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

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

Delaware Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

Internet Website Address www.delawarelife.com

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Dennis Arthur Cullen
Curtis Paul Steger
Michael Kevin Moran

State of Indiana
County of Boone
SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me this 4TH day of August, 2025

Evans

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number........
2. Date filed ....
3. Number of pages attached...........

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	25,310,170,526		25,310,170,526	22,182,484,209
2. Stocks:				
2.1 Preferred stocks	874,410,836		874,410,836	729,638,703
2.2 Common stocks	306,047,819		306,047,819	196,203,891
3. Mortgage loans on real estate:				
3.1 First liens	2,252,196,579		2,252,196,579	1,880,681,743
3.2 Other than first liens	315,507,628		315,507,628	310,825,851
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)	218,158,289		218,158,289	175,974,266
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 540,896,787), cash equivalents ($ 858,407,449) and short-term investments ($ 3,222,770,914)	4,622,075,150		4,622,075,150	4,193,943,303
6. Contract loans (including $ .... premium notes)	325,142,207	154	325,142,053	320,641,785
7. Derivatives	645,539,357		645,539,357	749,790,573
8. Other invested assets	1,912,855,014	17,483,615	1,895,371,399	1,589,383,681
9. Receivables for securities	16,773,188		16,773,188	69,394,425
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	25,356,708		25,356,708	20,944,044
12. Subtotals, cash and invested assets (Lines 1 to 11)	36,824,233,301	17,483,769	36,806,749,532	32,419,906,474
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	667,773,788	53,600	667,720,188	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	20,682,174	1,006,153	19,676,021	7,381,592
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	23,291,063		23,291,063	14,374,353
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				22,394,711
18.2 Net deferred tax asset	338,551,213	977,360	337,573,853	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 ($ ....)	1,278,650	1,278,650		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	635,023,889		635,023,889	23,950,755
24. Health care ($ ....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	297,321,465	14,194,915	283,126,550	215,434,025
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	38,808,155,543	34,994,447	38,773,161,096	33,598,691,828
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,460,972,265		17,460,972,265	17,827,381,627
28. Total (Lines 26 and 27)	56,269,127,808	34,994,447	56,234,133,361	51,426,073,455
DETAILS OF WRITE-INS				
1101. Mortgage escrow funds	25,356,708		25,356,708	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)	25,356,708		25,356,708	20,944,044
2501. Admitted disallowed IMR	174,528,557		174,528,557	169,589,636
2502. Other amounts receivable under reinsurance contracts	82,360,821		82,360,821	16,638,674
2503. Miscellaneous receivables and other assets	21,476,644	8,319,562	13,157,082	15,973,389
2598. Summary of remaining write-ins for Line 25 from overflow page	18,955,443	5,875,353	13,080,090	13,232,326
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	297,321,465	14,194,915	283,126,550	215,434,025

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 28,606,799,829 less $ .... included in Line 6.3 (including $ .... Modco Reserve)	28,606,799,829	25,495,837,163
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	3,930,778,087	2,708,108,641
4. Contract claims:		
4.1 Life	43,867,504	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	67,235	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 $ 426,344 assumed and $ 11,453,926 ceded	11,880,270	16,910,312
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts $ 58,546,569 , accident and health $ .... and deposit-type contract funds $	58,546,569	26,500,585
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	25,283,229	32,520,122
13. Transfers to Separate Accounts due or accrued (net) (including $ (62,332,281) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(64,279,579)	(227,624,518)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	418,854	1,301,756
15.1 Current federal and foreign income taxes, including $ (23,245) on realized capital gains (losses)	31,539,393	
15.2 Net deferred tax liability		
16. Unearned investment income	1,989,117	4,465,293
17. Amounts withheld or retained by reporting entity as agent or trustee	1,110,630	1,758,088
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	77,009,559	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	491,845,234	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	17,253,676	117,376,800
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	58,712,403	46,854,568
24.08 Derivatives	525,137,114	586,127,571
24.09 Payable for securities	181,921,565	1,348,825,962
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	1,299,168,689	49,411,658
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	35,349,049,378	30,732,707,495
27. From Separate Accounts Statement	17,460,970,941	17,827,380,328
28. Total liabilities (Lines 26 and 27)	52,810,020,319	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	174,528,557	169,589,636
35. Unassigned funds (surplus)	862,014,341	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 $ 1,324 in Separate Accounts Statement)	3,417,676,042	2,859,548,632
38. Totals of Lines 29, 30 and 37	3,424,113,042	2,865,985,632
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	56,234,133,361	51,426,073,455
DETAILS OF WRITE-INS		
2501. Term repo lending payable	1,171,138,929	
2502. Reinsurance deposit liability	82,360,821	16,638,674
2503. Miscellaneous mortgage liabilities	25,746,708	21,534,044
2598. Summary of remaining write-ins for Line 25 from overflow page	19,922,231	11,238,940
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,299,168,689	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	174,528,557	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)	174,528,557	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	4,151,592,156	3,647,873,163	6,780,025,612
2.	Considerations for supplementary contracts with life contingencies	14,239,682	14,164,045	25,180,546
3.	Net investment income	1,080,661,314	809,753,495	1,808,573,985
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,078,395)	(915,676)	(1,791,835)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	51,419,071	51,361,017	104,107,404
7.	Reserve adjustments on reinsurance ceded	(522,381,421)	(519,940,827)	(1,056,598,086)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	148,316,962	170,174,157	323,541,120
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(1,220,157)	(111,310,021)	(156,699,728)
9.	Totals (Lines 1 to 8.3)	4,920,549,212	4,061,159,353	7,826,339,018
10.	Death benefits	85,874,059	65,200,802	117,301,554
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	255,272,466	186,963,147	405,360,748
13.	Disability benefits and benefits under accident and health contracts		(560)	
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,424,689,759	1,569,887,004	2,986,373,004
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	10,984,728	17,985,024	58,095,301
18.	Payments on supplementary contracts with life contingencies	27,088,378	20,179,641	43,819,027
19.	Increase in aggregate reserves for life and accident and health contracts	2,897,335,189	2,431,195,064	4,474,112,269
20.	Totals (Lines 10 to 19)	4,701,244,579	4,291,410,122	8,085,061,903
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	145,678,254	91,397,408	207,423,319
22.	Commissions and expense allowances on reinsurance assumed	58,484	59,688	119,933
23.	General insurance expenses and fraternal expenses	200,754,623	172,019,075	347,816,060
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,382,125	14,110,430	36,322,878
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(350,841,142)	(601,295,776)	(1,123,911,645)
27.	Aggregate write-ins for deductions	(76,486,315)	(123,246,512)	(187,021,434)
28.	Totals (Lines 20 to 27)	4,628,790,608	3,844,454,435	7,365,811,014
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	291,758,604	216,704,918	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)	291,758,604	216,704,918	460,528,004
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	108,985,855	104,239,551	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)	182,772,749	112,465,367	262,803,813
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (473,030) (excluding taxes of $ 449,785 transferred to the IMR)	(7,205,246)	11,846,079	(24,997,890)
35.	Net income (Line 33 plus Line 34)	175,567,503	124,311,446	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)	175,567,503	124,311,446	237,805,923
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,514,579)	(41,648,764)	13,731,178	59,264,195
39.	Change in net unrealized foreign exchange capital gain (loss)	10,982,760	262,603	(3,836,967)
40.	Change in net deferred income tax	49,049,944	58,533,427	115,459,117
41.	Change in nonadmitted assets	9,761,974	(4,110,998)	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	(95,517,763)	(30,952,778)	(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	23	3	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	49,931,733	(4,766,978)	8,007,657
54.	Net change in capital and surplus for the year (Lines 37 through 53)	558,127,410	157,007,903	303,737,195
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,424,113,042	2,719,256,340	2,865,985,632
	DETAILS OF WRITE-INS			
08.301.	Investment expense on reinsurance deposit asset/liability	(64,812,914)	(170,485,434)	(246,023,941)
08.302.	Reinsurance experience refund	46,098,853	24,443,092	98,336,213
08.303.	Miscellaneous income (including revenue sharing and surrender charges)	17,493,904	34,732,321	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)	(1,220,157)	(111,310,021)	(156,699,728)
2701.	Hedging program agreement	(39,455,578)	(59,821,018)	(102,081,840)
2702.	Investment income on funds withheld	(37,036,903)	(63,655,553)	(95,173,797)
2703.	Fines and penalties of regulatory authorities	6,166	230,113	245,696
2798.	Summary of remaining write-ins for Line 27 from overflow page		(54)	9,988,507
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(76,486,315)	(123,246,512)	(187,021,434)
5301.	Investment income (expense) on funds withheld - unrealized	51,200,211	(4,020,671)	(20,622,305)
5302.	Reinsurance adjustment	(1,268,478)	(746,307)	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)	49,931,733	(4,766,978)	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	4,321,012,422	3,848,979,893	7,194,112,451
2.	Net investment income	1,030,140,547	801,641,114	1,678,897,608
3.	Miscellaneous income	167,800,809	205,028,155	316,561,118
4.	Total (Lines 1 to 3)	5,518,953,778	4,855,649,162	9,189,571,177
5.	Benefit and loss related payments	2,401,428,614	2,519,813,119	4,866,174,361
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(358,315,157)	(562,205,628)	(1,091,818,182)
7.	Commissions, expenses paid and aggregate write-ins for deductions	456,529,665	159,218,189	302,681,731
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (473,030) tax on capital gains (losses)	51,772,158	219,790,293	298,529,778
10.	Total (Lines 5 through 9)	2,551,415,280	2,336,615,973	4,375,567,688
11.	Net cash from operations (Line 4 minus Line 10)	2,967,538,498	2,519,033,189	4,814,003,489
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,829,789,192	1,101,651,222	4,217,402,759
	12.2 Stocks	37,032,784	40,555,638	185,275,622
	12.3 Mortgage loans	81,196,253	83,639,555	275,408,376
	12.4 Real estate			
	12.5 Other invested assets	284,484,962	48,476,084	76,656,078
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	56,855,768	6,131	296,657,680
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,289,358,959	1,274,328,630	5,051,400,515
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,196,614,260	2,986,438,448	8,292,194,859
	13.2 Stocks	118,135,322	150,708,649	243,493,089
	13.3 Mortgage loans	452,648,961	310,394,970	734,086,229
	13.4 Real estate	42,809,475	55,250,000	176,638,144
	13.5 Other invested assets	110,001,423	75,363,153	131,811,275
	13.6 Miscellaneous applications	30,582,900	450,782,054	354,733,683
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,950,792,341	4,028,937,274	9,932,957,279
14.	Net increase/(decrease) in contract loans and premium notes	4,500,327	(3,836,692)	(31,376,585)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,665,933,709)	(2,750,771,952)	(4,850,180,179)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			50,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,222,669,445	280,572,854	728,611,829
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(96,142,387)	(190,760,345)	(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)	1,126,527,058	89,812,509	370,346,551
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	428,131,847	(141,926,254)	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)	4,622,075,150	3,717,847,188	4,193,943,303

