266,310	106,771	11,336,494	11,443,265	73,902,150	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
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%)						143,562					737,548		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/17/2024	06/20/2034	1	50,000,000	SOFR-OIS Compound / (3.6902%)						229,725					738,243		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.66918%)						272,716					738,359		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6711%)						268,862					738,359		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6411%)						329,083					738,359		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6287%)						353,975					738,359		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/11/2024	07/16/2034	1	100,000,000	SOFR-OIS Compound / (3.6486%)						668,571					1,482,501		(b) 0410
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														XXX	2,266,495					5,911,730	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX	2,266,495					5,911,730	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 SNZ20JLFK8MNNCLQOF39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (SOFR-OIS Compound)			(129,140)	479,212		479,212	778,135				290,295		(b) 0411

STATEMENT AS OF SEPTEMBER 30, 2025 OF THE DELAWARE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (SOFR-OIS Compound)			(113,632)	935,433		935,433	1,114,510				399,555		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (SOFR-OIS Compound)			(30,919)	310,305		310,305	344,103				123,464		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (SOFR-OIS Compound)			(179,444)	268,521		268,521	1,053,552				358,384		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (SOFR-OIS Compound)			(422,312)	(239,490)		(239,490)	449,673				183,658		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (SOFR-OIS Compound)			(758,127)	(6,336,569)		(6,336,569)	1,899,887				842,388		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (SOFR-OIS Compound)			(1,139,291)	(4,663,814)		(4,663,814)	3,147,406				945,309		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (SOFR-OIS Compound)			(1,137,890)	(4,653,187)		(4,653,187)	3,146,576				945,309		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (SOFR-OIS Compound)			(704,419)	(5,675,976)		(5,675,976)	1,884,637				842,489		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/10/2012	02/14/2037	1	20,000,000	2.74% / (SOFR-OIS Compound)			(289,987)	(2,377,850)		(2,377,850)	755,301				337,280		(b) 0411
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)			(676,382)	(8,170,629)		(8,170,629)	1,293,292				1,016,379		(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)			(1,082,719)	(4,493,150)		(4,493,150)	3,061,400				934,263		(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)			(1,733,877)	(2,149,957)		(2,149,957)	2,326,872				637,629		(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)			(1,214,244)	(15,620,265)		(15,620,265)	1,923,077				1,529,610		(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)			(1,788,016)	(23,677,719)		(23,677,719)	2,554,956				2,042,331		(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)			(891,036)	(11,863,281)		(11,863,281)	1,260,035				1,025,263		(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)			(1,250,411)	(16,234,171)		(16,234,171)	1,976,705				1,649,607		(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)			(213,556)	(2,770,553)		(2,770,553)	350,985				313,947		(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)			(2,594,479)	(26,225,671)		(26,225,671)	6,393,400				3,924,337		(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)			(1,236,981)	(16,476,835)		(16,476,835)	1,948,556				2,183,881		(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)			(426,405)	(5,661,805)		(5,661,805)	677,633				765,181		(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)			(732,239)	(10,422,873)		(10,422,873)	927,186				1,153,326		(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%)			484,170	3,254,674		3,254,674	(1,344,637)				513,242		(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)			(357,733)	(1,263,727)		(1,263,727)	824,340				223,653		(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)			(635,383)	(225,263)		(225,263)	579,071				83,801		(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 SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (SOFR-OIS Compound)			(159,411)	(2,460,222)		(2,460,222)	143,722				202,810		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (SOFR-OIS Compound)			(174,279)	(752,052)		(752,052)	357,687				92,778		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (SOFR-OIS Compound)				(7,249,904)		(7,249,904)	(1,307,865)				1,144,280		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/08/2016	12/12/2036	1	40,000,000	SOFR-OIS Compound / (2.5625%)			633,047	5,308,955		5,308,955	(1,539,071)				669,344		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/16/2017	02/21/2047	1	30,000,000	SOFR-OIS Compound / (2.6941%)			445,269	6,822,339		6,822,339	(403,268)				693,798		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/17/2017	02/21/2047	1	32,000,000	SOFR-OIS Compound / (2.6603%)			483,036	7,433,839		7,433,839	(429,466)				740,051		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/13/2017	03/15/2047	1	22,000,000	SOFR-OIS Compound / (2.859%)			299,408	4,483,240		4,483,240	(295,162)				509,501		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (SOFR-OIS Compound)			(701,475)	(3,509,894)		(3,509,894)	1,841,469				571,072		(b) 0411
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%)			1,078,015	9,978,166		9,978,166	(2,463,848)				1,177,440		(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)			(393,924)	(6,265,936)		(6,265,936)	286,313				587,510		(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)			(216,140)	(3,443,380)		(3,443,380)	155,969				320,310		(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%)			541,734	800,554		800,554	(930,034)				265,547		(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%)			124,214	1,860,290		1,860,290	(110,926)				236,938		(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)			(2,585,105)	(39,910,368)		(39,910,368)	2,059,070				4,507,308		(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)			(1,884,415)	(16,698,486)		(16,698,486)	4,926,448				2,475,788		(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)			(2,727,141)	(12,508,586)		(12,508,586)	8,350,332				2,740,424		(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)			(993,524)	(1,256,740)		(1,256,740)	2,123,262				656,687		(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)			(250,131)	(1,043,162)		(1,043,162)	851,357				288,848		(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)			(179,862)	(2,701,092)		(2,701,092)	153,588				348,876		(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)			(188,959)	(847,290)		(847,290)	616,871				208,729		(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%)			238,503	2,039,050		2,039,050	(683,648)				358,069		(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)			(188,348)	(851,626)		(851,626)	617,788				210,529		(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	09/13/2018	09/17/2033	1	2,000,000	3.108% / (SOFR-OIS Compound)			(23,500)	(100,426)		(100,426)	81,606				28,221		(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)			(97,913)	(416,552)		(416,552)	341,137				118,056		(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)			(206,739)	(754,817)		(754,817)	802,417				283,568		(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)			(263,009)	(3,760,935)		(3,760,935)	245,965				600,415		(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)			(213,091)	(837,164)		(837,164)	804,023				284,291		(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)			(224,041)	(264,601)		(264,601)	556,414				175,580		(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%)			54,110	56,016		56,016	(135,818)				43,405		(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)			(219,449)	(891,002)		(891,002)	807,289				285,348		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/04/2018	12/06/2048	1	9,125,000	3.074% / (SOFR-OIS Compound)			(109,558)	(1,652,521)		(1,652,521)	85,599				219,684		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/06/2018	12/10/2033	1	13,000,000	3.0095% / (SOFR-OIS Compound)			(162,320)	(771,826)		(771,826)	533,658				186,068		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/17/2018	12/19/2048	1	14,000,000	3.0125% / (SOFR-OIS Compound)			(174,489)	(2,668,605)		(2,668,605)	129,278				337,308		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/17/2018	12/19/2028	1	10,000,000	2.9195% / (SOFR-OIS Compound)			(131,584)	(213,688)		(213,688)	301,409				89,718		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/17/2018	12/19/2033	1	12,000,000	2.9905% / (SOFR-OIS Compound)			(151,535)	(730,832)		(730,832)	493,233				172,013		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/18/2018	12/20/2025	1	12,000,000	2.7825% / (SOFR-OIS Compound)			(170,213)	(42,423)		(42,423)	149,096				28,255		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/19/2018	12/21/2028	1	10,000,000	2.805% / (SOFR-OIS Compound)			(140,128)	(248,687)		(248,687)	308,568				89,794		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/20/2018	12/24/2033	1	14,000,000	2.876% / (SOFR-OIS Compound)			(188,766)	(970,168)		(970,168)	580,785				200,849		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/20/2018	12/24/2028	1	10,000,000	2.845% / (SOFR-OIS Compound)			(137,149)	(237,683)		(237,683)	307,017				89,908		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/21/2018	12/27/2048	1	15,000,000	2.9305% / (SOFR-OIS Compound)			(196,155)	(3,047,984)		(3,047,984)	136,659				361,572		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/21/2018	12/27/2025	1	15,000,000	2.7645% / (SOFR-OIS Compound)			(214,761)	(57,369)		(57,369)	188,575				36,814		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/03/2019	01/07/2034	1	12,000,000	2.7215% / (SOFR-OIS Compound)			(175,640)	(968,813)		(968,813)	504,107				172,557		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/03/2019	01/07/2029	1	8,000,000	2.594% / (SOFR-OIS Compound)			(124,715)	(254,061)		(254,061)	259,117				72,352		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/09/2019	01/11/2029	1	5,000,000	SOFR-OIS Compound / (2.7715%)			71,318	131,863		131,863	(156,843)				45,295		(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)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/15/2019	01/17/2029	1	8,000,000	SOFR-OIS Compound / (2.7665%)			114,408	213,130		213,130	(251,903)				72,654		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/22/2019	01/24/2034	1	15,798,000	2.8865% / (SOFR-OIS Compound)			(211,766)	(1,096,315)		(1,096,315)	654,612				227,809		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/05/2019	02/07/2029	1	8,000,000	SOFR-OIS Compound / (2.751%)			115,337	220,968		220,968	(255,213)				73,284		(b) 0410
7 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/15/2019	02/19/2026	1	18,271,000	SOFR-OIS Compound / (2.634%)			279,389	112,726		112,726	(252,706)				56,962		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2019	02/27/2039	1	10,000,000	SOFR-OIS Compound / (2.8545%)			136,437	1,323,238		1,323,238	(332,297)				183,098		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/27/2019	03/01/2029	1	10,000,000	SOFR-OIS Compound / (2.713%)			147,018	291,488		291,488	(324,600)				92,423		(b) 0410
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%)			140,964	266,341		266,341	(320,381)				92,571		(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%)			339,614	5,362,645		5,362,645	(216,784)				605,240		(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%)			748,383	7,260,720		7,260,720	(1,824,506)				1,008,273		(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%)			597,780	1,217,215		1,217,215	(1,312,512)				371,172		(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%)			976,882	431,694		431,694	(895,247)				206,761		(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%)			705,623	311,480		311,480	(646,568)				149,846		(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)			(117,818)	(680,505)		(680,505)	335,368				117,057		(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%)			91,313	915,998		915,998	(210,171)				117,298		(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%)			89,473	202,361		202,361	(193,679)				53,650		(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)			(119,641)	(702,387)		(702,387)	335,864				117,300		(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%)			46,399	470,236		470,236	(104,791)				58,671		(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)			(131,507)	(822,238)		(822,238)	340,880				117,487		(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%)			101,639	1,069,258		1,069,258	(210,038)				117,127		(b) 0410

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)
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%)			266,481	2,859,246		2,859,246	(524,392)				292,569		(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)			(345,186)	(2,227,814)		(2,227,814)	858,490				294,229		(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)			(58,120)	(985,783)		(985,783)	25,277				80,287		(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)			(140,266)	(937,349)		(937,349)	332,547				113,175		(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%)			107,748	1,180,233		1,180,233	(200,994)				112,129		(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)			(170,843)	(1,177,683)		(1,177,683)	391,763				133,487		(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%)			131,108	1,463,495		1,463,495	(234,255)				131,704		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/01/2019	08/05/2034	1	10,000,000	1.9485% / (SOFR-OIS Compound)			(204,137)	(1,462,286)		(1,462,286)	440,842				148,711		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/02/2019	08/06/2034	1	11,252,000	1.9155% / (SOFR-OIS Compound)			(232,469)	(1,673,398)		(1,673,398)	497,213				167,356		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2049	1	12,576,000	1.8666% / (SOFR-OIS Compound)			(264,474)	(4,662,405)		(4,662,405)	86,585				307,098		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2034	1	22,248,000	1.7555% / (SOFR-OIS Compound)			(486,247)	(3,577,574)		(3,577,574)	994,342				330,955		(b) 0411