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

20.0001.	Exchanges and transfers of invested asset	78,464,868	37,396,228	282,144,034
20.0002.	Capitalized interest	15,040,017	14,111,974	41,712,781
20.0003.	Modified coinsurance reserve adjustment - net (including premium, miscellaneous income, and benefits)	522,307,069	519,940,827	1,056,598,086
20.0004.	Transfers resulting from revisions to SSAP No. 26	635,610,112		
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	9,530,060	9,796,263	19,096,632
2. Group life	(3,042,801)	1,718,356	(15,405,731)
3. Individual annuities	4,188,389,259	3,812,536,417	7,111,143,892
4. Group annuities	168,578,177	69,918,507	132,083,892
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	4,363,454,695	3,893,969,543	7,246,918,685
9. Deposit-type contracts	1,540,008,624	450,021,943	1,118,034,483
10. Total (Lines 8 and 9)	5,903,463,319	4,343,991,486	8,364,953,168

NOTES TO THE FINANCIAL STATEMENTS

NOTES TO THE FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

		SSAP #	F/S Page	F/S Line	2025	2024
	NET INCOME (LOSS)					
(1)	Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$175,567,503	$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	$175,567,503	$237,805,923
	SURPLUS					
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$3,424,113,042	$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	$3,424,113,042	$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	$ 40,114,442
2. 12 Months or Longer	92,169,510
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 1,415,530,832
2. 12 Months or Longer	1,284,002,064

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER
a. Maximum Amount		
1. Open - No Maturity	$ 27,209,271	$ 27,209,271
2. Overnight	—	—
3. 2 Days to 1 Week	—	283,333,278
4. > 1 Week to 1 Month	9,967,779	2,434,375
5. > 1 Month to 3 Months	17,172,790	327,417,344
6. > 3 Months to 1 Year	929,173,151	685,011,999
7. > 1 Year	—	—
b. Ending Balance		
1. Open - No Maturity	$ 27,209,271	$ 36,270,190
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
6. > 3 Months to 1 Year	929,173,151	607,280,719
7. > 1 Year	—	—

(4) None

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

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

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	$ 315,000,000	$ 156,266,637	$ 137,642,074	$ —
b. ICO - FV	394,193,924	196,350,000	152,313,000	—
c. ABS - BACV	—	558,580,981	—	—
d. ABS - FV	—	595,636,070	—	—
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	$ 315,000,000	$ 714,847,618	$ 137,642,074	$ —
q. Total Assets - FV	$ 394,193,924	$ 791,986,070	$ 152,313,000	$ —

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a. ICO - BACV	$ 3,649,237	$ —	$ —	$ —
b. ICO - FV	3,950,000	—	—	—
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	$ 3,649,237	$ —	$ —	$ —
q. Total Assets - FV	$ 3,950,000	$ —	$ —	$ —

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
a. Maximum Amount		
1. Cash	$ —	$ —
2. Securities (FV)	1,130,182,263	1,505,737,230
b. Ending Balance		
1. Cash	$ —	$ —
2. Securities (FV)	1,130,182,263	1,342,442,994

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	394,193,924	196,350,000	152,313,000	—
c. ABS - FV	—	595,636,070	—	—
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)	$ 394,193,924	$ 791,986,070	$ 152,313,000	$ —

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ —	$ —	$ —	$ —
b. ICO - FV	3,950,000	—	—	—
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)	$ 3,950,000	$ —	$ —	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ 40,330,000
b. 30 Days or Less	237,483,000
c. 31 to 90 Days	401,012,924
d. > 90 Days	663,617,070

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

(3) Original (Flow) & Residual Maturity

a. Maximum Amount

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

b. Ending Balance

	FIRST QUARTER	SECOND 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
6. > 3 Months to 1 Year	1,341,907,323	1,351,720,896
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
a. Maximum Amount	$ 1,741,714,362	$ 2,145,425,252
b. Ending Balance	1,741,714,362	2,145,425,252

(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	$2,045,266,683	$ —	$ —	$ —
b. ABS - FV	—	—	—	—
c. Preferred Stock - FV	100,158,569	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans - FV	—	—	—	—
f. Real Estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other Invested Assets - FV	—	—	—	—
i. Total Assets - FV (Sum of a through h)	$2,145,425,252	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

ENDING BALANCE

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

(7) Collateral Pledged - Secured Borrowing

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

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

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

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

H.-I. None

J.-L. No significant change

M.-N. None

O. No significant change

P. None

Q. No significant change

R. None

S. No significant change

Note 6 Joint Ventures, Partnerships, and Limited Liability Companies

No significant change

Note 7 Investment Income

No significant change

Note 8 Derivative Instruments

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

(1-7) No significant change

(8-9) None

B. None

NOTES TO THE FINANCIAL STATEMENTS

Note 9 Income Taxes

No significant change

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

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

On July 3, 2025, the Delaware Department approved the Company's request to record a capital contribution receivable from DLIC Sub-Holdings, LLC ("DLSH") in accordance with SSAP No. 72, *Surplus and Quasi-Reorganizations*. The Company recorded a capital contribution receivable of $400,000,000 within Receivables from parent, subsidiaries, and affiliates as of June 30, 2025. The capital contribution was subsequently received in cash on August 13, 2025.

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 six months ended June 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 June 30, 2025, the Company did not have a payable to DLIH 2016-1 related to this agreement. During the six months ended June 30, 2025, DLIH 2016-1 made draws relating to this agreement totaling $121,000,000 and made repayments of $72,000,000. As of June 30, 2025, DLIH 2016-1 owed $49,000,000 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.

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 June 30, 2025, the Company did not have a receivable related to this agreement.

The Company has a reciprocal demand loan agreement with Clear Spring Property and Casualty Company ("CSP&C"), an affiliate, and its subsidiaries, Clear Spring Casualty Insurance Company, Clear Spring American Insurance Company, and Clear Spring National Insurance Company. In March 2025, CSP&C made a draw relating to this agreement totaling $19,932,562. As of June 30, 2025, the Company had a receivable of $19,932,562 related to this agreement.

The Company has a hedging program agreement with DLIH 2016-1. Under this agreement, the Company pays DLIH 2016-1 a service fee that is settled in conjunction with a liability option impact. The net impact of service fees and liability option impact during the six months ended June 30, 2025 was $39,455,578 of revenue. During the six months ended June 30, 2025, the Company received cash of $74,260,074 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 June 30, 2025, the Company had a receivable from DLIH 2016-1 of $47,466,031.

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 six months ended June 30, 2025, CSHIC borrowed an additional $581,251,462 from the Company and made repayments of $723,292,099. As of June 30, 2025, the Company held a short-term investment of $140,000,000, which reflects the outstanding balance of the demand promissory note.

During the six months ended June 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 $215,000,000 of proceeds from maturities.

During the six months ended June 30, 2025, the Company sold bonds, commercial mortgage loans, and other invested assets with a total book value of $64,107,594 and accrued interest of $55,852 to Gainbridge Life Insurance Company, an affiliate, at fair market value. The Company received cash of $62,807,058 and recognized a loss of $1,300,536 on the sale.

During the six months ended June 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 $2,047,704 and accrued interest of $47,704 to CSLAC at fair market value. The Company received cash of $2,000,000 for the bond sold and recognized no gain or loss on the sale.

C.- G. No significant change

H.- K. None

L.- M. No significant change

N. None

O. No significant change

NOTES TO THE FINANCIAL STATEMENTS

Note 11 Debt

A. None

B. FHLB Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis (the "FHLB"). Through its membership, the Company utilizes funding agreements issued to the FHLB consistent with its other investment spread operations and considers these funds policyholder liabilities. From time to time, the Company also uses FHLB funds for operations; any funds obtained from the FHLB for use in the Company's general operations are accounted for as borrowed money. The Company has determined its estimated maximum borrowing capacity with the FHLB as $2,967,938,474 as of June 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	125,185,000	125,185,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 130,185,000	$ 130,185,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$2,967,938,474	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	88,960,000	88,960,000	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 93,960,000	$ 93,960,000	$ —
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$2,164,369,194	XXX	XXX

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 3,628,637,108	$ 3,716,642,341	$ 2,893,000,000
2. Current Year General Account Total Collateral Pledged	3,628,637,108	3,716,642,341	2,893,000,000
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)

NOTES TO THE FINANCIAL STATEMENTS

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)	$ 3,628,637,108	$3,716,642,341	$ 2,893,000,000
2. Current Year General Account Maximum Collateral Pledged	3,628,637,108	3,716,642,341	2,893,000,000
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	2,843,000,000	2,843,000,000	—	2,716,021,214
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 2,893,000,000	$2,893,000,000	$ —	$ 2,716,021,214
2. Prior Year-end				
(a) Debt	$ 50,000,000	$ 50,000,000	$ —	XXX
(b) Funding Agreements	2,038,000,000	2,038,000,000	—	1,960,750,238
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 2,088,000,000	$2,088,000,000	$ —	$ 1,960,750,238

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ 50,000,000	$ 50,000,000	$ —
2. Funding Agreements	2,843,000,000	2,843,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 2,893,000,000	$ 2,893,000,000	$ —

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

c. FHLB - Prepayment Obligations

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

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

A -D. None

E. No significant change

F.-G. None

H. No significant change

I. None

NOTES TO THE FINANCIAL STATEMENTS

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 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

Note 20 Fair Value Measurement

A. Assets Measured at Fair Value

(1) Fair Value Measurements at June 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	$ —	$ 49,149,274	$ 14,925,563	$ —	$ 64,074,837
Parent, subsidiaries and affiliates	—	242,438,700	—	—	242,438,700
Total Preferred Stocks	$ —	$ 291,587,974	$ 14,925,563	$ —	$ 306,513,537
Common Stocks (a)					
Industrial and miscellaneous	$ 12,760,666	$ 76,283,507	$ 46,755,540	$ 3,425,156	$ 139,224,869
Total Common Stocks	$ 12,760,666	$ 76,283,507	$ 46,755,540	$ 3,425,156	$ 139,224,869
Bonds					
Issuer credit obligations	$ —	$ —	$ 63,037	$ —	$ 63,037
Asset-backed securities	—	71,466,342	—	—	71,466,342
Total Bonds	$ —	$ 71,466,342	$ 63,037	$ —	$ 71,529,379

NOTES TO THE FINANCIAL STATEMENTS

Other Invested Assets					
Industrial and miscellaneous	$ —	$ 182,103,285	$ 39,431,250	$ —	$ 221,534,535
Residual equity tranches	—	101,929,609	9,891,762	—	111,821,371
Total Other Invested Assets	$ —	$ 284,032,894	$ 49,323,012	$ —	$ 333,355,906
Derivative Assets					
Interest rate contracts	$ 634,212,733	$ —	$ —	$ —	$ 634,212,733
Equity contracts	1,038,555	10,447	—	—	1,049,002
FX contracts	—	2,599,611	29,386	—	2,628,997
Total Derivative Assets	$ 635,251,288	$ 2,610,058	$ 29,386	$ —	$ 637,890,732
Separate Accounts Assets (b)	$12,406,006,855	$ 3,634,319,092	$ 321,449,721	$ 129,121,890	$16,490,897,558
Total assets at fair value/NAV	$13,054,018,809	$ 4,360,299,867	$ 432,546,259	$ 132,547,046	$17,979,411,981
b. Liabilities at fair value					
Derivative Liabilities					
Interest rate contracts	$ 485,423,456	$ —	$ —	$ —	$ 485,423,456
Equity contracts	949,825	32,544,486	—	—	33,494,311
FX contracts	—	1,628,849	2,187,123	—	3,815,972
Total Derivative Liabilities	$ 486,373,281	$ 34,173,335	$ 2,187,123	$ —	$ 522,733,739
Total liabilities at fair value	$ 486,373,281	$ 34,173,335	$ 2,187,123	$ —	$ 522,733,739