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/05/2019	08/07/2026	1	22,458,000	1.522% / (SOFR-OIS Compound)			(530,021)	(460,230)		(460,230)	528,282				103,616		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/07/2019	08/09/2029	1	21,000,000	1.4955% / (SOFR-OIS Compound)			(499,757)	(1,609,472)		(1,609,472)	872,461				206,229		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/07/2019	08/09/2049	1	16,500,000	1.7215% / (SOFR-OIS Compound)			(364,803)	(6,485,726)		(6,485,726)	111,662				402,965		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/08/2019	08/12/2034	1	7,399,000	1.709% / (SOFR-OIS Compound)			(164,282)	(1,218,589)		(1,218,589)	331,605				110,150		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/12/2019	08/14/2049	1	8,249,000	1.742% / (SOFR-OIS Compound)			(181,120)	(3,217,849)		(3,217,849)	55,609				201,516		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/12/2019	08/14/2034	1	14,744,000	1.651% / (SOFR-OIS Compound)			(333,754)	(2,492,990)		(2,492,990)	663,477				219,565		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/14/2019	08/16/2034	1	14,691,000	1.5645% / (SOFR-OIS Compound)			(342,052)	(2,581,918)		(2,581,918)	665,002				218,843		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/14/2019	08/16/2029	1	12,789,000	1.4835% / (SOFR-OIS Compound)			(305,508)	(990,421)		(990,421)	533,232				125,905		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/22/2019	08/27/2039	1	17,000,000	SOFR-OIS Compound / (1.6895%)			379,930	4,488,209		4,488,209	(566,204)				316,966		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/05/2019	09/09/2029	1	21,240,000	SOFR-OIS Compound / (1.472%)			509,223	1,682,574		1,682,574	(892,860)				210,868		(b) 0410

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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)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/09/2019	09/11/2039	1	11,400,000	SOFR-OIS Compound / (1.659%)			257,382	3,054,859		3,054,859	(379,018)				212,867		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/09/2019	09/11/2049	1	8,175,000	SOFR-OIS Compound / (1.6975%)			182,218	3,250,895		3,250,895	(53,482)				200,029		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/10/2019	09/12/2039	1	8,634,000	SOFR-OIS Compound / (1.7545%)			188,771	2,224,273		2,224,273	(286,202)				161,235		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/13/2019	09/17/2049	1	8,435,000	SOFR-OIS Compound / (1.9265%)			173,579	3,055,443		3,055,443	(56,619)				206,461		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/13/2019	09/17/2029	1	21,565,000	SOFR-OIS Compound / (1.778%)			467,703	1,473,550		1,473,550	(870,794)				214,688		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (SOFR-OIS Compound)			(334,710)	(2,542,061)		(2,542,061)	662,072				221,643		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/11/2019	10/15/2049	1	8,347,000	SOFR-OIS Compound / (1.8235%)			178,186	3,162,514		3,162,514	(53,830)				204,634		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/11/2019	10/15/2039	1	11,600,000	SOFR-OIS Compound / (1.818%)			248,105	2,927,284		2,927,284	(380,856)				217,324		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/24/2019	12/30/2039	1	17,782,000	SOFR-OIS Compound / (2.0475%)			348,785	4,097,809		4,097,809	(568,738)				335,602		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (SOFR-OIS Compound)			(489,496)	(3,830,210)		(3,830,210)	979,925				340,594		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/05/2020	02/07/2040	1	17,385,000	SOFR-OIS Compound / (1.802%)			373,922	4,510,377		4,510,377	(556,419)				329,336		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (SOFR-OIS Compound)			(357,225)	(2,916,677)		(2,916,677)	653,061				222,982		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (SOFR-OIS Compound)			(361,611)	(2,967,406)		(2,967,406)	653,292				222,496		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (SOFR-OIS Compound)			(569,200)	(4,725,410)		(4,725,410)	998,751				337,629		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,500,000	SOFR-OIS Compound / (0.9795%)			732,826	9,394,716		9,394,716	(853,243)				505,253		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2020	04/15/2040	1	26,545,000	SOFR-OIS Compound / (0.979%)			734,170	9,412,153		9,412,153	(854,702)				506,111		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/13/2020	04/15/2040	1	26,631,000	SOFR-OIS Compound / (1.0035%)			731,673	9,369,704		9,369,704	(856,933)				507,751		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/26/2020	05/28/2050	1	14,700,000	SOFR-OIS Compound / (0.9755%)			406,941	7,612,112		7,612,112	(63,348)				364,971		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/03/2020	06/05/2040	1	21,192,000	SOFR-OIS Compound / (1.0165%)			580,201	7,487,008		7,487,008	(672,788)				405,985		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/04/2020	06/08/2050	1	14,879,000	SOFR-OIS Compound / (1.121%)			395,728	7,368,111		7,368,111	(65,252)				369,641		(b) 0410

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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%)			1,440,652	6,049,777		6,049,777	(2,429,308)				553,025		(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%)			304,984	4,017,962		4,017,962	(327,507)				200,638		(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%)			294,764	3,863,189		3,863,189	(329,242)				203,577		(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%)			916,500	4,119,017		4,119,017	(1,501,466)				336,005		(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)			(593,144)	(5,323,074)		(5,323,074)	937,160				324,366		(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%)			271,883	4,665,340		4,665,340	(124,361)				231,177		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2035	1	13,847,000	0.9165% / (SOFR-OIS Compound)			(389,428)	(3,508,763)		(3,508,763)	623,338				218,955		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/29/2020	10/01/2040	1	10,658,000	SOFR-OIS Compound / (1.0275%)			290,901	3,823,562		3,823,562	(328,376)				206,415		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/05/2020	10/07/2030	1	20,347,000	SOFR-OIS Compound / (0.771%)			594,361	2,701,545		2,701,545	(997,398)				227,906		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/09/2020	10/13/2040	1	10,775,000	SOFR-OIS Compound / (1.1945%)			280,656	3,667,977		3,667,977	(329,549)				208,909		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2050	1	13,296,000	SOFR-OIS Compound / (1.2675%)			339,078	6,332,267		6,332,267	(48,377)				333,032		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2040	1	88,808,000	SOFR-OIS Compound / (1.201%)			2,308,931	30,268,080		30,268,080	(2,700,358)				1,725,283		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/02/2020	11/04/2030	1	102,004,000	SOFR-OIS Compound / (0.8595%)			2,912,306	13,332,223		13,332,223	(4,968,309)				1,151,238		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/21/2021	01/25/2041	1	16,627,000	SOFR-OIS Compound / (1.5385%)			390,359	5,087,549		5,087,549	(491,359)				325,408		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/24/2021	02/15/2047	1	47,000,000	SOFR-OIS Compound / (2.00476%)			939,700	15,374,990		15,374,990	(612,959)				1,086,532		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/11/2021	02/15/2047	1	23,500,000	SOFR-OIS Compound / (2.02105%)			466,989	7,632,070		7,632,070	(306,720)				543,266		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/12/2021	03/16/2031	1	32,000,000	SOFR-OIS Compound / (1.644%)			726,060	3,239,531		3,239,531	(1,454,616)				373,748		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/17/2021	03/19/2041	1	34,908,000	SOFR-OIS Compound / (2.0785%)			678,700	8,564,672		8,564,672	(1,008,239)				686,413		(b) 0410
26 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/17/2021	02/15/2047	1	24,000,000	SOFR-OIS Compound / (2.1642%)			451,254	7,297,035		7,297,035	(315,407)				554,825		(b) 0410

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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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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%)			706,110	3,176,826		3,176,826	(1,432,778)				371,332		(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)			(449,386)	(3,889,037)		(3,889,037)	911,885				358,874		(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%)			943,639	15,391,053		15,391,053	(627,352)				1,109,650		(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%)			933,360	15,191,876		15,191,876	(628,217)				1,109,650		(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%)			724,035	3,371,649		3,371,649	(1,447,089)				374,546		(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)			(460,962)	(4,077,064)		(4,077,064)	906,250				359,371		(b) 0411
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)			(493,314)	(4,501,766)		(4,501,766)	906,561				357,897		(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%)			374,363	4,926,289		4,926,289	(483,259)				338,605		(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)			(1,210,042)	(3,075,510)		(3,075,510)	1,745,252				366,157		(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%)			813,445	4,111,142		4,111,142	(1,497,617)				375,004		(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)			(528,008)	(4,973,611)		(4,973,611)	899,243				352,496		(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%)			397,852	5,345,015		5,345,015	(469,798)				330,911		(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%)			376,519	5,024,423		5,024,423	(471,145)				338,710		(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%)			569,060	562,946		562,946	(572,422)				98,256		(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%)			729,225	3,644,666		3,644,666	(1,468,734)				388,537		(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)			(476,017)	(4,417,972)		(4,417,972)	891,833				365,617		(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)			(528,401)	(4,738,277)		(4,738,277)	921,439				341,844		(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%)			275,221	5,083,180		5,083,180	(41,821)				299,923		(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%)			585,613	7,451,164		7,451,164	(834,992)				563,796		(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%)			512,990	2,605,825		2,605,825	(988,777)				255,517		(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)
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (SOFR-OIS Compound)			(335,544)	(3,160,254)		(3,160,254)	594,780				239,633		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2026	1	61,137,000	SOFR-OIS Compound / (1.1485%)			1,613,456	1,800,898		1,800,898	(1,695,542)				321,889		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (SOFR-OIS Compound)			(1,105,910)	(2,965,830)		(2,965,830)	1,734,481				389,997		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2031	1	31,815,000	SOFR-OIS Compound / (1.599%)			732,547	3,711,423		3,711,423	(1,477,998)				393,413		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (SOFR-OIS Compound)			(489,869)	(4,619,417)		(4,619,417)	892,038				367,404		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/10/2021	11/12/2041	1	17,168,000	SOFR-OIS Compound / (1.7495%)			375,990	5,051,862		5,051,862	(467,972)				344,621		(b) 0410
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)			(271,310)	(5,057,218)		(5,057,218)	23,548				314,240		(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%)			1,032,908	17,332,434		17,332,434	(568,231)				1,081,083		(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%)			489,544	2,542,093		2,542,093	(988,558)				265,545		(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)			(179,480)	(3,353,508)		(3,353,508)	13,423				211,349		(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%)			1,018,831	1,231,758		1,231,758	(1,118,055)				229,290		(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%)			2,021,271	2,444,522		2,444,522	(2,222,456)				459,078		(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%)			728,232	3,768,691		3,768,691	(1,481,759)				399,478		(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%)			1,009,163	16,322,096		16,322,096	(593,009)				1,111,307		(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%)			447,491	2,202,030		2,202,030	(968,929)				270,106		(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)			(302,287)	(2,773,402)		(2,773,402)	587,303				251,550		(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%)			1,438,536	13,110,206		13,110,206	(2,886,457)				1,278,424		(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)			(613,286)	(1,561,712)		(1,561,712)	1,102,663				277,093		(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%)			431,638	2,082,159		2,082,159	(966,575)				273,459		(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%)			938,574	15,646,599		15,646,599	(421,453)				1,149,355		(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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)			(144,685)	(1,302,874)		(1,302,874)	294,874				127,992		(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%)			113,035	1,462,099		1,462,099	(156,944)				120,598		(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%)			1,019,069	16,493,811		16,493,811	(572,313)				1,132,025		(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%)			1,020,118	16,508,022		16,508,022	(573,460)				1,134,130		(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%)			1,023,979	16,583,136		16,583,136	(573,082)				1,134,130		(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%)			1,020,522	16,515,891		16,515,891	(573,420)				1,134,130		(b) 0410