(a) The common stock line in the above fair value table excludes FHLB common stock with a carrying value of $130,185,000. 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 $970,074,707 of non-invested assets not subject to fair value disclosures and 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 4/1/2025	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 06/30/2025
a. Assets:										
Preferred Stocks - Industrial & miscellaneous	$ —	$14,925,563	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 14,925,563
Common Stocks - Industrial & miscellaneous	27,077,446	19,678,094	—	—	—	—	—	—	—	46,755,540
Bonds - Issuer credit obligations	2,130,701	—	(2,130,701)	(3,746)	(803)	69,045	—	(1,459)	—	63,037
Other Invested Assets - Industrial & miscellaneous	85,713,352	—	(46,282,102)	—	—	—	—	—	—	39,431,250
Other Invested Assets - Residual equity tranche	395,273	12,051,903	—	(1,626,629)	3,099,984	721,818	—	(4,750,587)	—	9,891,762
Derivatives - FX contracts	213,388	—	—	763,638	(184,002)	—	—	—	(763,638)	29,386
Separate Accounts Assets	304,260,703	—	(155,435)	(18,779)	2,882,032	90,317,597	—	(75,836,397)	—	321,449,721
Total Assets	$419,790,863	$46,655,560	$(48,568,238)	$ (885,516)	$ 5,797,211	$91,108,460	$ —	$ (80,588,443)	$ (763,638)	$ 432,546,259
b. Liabilities:										
Derivatives - FX contracts	$ 1,266,777	$ —	$ —	$ 4,599,136	$ 920,346	$ —	$ —	$ —	$ (4,599,136)	$ 2,187,123
Total Liabilities	$ 1,266,777	$ —	$ —	$ 4,599,136	$ 920,346	$ —	$ —	$ —	$ (4,599,136)	$ 2,187,123

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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 six months ended June 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.

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 June 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:							
Cash, cash equivalents and short-term investments	$ 4,622,082,725	$ 4,622,075,150	$ 806,455,181	$ 3,815,627,544	$ —	$ —	$ —
Bonds							
Issuer credit obligations	16,503,119,739	17,232,145,304	1,626,646	16,427,309,393	74,183,700	—	—
Asset-backed securities	8,017,811,708	8,078,025,222	—	7,673,959,635	343,852,073	—	—
Preferred stocks	924,831,493	874,410,836	2,155,024	907,750,907	14,925,563		
Common stocks (a)	272,087,916	272,425,414	12,760,666	206,468,507	49,433,587	3,425,156	—
Mortgage loans	2,506,978,471	2,567,704,207	—	2,506,978,471	—	—	—
Real estate	218,158,289	218,158,289	—	41,119,738	177,038,551	—	—
Derivative assets	659,751,708	645,539,357	657,112,264	2,610,058	29,386	—	—
Contract loans	330,493,977	325,142,053	—	—	330,493,977	—	—
Other invested assets (a)	1,238,956,429	1,211,365,348	—	1,115,190,800	123,765,629	—	—
Separate Account assets	16,610,086,032	16,610,844,696	12,451,545,907	3,707,968,514	321,449,721	129,121,890	—
Total assets	$51,904,358,487	$52,657,835,876	$13,931,655,688	$36,404,983,567	$1,435,172,187	$ 132,547,046	$ —
Liabilities:							
Liabilities for deposit-type contracts	$ 3,521,286,752	$ 3,930,778,087	$ —	$ —	$3,521,286,752	$ —	$ —
Derivative liabilities	524,520,676	525,137,114	488,160,218	34,173,335	2,187,123	—	—
Separate Account liabilities	344,403,019	344,403,019	—	—	344,403,019	—	—
Total liabilities	$ 4,390,210,447	$ 4,800,318,220	$ 488,160,218	$ 34,173,335	$3,867,876,894	$ —	$ —

(a) The common stock and other invested assets lines in the above fair value table exclude equity method investments with carrying values of $33,622,405 and $684,006,051, respectively, as of June 30, 2025.

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

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

NOTES TO THE FINANCIAL STATEMENTS

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.

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

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

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

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

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

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

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

D. Not Practical to Estimate Fair Value: None

NOTES TO THE FINANCIAL STATEMENTS

E. Investments Measured at Net Asset Value

Separate accounts include assets with a fair value of $129,121,890 at June 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 June 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.

Common stocks include assets with a fair value of $3,425,156 for which fair value is measured at NAV, using the practical expedient, for which third-party statements are obtained.

Note 21 Other Items

A.-B. None

C. No significant change other than the following:

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

Aggregate book adjusted carrying value for all securities reclassified off Schedule D-1	$	635,610,112
Aggregate book adjusted carrying value after transition for all securities reclassified off Schedule D-1 that resulted with a change in measurement basis		495,532,595
Aggregate surplus impact for securities reclassified off Schedule D-1		(17,223,669)

D.-E. None

F. No significant change

G.-I. None

J. No significant change

Note 22 Events Subsequent

Subsequent events have been considered through August 14, 2025 for the Quarterly Statement dated June 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, except as discussed below.

On August 13, 2025, the Company received a capital contribution of $400,000,000, in cash, from its parent DLSH, in settlement of the outstanding capital contribution receivable recognized as of June 30, 2025.

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 June 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

NOTES TO THE FINANCIAL STATEMENTS

Note 27 Structured Settlements

None

Note 28 Health Care Receivables

None

Note 29 Participating Policies

None

Note 30 Premium Deficiency Reserves

None

Note 31 Reserves for Life Contracts and Annuity Contracts

(1-5) No significant change

(6) Other reserve changes during the six months ended June 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 June 30, 2025, the Company has total reserves for PRT contracts of $119,812,158 which are carried in the Company's insulated separate account.

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: ......$ 400,000,000

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Assets are posted as collateral as required by contract. Certain assets are held in various states as state deposits, as required by those states.

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 343,021,000	$ 343,021,000
14.22	Preferred Stock	$ 246,273,900	$ 242,438,700
14.23	Common Stock	$ 36,837,966	$ 33,622,405
14.24	Short-Term Investments	$ 1,065,373,137	$ 755,441,987
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 563,684,231	$ 428,660,851
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,255,190,234	$ 1,803,184,943
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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$ 308,080,544
1.13 Commercial Mortgages	$ 2,255,961,572
1.14 Total Mortgages in Good Standing	$ 2,564,042,116
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	$ 3,526,771
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 3,526,771
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 135,320
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 135,320
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 2,567,704,207
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

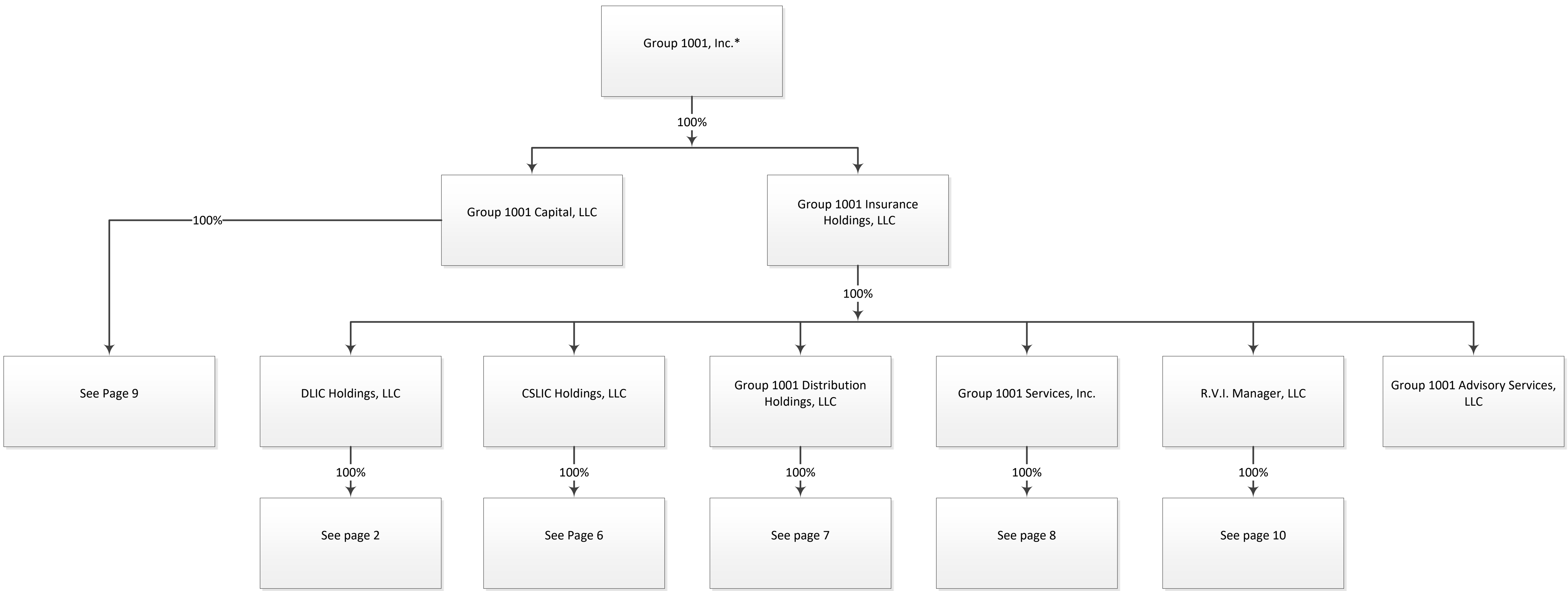
Current Year To Date - Allocated by States and Territories