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%)			1,012,267	16,320,954		16,320,954	(581,170)				1,145,822		(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)			(868,105)	(13,269,497)		(13,269,497)	645,258				1,230,005		(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)			(875,992)	(13,427,022)		(13,427,022)	643,653				1,228,602		(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%)			1,201,758	10,982,457		10,982,457	(2,750,473)				1,345,365		(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%)			1,296,509	12,284,334		12,284,334	(2,739,396)				1,329,005		(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%)			1,209,292	11,067,564		11,067,564	(2,759,219)				1,349,235		(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)			(856,381)	(13,007,077)		(13,007,077)	653,346				1,241,697		(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%)			1,151,191	10,279,924		10,279,924	(2,760,435)				1,356,271		(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)			(982,791)	(7,950,645)		(7,950,645)	2,788,215				1,389,694		(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%)			760,347	11,008,576		11,008,576	(689,123)				1,286,127		(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%)			441,487	1,503,316		1,503,316	(1,396,868)				439,486		(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)			(308,075)	(2,270,726)		(2,270,726)	898,503				414,606		(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%)			401,845	1,189,075		1,189,075	(1,393,903)				449,492		(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)
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)			(277,806)	(1,878,269)		(1,878,269)	899,218				423,935		(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%)			308,670	1,148,739		1,148,739	(946,009)				299,390		(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)			(210,798)	(1,605,951)		(1,605,951)	592,621				279,529		(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)			(70,647)	(331,139)		(331,139)	303,233				148,767		(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%)			576,710	2,120,074		2,120,074	(2,912,175)				1,532,979		(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%)			563,219	7,244,389		7,244,389	(691,381)				1,415,518		(b) 0410
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%)			631,039	2,883,931		2,883,931	(2,902,294)				1,521,983		(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%)			171,844	(9,258)		(9,258)	(914,930)				317,291		(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)			(208,973)	308,162		308,162	948,770				327,041		(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%)			77,686	(51,354)		(51,354)	(454,575)				160,094		(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)			(130,980)	(606,471)		(606,471)	597,373				299,566		(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%)			177,134	94,561		94,561	(918,157)				319,733		(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%)			176,815	99,845		99,845	(917,908)				319,993		(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)			(130,862)	(614,208)		(614,208)	596,352				299,629		(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%)			171,702	89,515		89,515	(915,837)				321,908		(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)			(213,725)	225,297		225,297	990,112				336,462		(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%)			43,721	83,873		83,873	(195,973)				67,732		(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)			(240,047)	(1,595,611)		(1,595,611)	865,316				437,581		(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%)			196,304	2,093,539		2,093,539	(476,604)				416,563		(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)			(313,880)	(4,266,813)		(4,266,813)	316,323				687,293		(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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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%)			95,369	119,994		119,994	(465,654)				162,829		(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)			(400,675)	(857,050)		(857,050)	2,376,798				1,237,076		(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%)			364,552	2,681,022		2,681,022	(1,345,712)				1,185,371		(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)			(246,441)	(1,663,533)		(1,663,533)	867,515				443,533		(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%)			203,898	2,194,550		2,194,550	(475,541)				422,385		(b) 0410
3 YR PAY Fixed/ REC Float Swap Short (-) Position	Liability Hedge	Page 3 Liabilities	Interest Rate	Citibank NA E570DZWZ7FF32TWEFA76	04/30/2025	05/02/2028	1	200,000,000	SOFR-CME 3-Mo / (3.34%)			787,707	118,652		118,652	118,652				1,608,499		(b) 0410
3 YR PAY Fixed/ REC Float Swap Short (-) Position	Liability Hedge	Page 3 Liabilities	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/30/2025	05/02/2028	1	300,000,000	SOFR-CME 3-Mo / (3.3315%)			1,192,256	240,826		240,826	240,826				2,412,748		(b) 0410
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												11,786,548	140,681,971	XXX	140,681,971	9,811,479				124,316,097	XXX	XXX
×U	Currency Hedge	Schedule D	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/28/2025	05/17/2027	1	32,090,000	USD 10.025% / (AUD 9.75%)			6,736	(1,002,262)		(1,002,262)		(1,002,262)			204,615		(b) 0261
AdVq=	Currency Hedge	Schedule D	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/30/2025	06/14/2027	1	32,090,000	USD 10.010% / (AUD 9.75%)			1,426	(996,959)		(996,959)		(996,959)			209,382		(b) 0261
×U	Currency Hedge	Schedule D	Currency	SMBC CAP MARKETS INC TVJ8SHLIZL0RGWGDTN03	06/18/2025	07/02/2037	1	201,810,000	GBP-SONIA / (USD-SOFR)			(4,518,098)	(511,942)		(511,942)		(511,942)			3,459,378		(b) 0260
AdVV¦ïÿ»ïUï¼ïUÖïÿ»ïUÖïÿ»ïUèïÿ»ïUøïÿ»ïUðÿ»ïUdñÁïUÖïÿ»ïUÖïÿ»ïUWWÖïÿ»ïUDïÿ»ïU333ÇäXAWìQ¸N-XAWVdðÿ»ïUÖïÿ»ïUÖïÿ»ïUVVÖïÿ»ïUVdðÿ»ïUÖïÿ»ïUÖïÿ»ïUVVdðÿ»ïUÜÀÿ»ïU%¼ïUXB¼ïUÉðUÖïÿ»ïUÀÊ ch@V/Ý$i@W	Currency Hedge	Schedule D	Currency	SMBC CAP MARKETS INC TVJ8SHLIZL0RGWGDTN03	06/18/2025	07/02/2032	1	19,775,910	GBP / (USD-SOFR-OIS COMPOUND)			(454,366)	(101,447)		(101,447)		(101,447)			256,978		(b) 0260
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(4,964,302)	(2,612,610)	XXX	(2,612,610)		(2,612,610)			4,130,353	XXX	XXX
2 YR PAY Float/ REC 10YR 20YR Index Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/25/2026	3,758	5,000,000	SGBVVR01 Index / (SOFR-OIS Compound)			(174,765)	(22,503)		(22,503)	(7,924)				21,415		(b) 0411