		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	71,437	43,370,095			43,441,532	
2.	Alaska AK	L	511	800,196			800,707	
3.	Arizona AZ	L	194,042	77,093,591			77,287,633	
4.	Arkansas AR	L		34,124,799			34,124,799	
5.	California CA	L	2,637,089	386,404,425			389,041,514	
6.	Colorado CO	L	51,079	38,974,720			39,025,799	
7.	Connecticut CT	L	745,812	121,539,025			122,284,837	
8.	Delaware DE	L	48,213	31,483,023			31,531,236	500,000,000
9.	District of Columbia DC	L	1,687	5,015,956			5,017,643	
10.	Florida FL	L	202,762	488,234,053			488,436,815	
11.	Georgia GA	L	247,550	94,028,488			94,276,038	
12.	Hawaii HI	L	101,262	27,623,348			27,724,610	
13.	Idaho ID	L	4,596	27,083,301			27,087,897	
14.	Illinois IL	L	423,048	87,101,306			87,524,354	
15.	Indiana IN	L	76,431	77,141,305			77,217,736	1,040,000,000
16.	Iowa IA	L	6,815	50,527,706			50,534,521	
17.	Kansas KS	L	18,955	31,837,557			31,856,512	
18.	Kentucky KY	L	22,406	45,728,651			45,751,057	8,624
19.	Louisiana LA	L	37,424	96,880,640			96,918,064	
20.	Maine ME	L	15,895	14,028,822			14,044,717	
21.	Maryland MD	L	62,242	95,005,498			95,067,740	
22.	Massachusetts MA	L	89,958	131,946,728			132,036,686	
23.	Michigan MI	L	724,919	129,991,606			130,716,525	
24.	Minnesota MN	L	822,449	35,962,571			36,785,020	
25.	Mississippi MS	L	1,131	36,624,443			36,625,574	
26.	Missouri MO	L	69,006	77,227,297			77,296,303	
27.	Montana MT	L	3,796	5,371,607			5,375,403	
28.	Nebraska NE	L	8,418	20,978,454			20,986,872	
29.	Nevada NV	L	27,987	36,056,998			36,084,985	
30.	New Hampshire NH	L	7,310	43,342,602			43,349,912	
31.	New Jersey NJ	L	91,617	164,388,108			164,479,725	
32.	New Mexico NM	L	3,284	10,496,351			10,499,635	
33.	New York NY	N	8,790	2,158,698			2,167,488	
34.	North Carolina NC	L	312,374	344,738,961			345,051,335	
35.	North Dakota ND	L	4,247	12,746,075			12,750,322	
36.	Ohio OH	L	66,808	136,811,822			136,878,630	
37.	Oklahoma OK	L	1,590	19,411,758			19,413,348	
38.	Oregon OR	L	16,325	33,378,086			33,394,411	
39.	Pennsylvania PA	L	484,693	266,100,025			266,584,718	
40.	Rhode Island RI	L	148,767	23,058,025			23,206,792	
41.	South Carolina SC	L	60,914	188,555,172			188,616,086	
42.	South Dakota SD	L	49,987	13,676,052			13,726,039	
43.	Tennessee TN	L	138,409	227,590,909			227,729,318	
44.	Texas TX	L	704,795	167,276,727			167,981,522	
45.	Utah UT	L	33,187	40,098,572			40,131,759	
46.	Vermont VT	L	93	7,307,253			7,307,346	
47.	Virginia VA	L	574,247	129,446,710			130,020,957	
48.	Washington WA	L	134,414	48,292,814			48,427,228	
49.	West Virginia WV	L	567	32,762,021			32,762,588	
50.	Wisconsin WI	L	32,884	92,526,859			92,559,743	
51.	Wyoming WY	L	1,248	3,858,854			3,860,102	
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L	22,237	57,604			79,841	
55.	U.S. Virgin Islands VI	L						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N		20,797			20,797	
58.	Aggregate Other Aliens OT	XXX	1,353	680,373			681,726	
59.	Subtotal	XXX	9,617,060	4,356,967,437			4,366,584,497	1,540,008,624
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	9,617,060	4,356,967,437			4,366,584,497	1,540,008,624
96.	Plus Reinsurance Assumed	XXX	3,262,036				3,262,036	
97	Totals (All Business)	XXX	12,879,096	4,356,967,437			4,369,846,533	1,540,008,624
98.	Less Reinsurance Ceded	XXX	50,805,919	167,448,458			218,254,377	
99.	Totals (All Business) less Reinsurance Ceded	XXX	(37,926,823)	4,189,518,979			4,151,592,156	1,540,008,624
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,353	680,373			681,726	
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	1,353	680,373			681,726	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

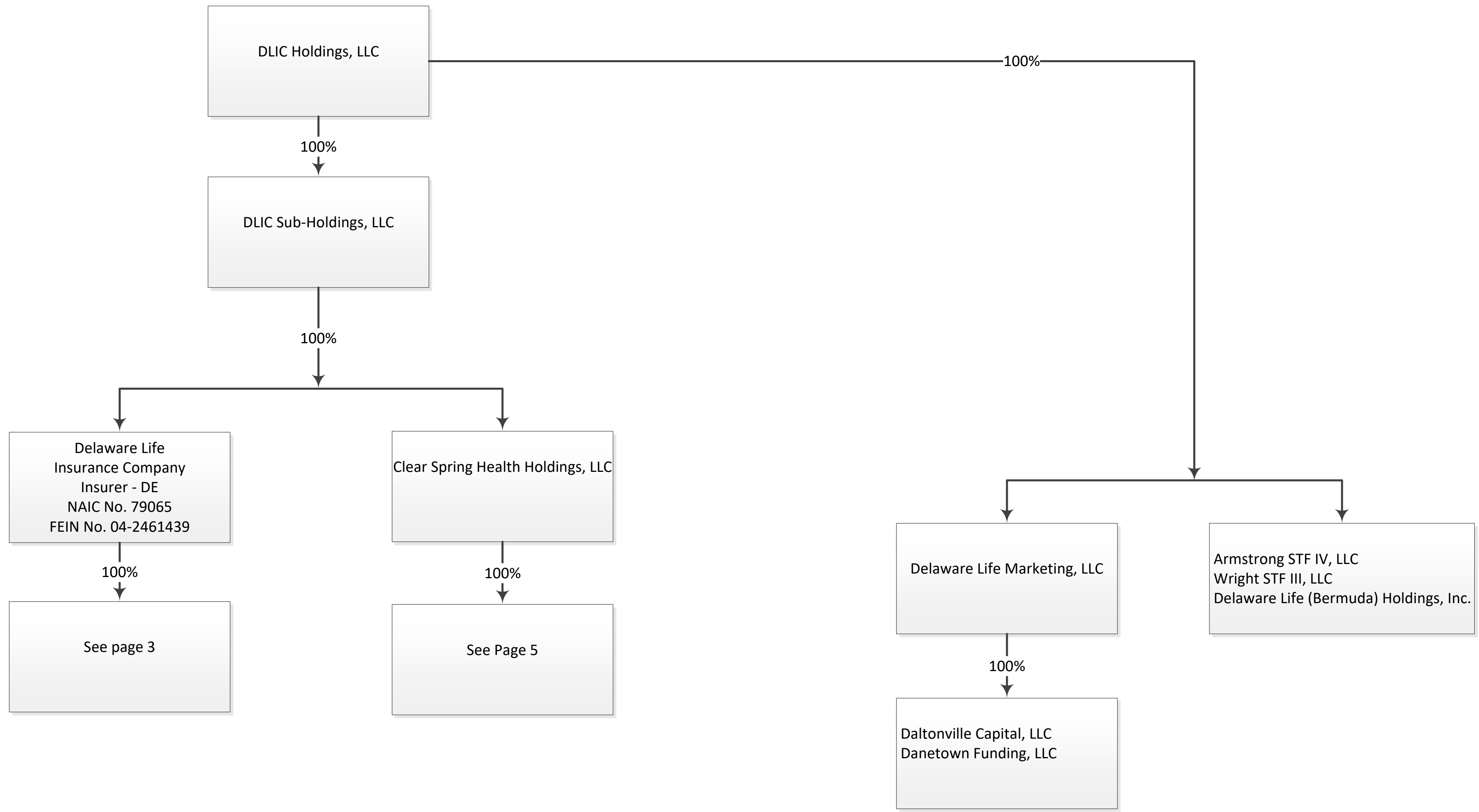
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs ......
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ......
4. Q - Qualified - Qualified or accredited reinsurer ......
5. N - None of the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

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



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

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



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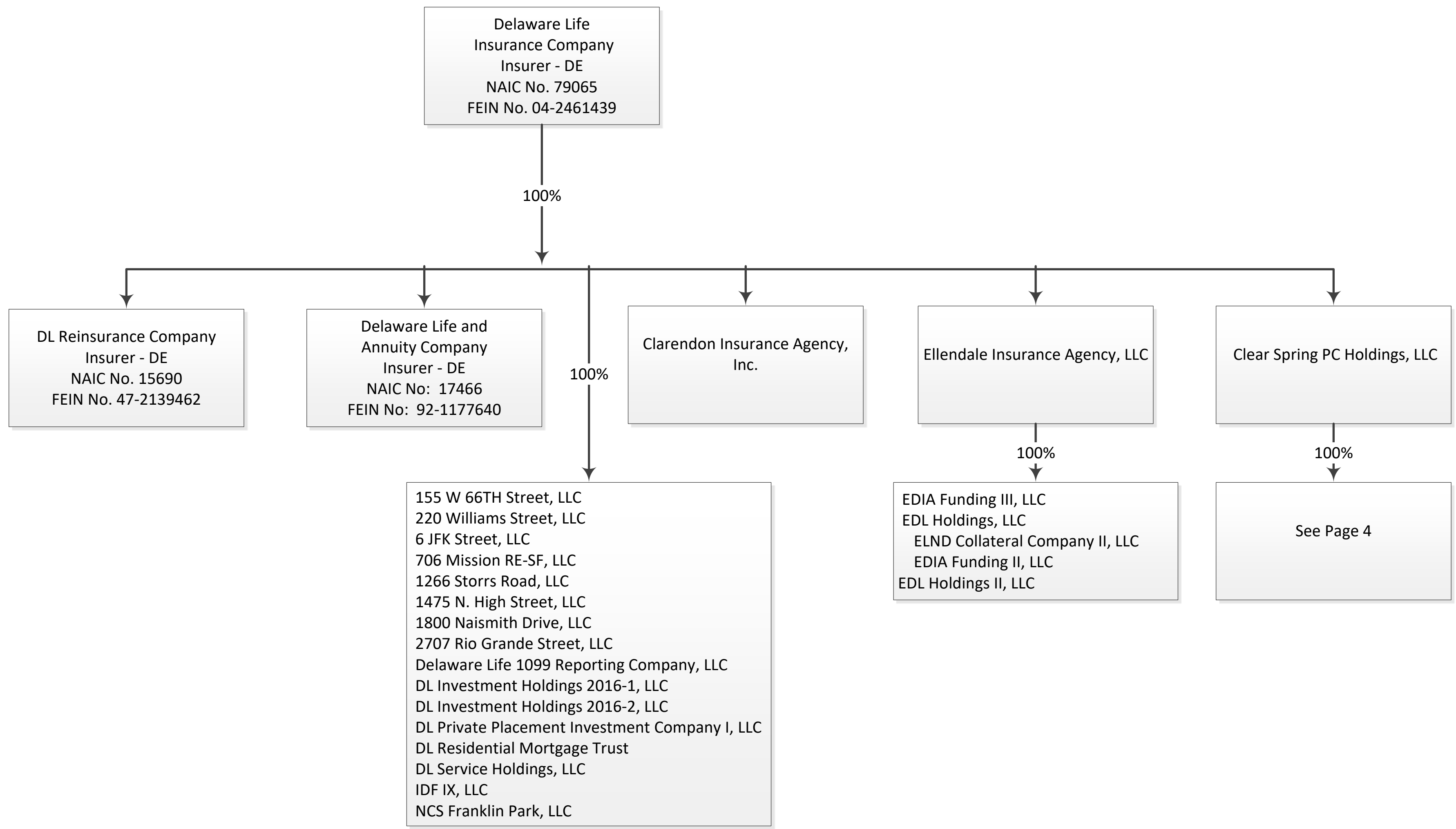
PART 1 - ORGANIZATIONAL CHART



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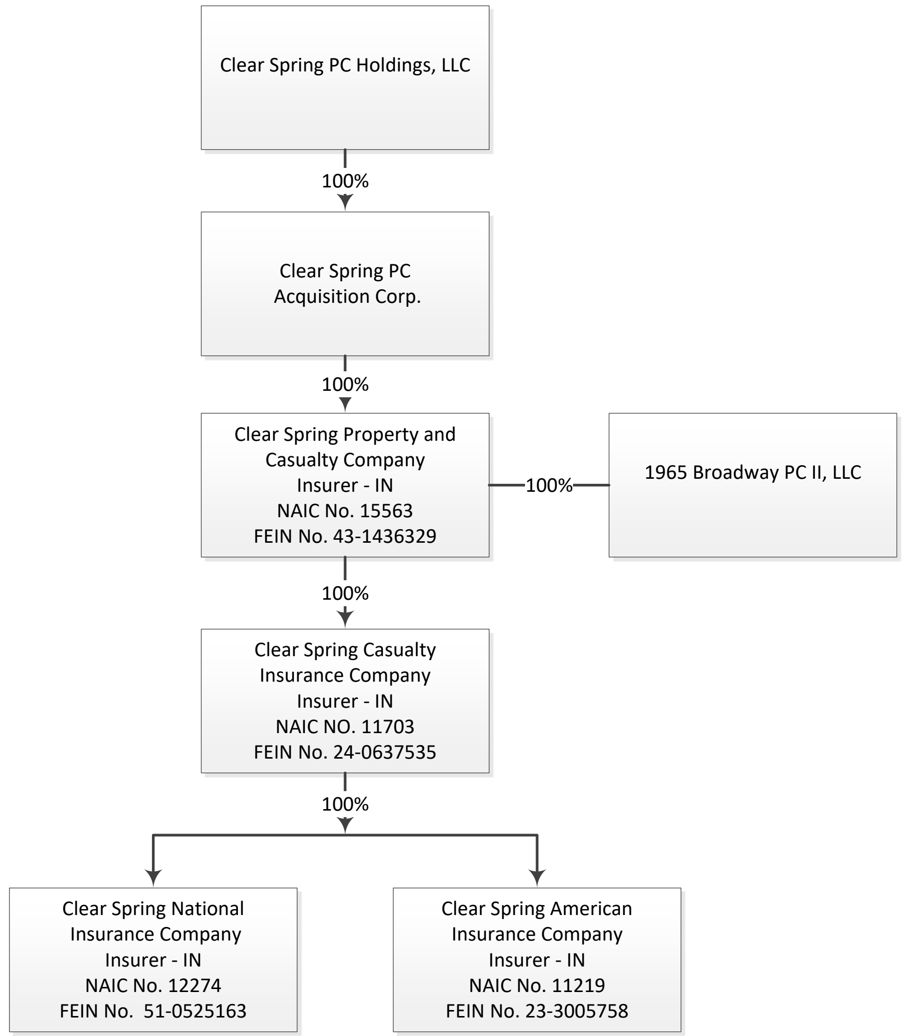
PART 1 - ORGANIZATIONAL CHART



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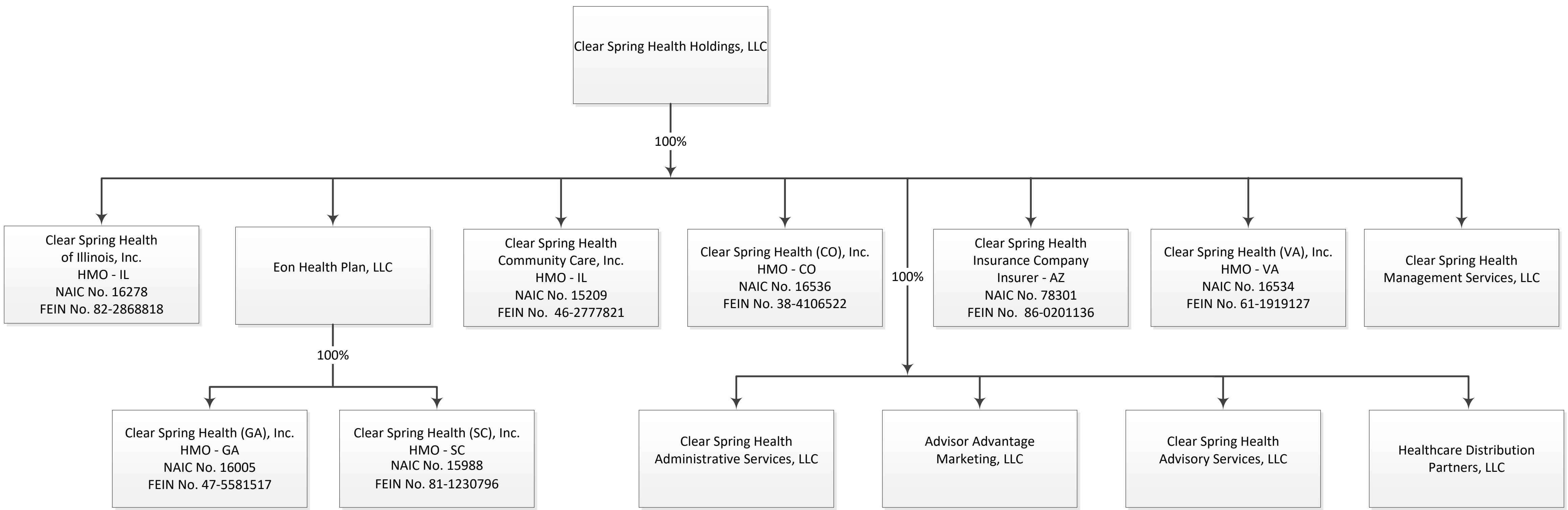
PART 1 - ORGANIZATIONAL CHART



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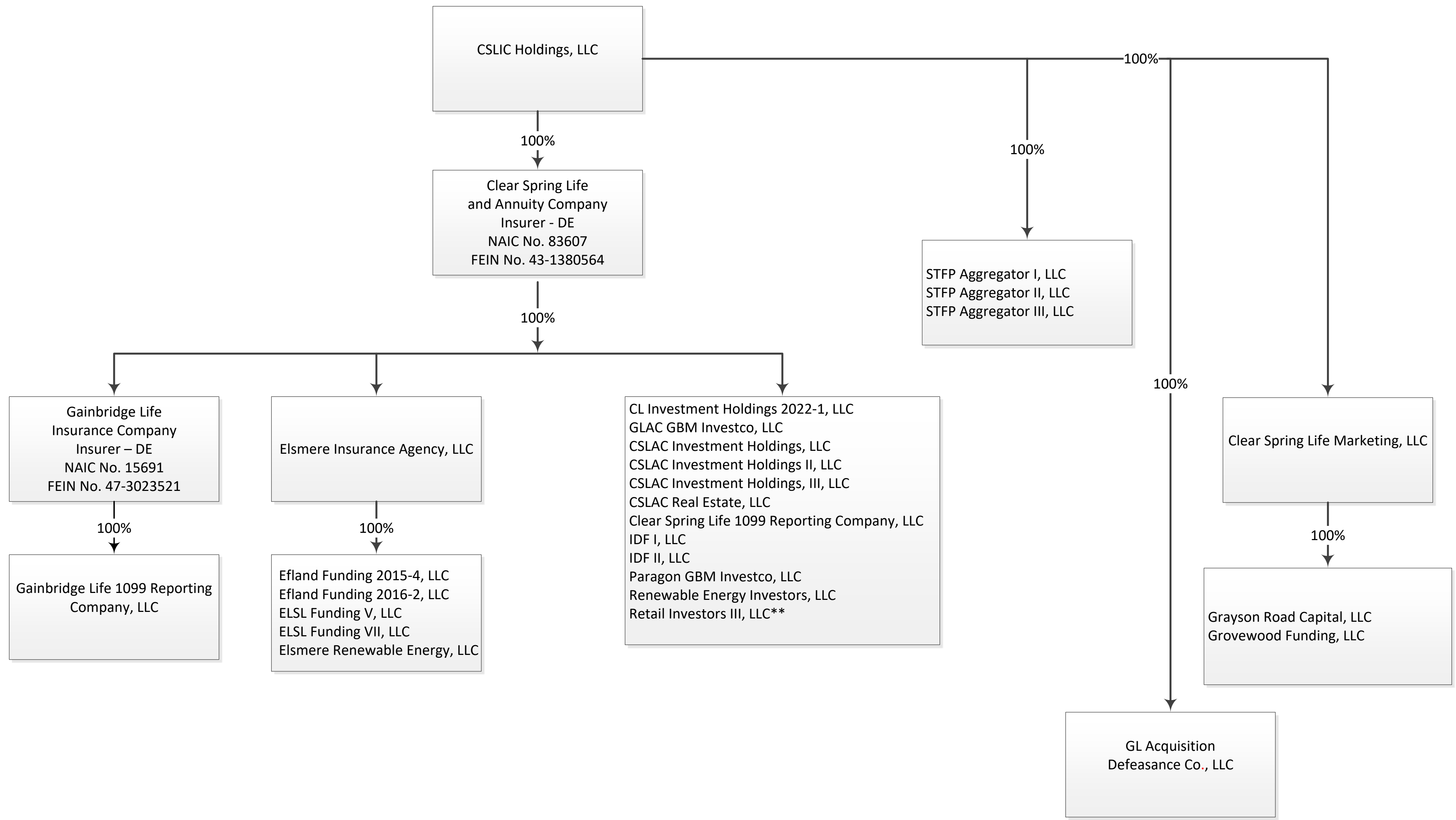
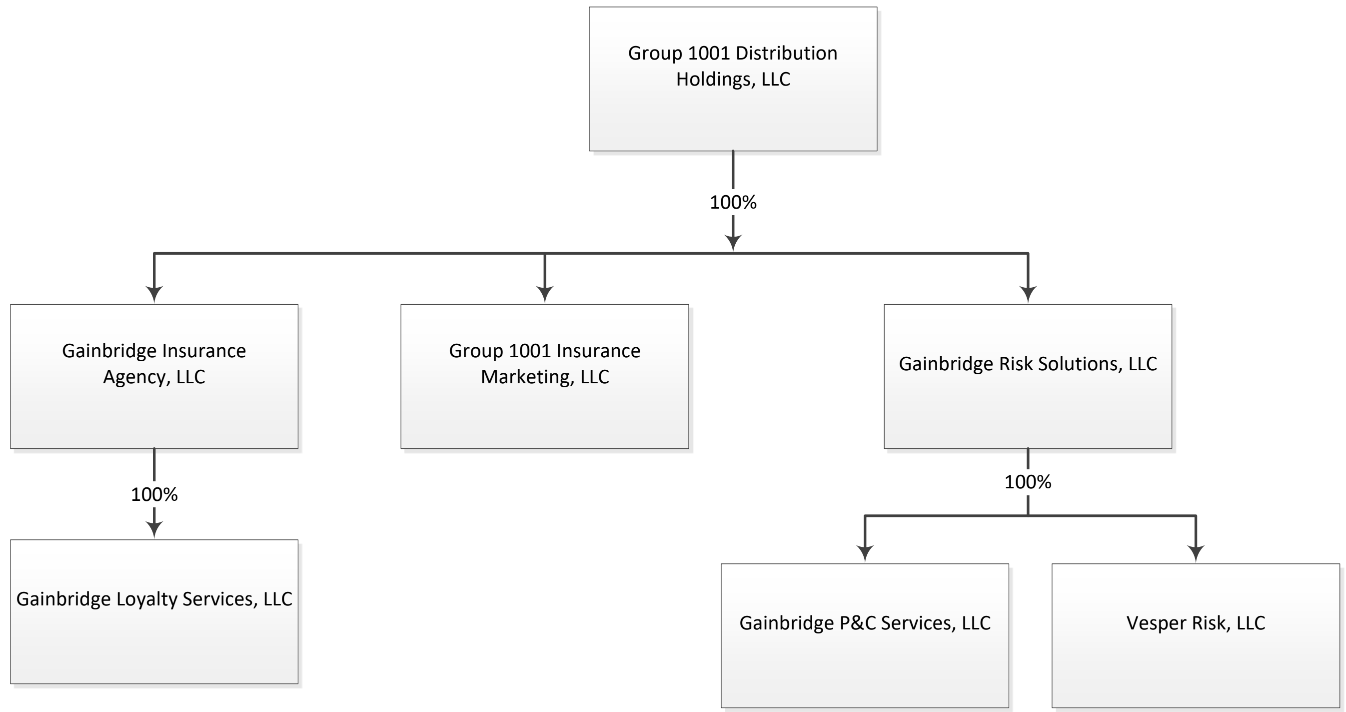
PART 1 - ORGANIZATIONAL CHART