1 YR PAY Fixed Fee/ REC SGIXPRUS Index Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	277,408	50,000,000	SGIXPRUS Index / (0.20% Fixed Fee)			(50,278)	(120,332)		(120,332)	(120,332)				152,551		(b) 0411
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(225,043)	(142,835)	XXX	(142,835)	(128,256)				173,966	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												6,597,203	137,926,526	XXX	137,926,526	9,683,223	(2,612,610)			128,620,416	XXX	XXX
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/31/2007	02/02/2027	1	75,000,000	SOFR-OIS Compound / (5.4597%)			(436,708)	(2,023,460)		(1,593,460)	1,127,356				434,344		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/28/2017	03/02/2047	1	14,000,000	SOFR-OIS Compound / (2.625%)			215,030	1,427,239		3,325,861	(49,807)				323,959		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/03/2017	03/07/2047	1	22,000,000	SOFR-OIS Compound / (2.75436%)			316,617	1,832,281		4,814,603	(63,900)				509,241		(b) 0453

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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)
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/22/2017	03/24/2047	1	44,000,000	SOFR-OIS Compound / (2.6549%)			665,958	4,300,356		10,276,707	(149,649)				1,019,586		(b) 0453
1179999999. Subtotal - Swaps - Replication - Interest Rate												760,898	5,536,416	XXX	16,823,710	864,000				2,287,130	XXX	XXX
1229999999. Subtotal - Swaps - Replication												760,898	5,536,416	XXX	16,823,710	864,000				2,287,130	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												12,547,446	146,218,386	XXX	159,772,176	10,675,479				132,514,957	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												(4,964,302)	(2,612,610)	XXX	(2,612,610)		(2,612,610)			4,130,353	XXX	XXX
1389999999. Total Swaps - Total Return												(225,043)	(142,835)	XXX	(142,835)	(128,256)				173,966	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												7,358,101	143,462,941	XXX	157,016,731	10,547,223	(2,612,610)			136,819,276	XXX	XXX
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	09/16/2025	12/19/2025	2,100	707,568,750	6667.845 x 50				(7,445,025)		(7,445,025)	(7,445,025)				42,113,400		(b) 0111
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	09/16/2025	12/19/2025	900	303,243,750	6667.845 x 50				(3,190,725)		(3,190,725)	(3,190,725)				18,048,600		(b) 0111
Fx EUR 1.00 PAY per USD $1.179519 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2025	10/17/2025	1	15,842,122	Fx USD $1.00 per (EUR 0.847803)				65,572		65,572		65,572			17,089		(b) 0261
Fx EUR 1.00 PAY per USD $1.176964 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/13/2025	10/28/2025	1	12,592,338	Fx USD $1.00 per (EUR 0.849644)				10,509		10,509		10,509			17,433		(b) 0261
Fx GBP 1.00 PAY per USD $1.342839 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/27/2025	10/15/2025	1	7,651,497	Fx USD $1.00 per (GBP 0.744691)				(12,623)		(12,623)		(12,623)			7,753		(b) 0261
Fx EUR 1.00 PAY per USD $1.171856 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/02/2025	11/18/2025	1	12,789,636	Fx USD $1.00 per (EUR 0.853347)				(59,688)		(59,688)		(59,688)			23,422		(b) 0261
Fx EUR 1.00 PAY per USD $1.187427 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2025	11/25/2025	1	15,130,196	Fx USD $1.00 per (EUR 0.842157)				122,598		122,598		122,598			29,622		(b) 0261
Fx AUD 1.00 PAY per USD $0.668112 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/17/2025	10/29/2025	1	4,300,637	Fx USD $1.00 per (AUD 1.496755)				40,538		40,538		40,538			6,059		(b) 0261
Fx USD $1.00 PAY per AUD 1.513276 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/19/2025	10/29/2025	1	233,269	Fx AUD 1.00 per (USD $0.660818)				343		343		343			329		(b) 0260
Fx EUR 1.00 PAY per USD $1.178610 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/19/2025	10/28/2025	1	2,306,540	Fx USD $1.00 per (EUR 0.848457)				4,959		4,959		4,959			3,193		(b) 0261
Fx USD $1.00 PAY per GBP 0.745301 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	09/25/2025	10/15/2025	1	238,830	Fx GBP 1.00 per (USD $1.34174)				598		598		598			242		(b) 0260
1439999999. Subtotal - Forwards - Hedging Other													(10,462,943)	XXX	(10,462,943)	(10,635,750)	172,807			60,267,142	XXX	XXX
1479999999. Subtotal - Forwards													(10,462,943)	XXX	(10,462,943)	(10,635,750)	172,807			60,267,142	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX	2,266,495					5,911,730	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other												6,597,203	127,463,582	XXX	127,463,582	(952,527)	(2,439,803)			188,887,557	XXX	XXX
1719999999. Subtotal - Replication												760,898	5,536,416	XXX	16,823,710	864,000				2,287,130	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												7,358,101	132,999,998	XXX	146,553,787	(88,527)	(2,439,803)			197,086,417	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 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 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
WNZ5 Comdty	500	60,031,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/25/2025	117.2422	120.0625	(281,250)	(281,250)				1,410,155	1,410,155	2,575,000	(b) 0310	1,000
WNZ5 Comdty	65	7,804,063	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/26/2025	117.0938	120.0625	(36,563)	(36,563)				192,969	192,969	334,750	(b) 0310	1,000
WNZ5 Comdty	500	60,031,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2025	116.7109	120.0625	(281,250)	(281,250)				1,675,780	1,675,780	2,575,000	(b) 0310	1,000
WNZ5 Comdty	500	60,031,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2025	116.7266	120.0625	(281,250)	(281,250)				1,667,970	1,667,970	2,575,000	(b) 0310	1,000
WNZ5 Comdty	321	38,540,063	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2025	116.6563	120.0625	(180,563)	(180,563)				1,093,406	1,093,406	1,653,150	(b) 0310	1,000
USZ5 Comdty	599	69,839,656	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/25/2025	114.4609	116.5938	(149,750)	(149,750)				1,277,553	1,277,553	2,216,300	(b) 0310	1,000
USZ5 Comdty	500	58,296,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/26/2025	114.3359	116.5938	(125,000)	(125,000)				1,128,905	1,128,905	1,850,000	(b) 0310	1,000
USZ5 Comdty	2,004	233,653,875	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2025	114.1953	116.5938	(501,000)	(501,000)				4,806,474	4,806,474	7,414,800	(b) 0310	1,000
USZ5 Comdty	1,500	174,890,625	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2025	114.2031	116.5938	(375,000)	(375,000)				3,585,930	3,585,930	5,550,000	(b) 0310	1,000
USZ5 Comdty	11	1,282,531	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/28/2025	114.2344	116.5938	(2,750)	(2,750)				25,953	25,953	40,700	(b) 0310	1,000
TYZ5 Comdty	335	37,687,500	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/27/2025	112.2422	112.5000	(5,236)	(5,236)				86,366	86,366	628,125	(b) 0310	1,000