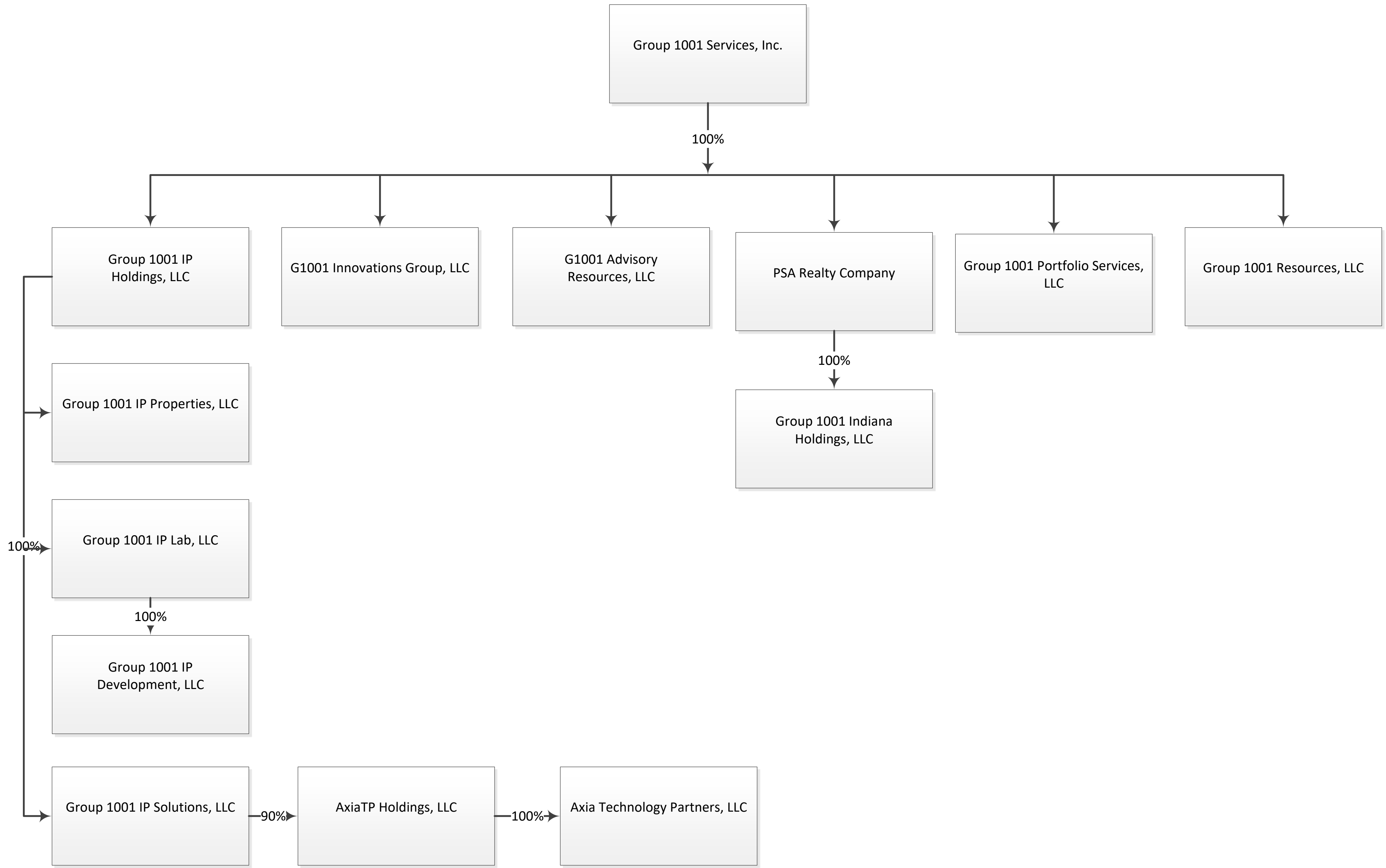


**Owns a portfolio of 10 limited liability company entities, carried as disregarded entities, consisting of real estate investment portfolio asset holdings, with each entity holding a single unique real estate property, each 100% wholly-owned. Such entities are disclosed in Schedule Y, Part 1A.

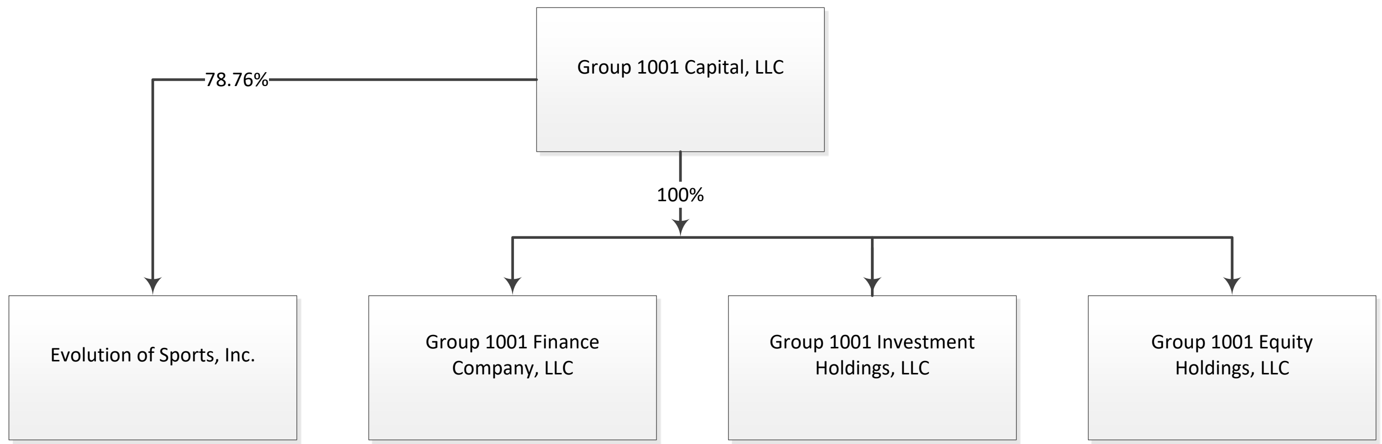
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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



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



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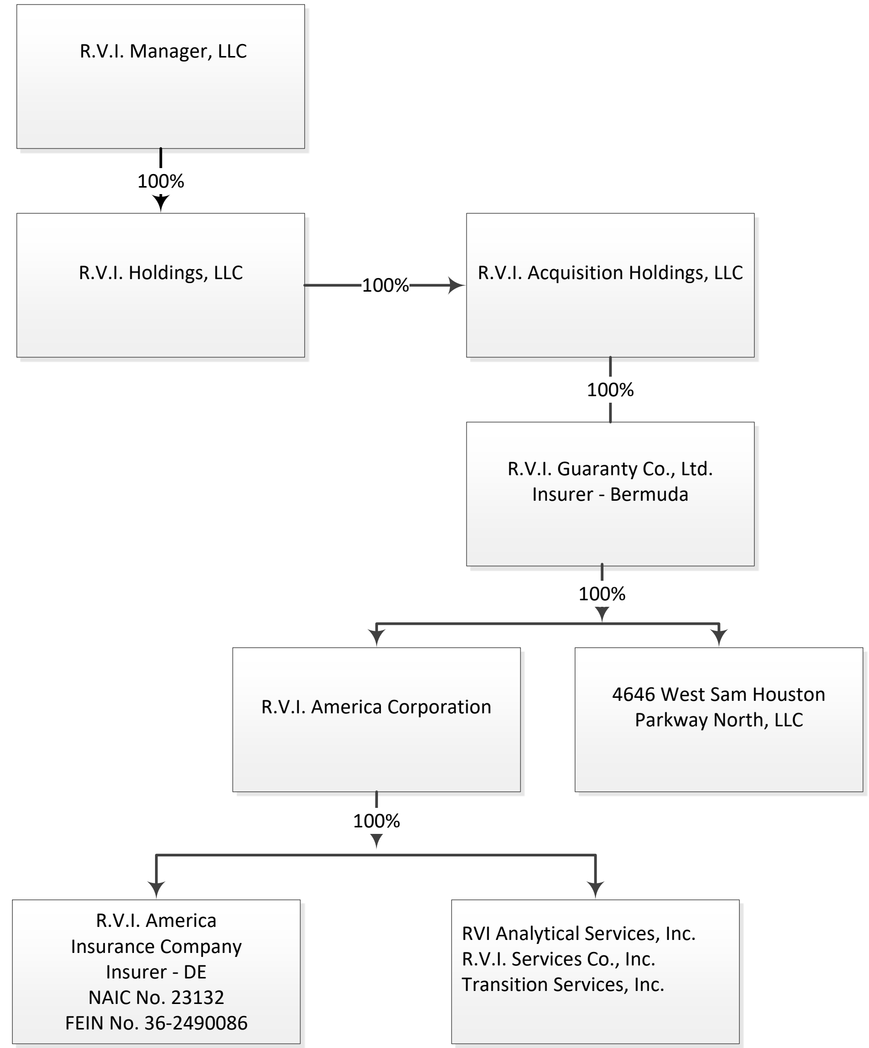
PART 1 - ORGANIZATIONAL CHART



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, Inc.	DE	NIA	Gainbridge Risk Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Vesper Risk, LLC	DE	NIA	Gainbridge Risk Solutions, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	83-1075334				Group 1001 Services, Inc.	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					G1001 Innovations Group, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-3501155				G1001 Advisory Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	83-1510950				Group 1001 Resources, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					PSA Realty Company	PA	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	84-3527669				Group 1001 Indiana Holdings, LLC	IN	NIA	PSA Realty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Holdings, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Properties, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Lab, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Development, LLC	DE	NIA	Group 1001 IP Lab, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 IP Solutions, LLC	DE	NIA	Group 1001 IP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					AxiaTP Holdings, LLC	DE	NIA	Group 1001 IP Solutions, LLC	Ownership	90.000	Mark R. Walter	NO	
4794	Group 1001	00000					Axia Technology Partners, LLC	IN	NIA	AxiaTP Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Group 1001 Portfolio Services, LLC	DE	NIA	Group 1001 Services, Inc.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Holdings, LLC	DE	UIP	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Armstrong STF IV, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Wright STF III, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	04-3638553				Delaware Life (Bermuda) Holdings, Inc.	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Delaware Life Marketing, LLC	DE	NIA	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Daltonville Capital, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Danetown Funding, LLC	DE	NIA	Delaware Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					DLIC Sub-Holdings, LLC	DE	UDP	DLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	79065	04-2461439				Delaware Life Insurance Company	DE	RE	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15690	47-2139462				DL Reinsurance Company	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	17466	92-1177640				Delaware Life and Annuity Company	DE	DS	Delaware Life Insurance Company	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					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	81-2573791				Ellendale Insurance Agency, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding III, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDIA Funding II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELND Collateral Company II, LLC	DE	DS	EDL Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					EDL Holdings II, LLC	DE	DS	Ellendale Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-3986786				Clear Spring PC Holdings, LLC	DE	DS	Delaware Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	81-4004263				Clear Spring PC Acquisition Corp.	DE	DS	Clear Spring PC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15563	43-1436329				Clear Spring Property and Casualty Company	IN	DS	Clear Spring PC Acquisition Corp.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11703	24-0637535				Clear Spring Casualty Insurance Company	IN	DS	Clear Spring Property and Casualty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	11219	23-3005758				Clear Spring American Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	12274	51-0525163				Clear Spring National Insurance Company	IN	DS	Clear Spring Casualty Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					1965 Broadway PC II, LLC	DE	NIA	Clear Spring Property and Casualty Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780067				Clear Spring Health Holdings, LLC	DE	NIA	DLIC Sub-Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	82-1780353				Clear Spring Health Administrative Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Advisor Advantage Marketing, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Health Advisory Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16536	38-4106522				Clear Spring Health (CO), Inc.	CO	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	16534	61-1919127				Clear Spring Health (VA), Inc.	VA	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15209	46-2777821				Clear Spring Health Community Care, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	78301	86-0201136				Clear Spring Health Insurance Company	AZ	IA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16278	82-2868818				Clear Spring Health of Illinois, Inc.	IL	OTH	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000	82-1780353				Clear Spring Health Management Services, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Eon Health Plan, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	16005	47-5581517				Clear Spring Health (GA), Inc.	GA	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	15988	81-1230796				Clear Spring Health (SC), Inc.	SC	OTH	Eon Health Plan, LLC	Ownership	100.000	Mark R. Walter	NO	5
4794	Group 1001	00000					Healthcare Distribution Partners, LLC	DE	NIA	Clear Spring Health Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4794	Group 1001	00000					CSLIC Holdings, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator I, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator II, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					STFP Aggregator III, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GL Acquisition Defeasance Co., LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life Marketing, LLC	DE	NIA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grayson Road Capital, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Grovewood Funding, LLC	DE	NIA	Clear Spring Life Marketing, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	83607	43-1380564				Clear Spring Life and Annuity Company	DE	IA	CSLIC Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	15691	47-3023521				Gainbridge Life Insurance Company	DE	IA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	33-1916174				Gainbridge Life 1099 Reporting Company, LLC	DE	NIA	Gainbridge Life Insurance Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Insurance Agency, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Elsmere Renewable Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CL Investment Holdings 2022-1, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GLAC GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Investment Holdings III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					CSLAC Real Estate, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Clear Spring Life 1099 Reporting Company, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF I, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					IDF II, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Paragon GBM Investco, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Renewable Energy Investors, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					Retail Investors III, LLC	DE	NIA	Clear Spring Life and Annuity Company	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Manager, LLC	DE	NIA	Group 1001 Insurance Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	Group 1001, Inc.	Other	0.000	Mark R. Walter	NO	6
4794	Group 1001	00000					R.V.I. Holdings, LLC	DE	NIA	R.V.I. Manager, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					R.V.I. Acquisition Holdings, LLC	DE	NIA	R.V.I. Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	AA-3190637				R.V.I. Guaranty Co., Ltd.	BMU	IA	R.V.I. Acquistion Holdings, LLC	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000					4646 West Sam Houston Parkway South, LLC	TX	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	06-1418940				R.V.I. America Corporation	DE	NIA	R.V.I. Guaranty Co., Ltd.	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	23132	36-2490086				R.V.I. America Insurance Company	DE	IA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	
4794	Group 1001	00000	93-1022306				R.V.I. Services Co., Inc.	CT	NIA	R.V.I. America Corporation	Ownership	100.000	Mark R. Walter	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4794	Group 1001	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.	SEE EXPLANATION
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1. Business not written

2. Business not written

5. Business not written

6. Business not written

7. Business not written

8. The Company is utilizing an ongoing statement of exemption.

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 2

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 2

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 2

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 2

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 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Accounts receivable fee and other income	12,996,416		12,996,416	13,186,643
2505. Prepaid expenses	5,817,104	5,817,104		
2506. Amounts due from agents	141,923	58,249	83,674	45,683
2597. Summary of remaining write-ins for Line 25 from overflow page	18,955,443	5,875,353	13,080,090	13,232,326

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	12,274,980	4,278,590
2505. Escheatment liabilities	4,978,952	4,292,051
2506. Surplus note interest due and accrued	2,668,299	2,668,299
2597. Summary of remaining write-ins for Line 25 from overflow page	19,922,231	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		(54)	9,988,507
2797. Summary of remaining write-ins for Line 27 from overflow page		(54)	9,988,507

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	175,974,266	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	41,216,376	171,350,000
	2.2 Additional investment made after acquisition	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	625,452	663,878
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	218,158,289	175,974,266
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	218,158,289	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	417,214,044	616,814,038
	2.2 Additional investment made after acquisition	35,434,917	141,679,893
3.	Capitalized deferred interest and other	5,542,613	10,753,661
4.	Accrual of discount	367,809	459,045
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(747,000)	546,783
7.	Deduct amounts received on disposals	81,196,253	299,816,078
8.	Deduct amortization of premium and mortgage interest points and commitment fees	419,517	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)	2,570,164,207	2,193,967,594
12.	Total valuation allowance	(2,460,000)	(2,460,000)
13.	Subtotal (Line 11 plus Line 12)	2,567,704,207	2,191,507,594
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	2,567,704,207	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	400,864,097	62,560,175
	2.2 Additional investment made after acquisition	174,882,169	87,581,041
3.	Capitalized deferred interest and other		
4.	Accrual of discount	14,745,338	3,879
5.	Unrealized valuation increase/(decrease)	14,580,222	27,428,463
6.	Total gain (loss) on disposals	3,629,922	3,754,395
7.	Deduct amounts received on disposals	295,385,831	80,211,467
8.	Deduct amortization of premium, depreciation and proportional amortization	521,772	174,430
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	6,801,438	4,943,969
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,912,855,014	1,606,862,307
12.	Deduct total nonadmitted amounts	17,483,615	17,478,626
13.	Statement value at end of current period (Line 11 minus Line 12)	1,895,371,399	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	5,947,618,135	8,816,807,124
3.	Accrual of discount	17,136,473	56,705,393
4.	Unrealized valuation increase/(decrease)	(5,721,945)	7,301,384
5.	Total gain (loss) on disposals	1,238,841	(22,338,718)
6.	Deduct consideration for bonds and stocks disposed of	2,570,600,792	4,772,914,899
7.	Deduct amortization of premium	19,024,037	27,402,928
8.	Total foreign exchange change in book/adjusted carrying value	10,982,760	256,472
9.	Deduct current year's other than temporary impairment recognized	415,082	47,370,854
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(3,179,219)	(1,650,925)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	26,490,629,181	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)	26,490,629,181	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)	3,386,812,035	315,620,567	341,863,061	273,855,834	3,386,812,035	3,634,425,375		3,642,581,655
2.	NAIC 2 (a)	11,488,405,111	2,267,803,875	162,575,293	(201,246,936)	11,488,405,111	13,392,386,757		10,641,076,913
3.	NAIC 3 (a)	223,082,625	53,180,274	27,914,592	(98,311,041)	223,082,625	150,037,266		208,903,873
4.	NAIC 4 (a)	64,113,199	44,751,714	12,384,863	(12,845,051)	64,113,199	83,634,999		117,655,376
5.	NAIC 5 (a)	112,037,550	15,109,846	1,083,745	138,914,344	112,037,550	264,977,995		152,089,712
6.	NAIC 6 (a)	351,348		491,432	203,121	351,348	63,037		491,431
7.	Total ICO	15,274,801,868	2,696,466,276	546,312,986	100,570,271	15,274,801,868	17,525,525,429		14,762,798,960
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	5,313,183,257	598,157,563	299,088,326	(13,491,813)	5,313,183,257	5,598,760,681		5,340,557,606
9.	NAIC 2	1,868,380,558	252,523,414	143,758,220	(112,276,698)	1,868,380,558	1,864,869,054		1,631,683,043
10.	NAIC 3	433,467,895	16,424,604	13,986,265	(390,090,276)	433,467,895	45,815,958		443,205,798
11.	NAIC 4	100,499,818	15,576	4,333,716	22,130,856	100,499,818	118,312,534		84,033,827
12.	NAIC 5	47,805,361	149,767	2,407,190	393,492,797	47,805,361	439,040,735		30,409,711
13.	NAIC 6	11,680,903		431,064	(23,579)	11,680,903	11,226,260		12,971,543
14.	Total ABS	7,775,017,792	867,270,924	464,004,781	(100,258,713)	7,775,017,792	8,078,025,222		7,542,861,528
	PREFERRED STOCK								
15.	NAIC 1	437,517,399	87,389,139	3,146,132	(84,278,787)	437,517,399	437,481,619		435,610,670
16.	NAIC 2	61,160,576		2,000,000	86,548,019	61,160,576	145,708,595		32,825,552
17.	NAIC 3	36,452,608			(2,596,314)	36,452,608	33,856,294		
18.	NAIC 4								
19.	NAIC 5	256,909,536			454,726	256,909,536	257,364,262		261,199,401
20.	NAIC 6	132			(66)	132	66		3,080
21.	Total Preferred Stock	792,040,251	87,389,139	5,146,132	127,578	792,040,251	874,410,836		729,638,703
22.	Total ICO, ABS & Preferred Stock	23,841,859,911	3,651,126,339	1,015,463,899	439,136	23,841,859,911	26,477,961,487		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 $ 288,497,476 ; NAIC 2 $ 4,882,649 ; 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	3,222,770,914	XXX	3,222,276,389	3,054,551	43,021

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	2,913,070,458	5,780,619,918
3. Accrual of discount	505,006	1,642,873
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	3,088,301,742	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)	3,222,770,914	3,397,497,192
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,222,770,914	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)	(49,520,248)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	26,452,613
6.	Considerations received/(paid) on terminations	26,452,613
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(3,501,373)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	113,290,677
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	113,290,677

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)				(27,221,315)
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	19,733,402			
3.14	Section 1, Column 18, prior year	(17,248,775)	36,982,178	36,982,178	
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	19,733,402			
3.24	Section 1, Column 19, prior year plus	(17,248,775)			
3.25	SSAP No. 108 adjustments		36,982,178	36,982,178	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(77,965,341)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(40,983,163)			
4.23	SSAP No. 108 adjustments		(40,983,163)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(36,982,178)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				7,111,567
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				7,111,567