NQZ5 Index	25	12,450,875	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/16/2025	24,547.1000	24,901.7500	32,000	32,000				177,325	177,325	739,300	(b) 0110	20
NQZ5 Index	30	14,941,050	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/16/2025	24,547.2500	24,901.7500	38,400	38,400				212,700	212,700	887,160	(b) 0110	20
NQZ5 Index	30	14,941,050	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2025	24,524.1000	24,901.7500	38,400	38,400				226,590	226,590	887,160	(b) 0110	20
NQZ5 Index	37	18,427,295	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2025	24,524.2000	24,901.7500	47,360	47,360				279,387	279,387	1,094,164	(b) 0110	20
NQZ5 Index	7	3,486,245	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/18/2025	24,466.4500	24,901.7500	8,960	8,960				60,942	60,942	207,004	(b) 0110	20
ESZ5 Index	346	116,580,375	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/16/2025	6,678.3000	6,738.7500	436,825	436,825				1,045,785	1,045,785	6,938,684	(b) 0110	50
ESZ5 Index	3	1,010,813	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2025	6,656.7500	6,738.7500	3,788	3,788				12,300	12,300	60,162	(b) 0110	50
ESZ5 Index	2	673,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2025	6,657.0000	6,738.7500	2,525	2,525				8,175	8,175	40,108	(b) 0110	50
ESZ5 Index	30	10,108,125	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/18/2025	6,690.5000	6,738.7500	37,875	37,875				72,375	72,375	601,620	(b) 0110	50
ESZ5 Index	3	1,010,813	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/18/2025	6,694.0000	6,738.7500	3,788	3,788				6,713	6,713	60,162	(b) 0110	50
ESZ5 Index	5	1,684,688	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/19/2025	6,725.0000	6,738.7500	6,313	6,313				3,438	3,438	100,270	(b) 0110	50
ESZ5 Index	4	1,347,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/19/2025	6,727.0000	6,738.7500	5,050	5,050				2,350	2,350	80,216	(b) 0110	50
ESZ5 Index	20	6,738,750	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/22/2025	6,754.5000	6,738.7500	25,250	25,250				(15,750)	(15,750)	401,080	(b) 0110	50
ESZ5 Index	8	2,695,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2025	6,656.7500	6,738.7500	10,100	10,100				32,800	32,800	160,432	(b) 0110	50
ESZ5 Index	332	111,863,250	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/17/2025	6,667.8500	6,738.7500	419,150	419,150				1,176,940	1,176,940	6,657,928	(b) 0110	50
ESZ5 Index	2	673,875	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	09/22/2025	6,754.7500	6,738.7500	2,525	2,525				(1,600)	(1,600)	40,108	(b) 0110	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 15	Highly Effective Hedges 16	Highly Effective Hedges 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 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
ESZ5 Index	3	1,010,813	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/26/2025	6,700.0000	6,738.7500	3,788	3,788				5,813	5,813	60,162	(b) 0110	50
1539999999. Subtotal - Long Futures - Hedging Other												(1,097,516)	(1,097,516)				20,257,743	20,257,743	46,428,545	XXX	XXX
1579999999. Subtotal - Long Futures												(1,097,516)	(1,097,516)				20,257,743	20,257,743	46,428,545	XXX	XXX
UXYZ5 Comdty	500	57,539,065	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2025	114.1016	115.0781	31,250	31,250				(488,285)	(488,285)	1,275,000	(b) 0311	1,000
UXYZ5 Comdty	825	94,939,457	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2025	114.1094	115.0781	51,563	51,563				(799,219)	(799,219)	2,103,750	(b) 0311	1,000
UXYZ5 Comdty	14	1,611,094	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	12/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	08/27/2025	114.1172	115.0781	875	875				(13,453)	(13,453)	35,700	(b) 0311	1,000
NQZ5 Index	10	4,980,350	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/18/2025	24,466.4500	24,901.7500	(12,800)	(12,800)				(87,060)	(87,060)	295,720	(b) 0111	20
MFSZ5 Index	279	38,854,935	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/22/2025	NY Stock Exchnge/ICE	09/15/2025	2,796.8000	2,785.3000	(149,265)	(149,265)				160,425	160,425	1,163,115	(b) 0111	50
MFSZ5 Index	300	41,779,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/22/2025	NY Stock Exchnge/ICE	09/15/2025	2,797.0000	2,785.3000	(160,500)	(160,500)				175,500	175,500	1,250,661	(b) 0111	50
MFSZ5 Index	300	41,779,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/22/2025	NY Stock Exchnge/ICE	09/15/2025	2,797.1000	2,785.3000	(160,500)	(160,500)				177,000	177,000	1,250,661	(b) 0111	50
MFSZ5 Index	300	41,779,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/22/2025	NY Stock Exchnge/ICE	09/15/2025	2,797.2000	2,785.3000	(160,500)	(160,500)				178,500	178,500	1,250,661	(b) 0111	50
MFSZ5 Index	210	29,245,650	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/22/2025	NY Stock Exchnge/ICE	09/16/2025	2,790.1000	2,785.3000	(112,350)	(112,350)				50,400	50,400	875,463	(b) 0111	50
MFSZ5 Index	365	50,831,725	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/22/2025	NY Stock Exchnge/ICE	09/16/2025	2,790.4000	2,785.3000	(195,275)	(195,275)				93,075	93,075	1,521,638	(b) 0111	50
MFSZ5 Index	20	2,785,300	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/22/2025	NY Stock Exchnge/ICE	09/16/2025	2,790.2000	2,785.3000	(10,700)	(10,700)				4,900	4,900	83,377	(b) 0111	50
ESZ5 Index	407	137,133,563	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/17/2025	6,667.9000	6,738.7500	(513,838)	(513,838)				(1,441,798)	(1,441,798)	8,161,978	(b) 0111	50
RTYZ5 Index	177	21,731,175	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/16/2025	2,424.4000	2,455.5000	(41,595)	(41,595)				(275,235)	(275,235)	1,516,359	(b) 0111	50
RTYZ5 Index	563	69,122,325	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/17/2025	2,420.6500	2,455.5000	(132,305)	(132,305)				(981,028)	(981,028)	4,823,221	(b) 0111	50
RTYZ5 Index	210	25,782,750	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/17/2025	2,420.5500	2,455.5000	(49,350)	(49,350)				(366,975)	(366,975)	1,799,070	(b) 0111	50
RTYZ5 Index	30	3,683,250	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	12/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	09/17/2025	2,420.9500	2,455.5000	(7,050)	(7,050)				(51,825)	(51,825)	257,010	(b) 0111	50
1609999999. Subtotal - Short Futures - Hedging Other												(1,622,340)	(1,622,340)				(3,665,077)	(3,665,077)	27,663,383	XXX	XXX
1649999999. Subtotal - Short Futures												(1,622,340)	(1,622,340)				(3,665,077)	(3,665,077)	27,663,383	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												(2,719,856)	(2,719,856)				16,592,666	16,592,666	74,091,928	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												(2,719,856)	(2,719,856)				16,592,666	16,592,666	74,091,928	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America (Merrill Lynch)	14,599,479	(33,912,001)	(19,312,522)

(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		619,428,436	(476,289,385)	619,428,436	632,552,226	(475,859,385)	632,552,226	202,585,637	202,585,637
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	(530,000)		4,959		534,959	4,959		534,959	3,193	3,193
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	9,024,609		188,170			188,170			46,711	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	(1,430,000)				1,430,000			1,430,000		
CDN IMP BNK OF COMRC 2IGI19DL77OX0HC3ZE78	Y	Y	250,000									
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	N	(2,600,000)		118,652	(1,999,221)	719,431	118,652	(1,999,221)	719,431	2,022,496	2,022,496
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	(600,350)		240,826		841,176	240,826		841,176	2,412,748	2,412,748
DLIH 2016-1 LLC	Y	N				(10,635,750)			(10,635,750)		60,162,000	49,526,250
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	27,830,000		10,509	(72,310)		10,509	(72,310)		48,608	
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Y	Y	12,386,370		41,479			41,479			6,630	
SMBC CAP MARKETS INC TVJ8SHLIZLORGWGDTN03	Y	Y	(5,910,000)			(613,389)	5,296,611		(613,389)	5,296,611	3,716,356	3,716,356
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	Y	(5,650,000)			(142,835)	5,507,165		(142,835)	5,507,165	173,965	173,965
0299999999. Total NAIC 1 Designation			32,770,629		604,596	(13,463,505)	14,329,342	604,596	(13,463,505)	14,329,342	68,592,708	57,855,009
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			32,770,629		620,033,032	(489,752,890)	633,757,778	633,156,822	(489,322,890)	646,881,568	271,178,345	260,440,647
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					620,033,032	(489,752,890)						

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)
BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	Cash		USD CASH	530,000	530,000	530,000		I
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash		USD CASH	1,430,000	1,430,000	1,430,000		I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash		USD CASH	2,600,000	2,600,000	2,600,000		I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash		USD CASH	600,350	600,350	600,350		I
MULT EXCHANGES BoAML		Treasury	912803-EH-2	US GOVERNMENT TREASURY STRIP NOTE 0%	1,465,520	3,568,000	1,984,156	05/15/2044	I
MULT EXCHANGES BoAML		Treasury	912803-FD-0	US GOVERNMENT TREASURY STRIP NOTE 0%	486,867	1,457,000	1,080,972	05/15/2048	I
MULT EXCHANGES BoAML		Treasury	912803-FJ-7	US GOVERNMENT TREASURY NOTE 2.875%	971,393	3,049,000	2,234,316	05/15/2049	I
MULT EXCHANGES BoAML		Treasury	912828-2A-7	US GOVERNMENT TREASURY NOTE 1.5%	1,961,094	2,000,000	1,951,717	08/15/2026	I
MULT EXCHANGES BoAML		Treasury	912828-6B-1	US GOVERNMENT TREASURY NOTE 2.625%	7,256,836	7,500,000	8,011,984	02/15/2029	I
MULT EXCHANGES BoAML		Treasury	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	1,724,000	2,000,000	1,677,090	08/15/2030	I
MULT EXCHANGES BoAML		Treasury	91282C-LC-3	US GOVERNMENT TREASURY NOTE 4%	10,110,625	10,000,000	10,092,130	07/31/2029	I
MULT EXCHANGES BoAML		Cash		USD CASH	110,693,162	110,693,162	110,693,162		I
SMBC CAP MARKETS INC	TVJ8SHLIZL0RGWGDTN03	Cash		USD CASH	5,910,000	5,910,000	5,910,000		I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Cash		USD CASH	5,650,000	5,650,000	5,650,000		I
0199999999 - Total					151,389,847	156,987,512	154,445,877	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	91282C-CS-8	US GOVERNMENT TREASURY NOTE 1.25%	98,987	114,000	XXX	08/15/2031	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-DJ-7	US GOVERNMENT TREASURY NOTE 1.375%	5,416,701	6,208,000	XXX	11/15/2031	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-GQ-8	US GOVERNMENT TREASURY NOTE 4%	1,451,903	1,428,000	XXX	02/28/2030	V
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Treasury	91282C-MM-0	US GOVERNMENT TREASURY NOTE 4.625%	2,057,016	1,964,000	XXX	02/15/2035	V
CDN IMP BNK OF COMRC	2IGI19DL77OX0HC3ZE78	Cash		USD CASH	250,000	250,000	XXX		V
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Cash		USD CASH	27,830,000	27,830,000	XXX		V
MGN STNLY&CO INT PLC	4PQUHN3JPFGFNF3BB653	Cash		USD CASH	12,386,370	12,386,370	XXX		V
0299999999 - Total					49,490,979	50,180,370	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					817,638	19,079	79,519	XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana		3.900	163,420		32,830,153	37,594,373	43,772,395	XXX
JPMorgan Chase	New York, New York		4.000	3,842,093		232,077,085	187,093,033	188,871,530	XXX
JPMorgan Chase	New York, New York	C				161,477,822	161,477,822	161,477,822	XXX
State Street	Boston, Massachusetts					837,354	1,508,055	1,230,997	XXX
UMB Bank	Kansas City, Missouri		4.150	255,391		(42,803,308)	(17,186,906)	(5,157,313)	XXX
0199998. Deposits in ... 113 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	275,838		26,409,807	26,503,229	26,595,153	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,536,742		411,646,551	397,008,685	416,870,103	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	4,536,742		411,646,551	397,008,685	416,870,103	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	4,536,742		411,646,551	397,008,685	416,870,103	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
	AMEREN CORPORATION		09/30/2025		10/01/2025	10,000,000		
	AVANGRID INC		09/29/2025		10/06/2025	9,994,193		
	BLACK HILLS CORP		09/24/2025		10/03/2025	4,998,824		
	CONSTELLATION BRANDS INC		09/30/2025		10/03/2025	4,998,819		
	CROWN CASTLE INC		09/29/2025		10/21/2025	5,884,888		
	ENBRIDGE US INC		09/30/2025		10/01/2025	20,000,000		
	ENERGY TRANSFER LP		09/30/2025		10/01/2025	20,000,000		
	EVERGY INC		09/30/2025		10/01/2025	300,000		
	EVERGY MISSOURI WEST INC		09/30/2025		10/01/2025	17,625,000		
	GENUINE PARTS CO		09/03/2025		10/07/2025	4,996,212		
	SOUTHERN CAL EDISON		09/30/2025		10/01/2025	3,000,000		
	SOUTHERN CAL EDISON		09/02/2025		10/27/2025	9,964,840		
	UNION ELECTRIC CO		09/30/2025		10/01/2025	5,000,000		
	WEC ENERGY GROUP INC		09/29/2025		10/03/2025	14,996,483		
	WISCONSIN GAS LLC		09/30/2025		10/01/2025	5,000,000		
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						136,759,259		
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						136,759,259		
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations						136,759,259		
261908-10-7	DREYFUS TREASU OBL CSH MNG INS		09/30/2025	4.000		2,514,469	32,960	41,415
09248U-71-8	BLACKROCK FED FUND		09/30/2025	4.010		601,059,356	2,762,846	16,192,261
85749T-57-4	STATE ST INST TR PL MM CABR		09/30/2025	4.040		65,638,405	372,052	
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						669,212,230	3,167,858	16,233,676
	CELL POWER HOLDINGS LLC		08/29/2025	8.000	10/22/2025	97,551,084	715,838	
	PDIF DH LLC		09/24/2025	7.500	10/20/2025	127,000,000	185,208	
8499999999. Subtotal - Other Cash Equivalents (Unaffiliated)						224,551,084	901,046	
8589999999. Total Cash Equivalents (Unaffiliated)						1,030,522,573	4,068,904	16,233,676
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						1,030,522,573	4,068,904	16,233,676