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	19,669,806	17,882,672	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,686,809	3,994,143	05526D-BF-1	BAT CAPITAL CORP 4.54% 08/15/2047	2AFE	17,982,996	13,888,530
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	13,501,000	14,892,207	13,707,286	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	1,324,972	3,137,359	05723K-AF-7	BAKER HUGHES LLC CO OBL 4.08% 12/15/2047	1GFE	13,567,236	10,569,928
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,752,000	6,710,284	6,335,023	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	564,494	1,336,648	37045V-AQ-3	GENERAL MOTORS CO 5.4% 04/01/2048	2BFE	6,145,790	4,998,375
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,080,000	5,778,231	5,170,984	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	498,545	1,180,489	552081-AM-3	LYONDELLBASELL IND NV 4.625% 02/26/2055	2BFE	5,279,686	3,990,495
24611#AG2	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	2,812,000	3,987,316	3,519,895	11/01/2018	03/24/2047	30YR 44M PAY 2.6549/REC 3MLib, SOFR Swap	275,966	653,452	13645R-AX-2	CANADIAN PACIFIC RR CO 6.125% 09/15/2115	2AFE	3,711,350	2,866,444
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,818,000	1,973,715	1,978,919	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	153,172	398,737	00206R-FS-6	AT&T INC 5.3% 08/15/2058	2BFE	1,820,544	1,580,182
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,655,000	10,225,645	9,143,480	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	813,461	2,117,603	00817Y-AZ-1	AETNA INC 3.875% 08/15/2047	2BFE	9,412,185	7,025,877
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,297,000	8,133,306	9,211,328	05/13/2020	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	614,793	1,600,430	59156R-AP-3	METLIFE INC 6.4% 12/15/2066	2BFE	7,518,513	7,610,898
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	3,131,000	3,379,543	3,066,051	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	263,796	686,713	20030N-CE-9	COMCAST CORP 3.999% 11/01/2049	1GFE	3,115,747	2,379,338
24611#AH0	Fixed Rate Corporate Bonds (5) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	102,000	119,577	109,773	11/01/2018	03/07/2047	30YR 22M PAY 2.75436/REC 3MLb, SOFR Swap	8,594	22,371	031162-CF-5	AMGEN INC 4.663% 06/15/2051	2AFE	110,983	87,402
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	5,350,000	5,869,945	5,593,930	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	544,205	1,256,638	025932-AL-8	AMERICAN FINANCIAL GROUP 4.5% 06/15/2047	2AFE	5,325,741	4,337,292
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,452,000	1,646,241	1,503,144	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	147,698	341,054	460146-CS-0	INTERNATIONAL PAPER CO 4.35% 08/15/2048	2BFE	1,498,543	1,162,090
24611#AJ6	Fixed Rate Corporate Bonds (3) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	7,394,000	7,114,565	7,272,608	11/01/2018	03/02/2047	30YR 14M PAY 2.625/REC 3MLib, SOFR Swap	752,121	1,736,744	07274N-BH-5	BAYER US FINANCE II LLC 4.7% 07/15/2064	2BFE	6,362,444	5,535,864
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	95,581	95,031	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(3,201)	(2,380)	674599-CM-5	OCCIDENTAL PETROLEUM CORP 3% 02/15/2027	2CFE	98,781	97,411
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	100,000	95,846	96,151	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(3,201)	(2,380)	833034-AK-7	SNAP-ON INC 3.25% 03/01/2027	1FFE	99,046	98,531
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,205,000	8,869,737	8,921,737	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(294,617)	(219,051)	86765B-AU-3	SUNOCO LOGISTICS PARTNER 4% 10/01/2027	2BFE	9,164,353	9,140,788
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,152,000	9,831,047	9,835,464	05/15/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(324,927)	(241,587)	00206R-HW-5	AT T INC 3.8% 02/15/2027	2BFE	10,155,974	10,077,051
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,100,000	4,593,573	4,371,380	08/01/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(131,225)	(97,568)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,724,799	4,468,948
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	224,077	213,238	09/27/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(6,401)	(4,759)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	230,478	217,997
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	10,000,000	9,670,212	9,768,044	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(320,062)	(237,970)	172967-KA-8	CITIGROUP INC 4.45% 09/29/2027	2BFE	9,990,273	10,006,014

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	4,843,419	4,609,141	06/03/2020	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(138,363)	(102,874)	172967-BL-4	CITIGROUP INC 6.625% 06/15/2032	2BFE	4,981,782	4,712,015
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	1,000,000	990,384	1,012,573	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(32,006)	(23,797)	472319-AE-2	JEFFERIES GROUP LLC 6.45% 06/08/2027	2BFE	1,022,391	1,036,370
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	190,089	192,725	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(6,401)	(4,759)	29278G-AA-6	ENEL FINANCE INTL NV 3.625% 05/25/2027	2AFE	196,490	197,485
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	17,213,000	16,337,598	16,557,611	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(550,922)	(409,617)	50247W-AB-3	LYB INTERNATIONAL FINANC 3.5% 03/02/2027	2BFE	16,888,520	16,967,228
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,323,000	4,134,406	4,209,792	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(138,363)	(102,874)	79588T-AC-4	SAMMONS FINANCIAL GROUP 4.45% 05/12/2027	2AFE	4,272,769	4,312,666
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	4,225,000	4,038,270	4,077,637	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(135,226)	(100,542)	075887-BW-8	BECTON DICKINSON AND CO 3.7% 06/06/2027	2BFE	4,173,496	4,178,179
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	9,000,000	8,643,751	8,785,258	11/01/2018	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(288,055)	(214,173)	05581K-AC-5	BNP PARIBAS 4.625% 03/13/2027	2AFE	8,931,807	8,999,430
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	200,000	190,430	190,813	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(6,401)	(4,759)	75625Q-AE-9	RECKITT BENCKISER TSY 3% 06/26/2027	1GFE	196,831	195,572
24611#AK3	Fixed Rate Corporate Bonds (16) bundled with Interest Rate Swap to create Floating Rate Bond	NR - Other BA Asset	750,000	714,227	720,956	01/10/2019	02/02/2027	20YR 75M PAY 5.4597/REC 3MLib, SOFR Swap	(24,005)	(17,848)	75973Q-AA-5	RENAISSANCERE FINANCE 3.45% 07/01/2027	1GFE	738,231	738,804
9999999999 - Totals				162,963,028	158,152,645	XXX	XXX	XXX	5,245,251	16,675,442	XXX	XXX	XXX	157,717,778	141,477,203

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	162,334,951
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	453,266	XXX	458,517	XXX		XXX		XXX	911,783
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		XXX		XXX	283,706
7. Ending Inventory	4	162,647,945	4	162,963,028					4	162,963,028

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	113,290,677	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(12,621,835)	
3.	Total (Line 1 plus Line 2)		100,668,842
4.	Part D, Section 1, Column 6	645,539,357	
5.	Part D, Section 1, Column 7	(525,137,114)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(19,733,402)
		Fair Value Check	
7.	Part A, Section 1, Column 16	128,119,466	
8.	Part B, Section 1, Column 13	7,111,567	
9.	Total (Line 7 plus Line 8)		135,231,033
10.	Part D, Section 1, Column 9	659,751,708	
11.	Part D, Section 1, Column 10	(524,520,676)	
12	Total (Line 9 minus Line 10 minus Line 11)		1
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	199,493,715	
14.	Part B, Section 1, Column 20	72,393,721	
15.	Part D, Section 1, Column 12	271,887,436	
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	7,958,189,808	15,210,275,598
3.	Accrual of discount	1,449,015	1,312,817
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		517
6.	Deduct consideration received on disposals	7,466,896,266	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)	858,407,449	365,664,892
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	858,407,449	365,664,892

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	Location 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Park220 @ the River District Student Housing	Athens	GA	04/05/2024	Kfive				1,593,099
0199999. Acquired by Purchase								1,593,099
0399999 - Totals								1,593,099

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
BES4MPQN3	CARLSBAD	CA		06/04/2025	7.125	376,381		715,000
BES4MPQ86	SAINT PETERSBURG	FL		06/04/2025	7.375	1,194,201		1,568,000
BES4MPPQ7	PORTLAND	OR		06/04/2025	6.750	253,750		555,000
BES4MPQ37	CHESTER	PA		06/04/2025	8.000	173,876		228,000
BES4MPQP8	SAN ANTONIO	TX		06/04/2025	8.375	194,930		250,000
BES4KAN50	HOUSTON	TX		05/07/2025	7.250	146,393		181,000
BES4KANS0	MIAMI GARDENS	FL		05/07/2025	7.750	311,364		398,000
BES4KAN01	DELRAY BEACH	FL		05/07/2025	7.625	2,418,410		2,960,000
BES4HDDW0	NAUGATUCK	CT		04/04/2025	7.999	286,846		400,000
BES4MPQB9	MIRAMAR	FL		06/04/2025	7.625	451,472		664,000
BES4MPQ78	WAYNESBORO	PA		06/04/2025	7.625	155,521		205,000
BES4MPQM5	TREVOR	WI		06/04/2025	7.250	608,171		838,000
BES4HDEC3	NEW YORK	NY		04/04/2025	8.250	510,625		1,400,000
BES4MPPG9	BRONX	NY		06/04/2025	7.250	554,715		750,000
BES4HDEV1	WEST PALM BEACH	FL		04/04/2025	8.500	427,770		600,000
BES4KAN35	MIAMI	FL		05/07/2025	7.750	712,530		1,050,000
BES4MPQS2	TOWNSEND	TN		06/04/2025	7.875	775,716		1,255,000
BES4MPPE4	MADEIRA BEACH	FL		06/04/2025	7.250	1,208,063		1,606,000
BES4HDE82	MINNEAPOLIS	MN		04/04/2025	7.750	309,975		958,800
BES4KAN19	LAKE WORTH BEACH	FL		05/07/2025	7.625	588,874		840,000
BES4KANJ0	CHARLOTTE	NC		05/07/2025	7.375	135,988		190,000
BES4HDET6	THOMASTON	ME		04/04/2025	9.125	207,220		320,000
BES4KANE1	SHERWOOD	AR		05/07/2025	8.875	126,653		182,000
BES4MPQA1	HOUSTON	TX		06/04/2025	7.625	166,058		220,000
BES4HDEF6	NORTH FORT MYERS	FL		04/04/2025	8.250	356,380		440,000
BES4HDEU3	ALVA	FL		04/04/2025	7.125	901,509		285,000
BES4KANN1	FORT WORTH	TX		05/07/2025	8.375	1,812,841		2,103,000
BES4KAMX0	HIGHWOOD	IL		05/07/2025	7.875	534,733		660,000
BES4HDF16	FEASTERVILLE TREVOSE	PA		04/04/2025	7.250	318,201		545,000
BES4MPPW4	PEMBROKE PINES	FL		06/04/2025	7.375	280,829		410,000
BES4HDEP4	TACOMA	WA		04/04/2025	7.375	729,818		1,050,000
BES4MPQR4	KEARNY	NJ		06/04/2025	7.375	486,095		680,000
BES4HDE25	NEWARK	NJ		04/04/2025	7.625	203,603		545,000
BES4MPQ03	BROOKLYN	NY		06/04/2025	7.875	1,787,066		2,460,000
BES4MPQH6	WESTPORT	MA		06/04/2025	7.625	258,956		340,000
BES4KANM3	FARIBAULT	MN		05/07/2025	9.999	110,576		155,000
BES4KANR2	BRADENTON	FL		05/07/2025	7.750	261,288		340,000
BES4HDEL3	LAKE WORTH BEACH	FL		04/04/2025	7.250	259,637		340,000
BES4HDEX7	ALVA	FL		04/04/2025	7.500	214,125		285,000
BES4HDEQ2	GOLDSBORO	NC		04/04/2025	7.875	158,939		205,000
BES4MPPR5	CALUMET CITY	IL		06/04/2025	9.875	203,031		255,000
BES4MPQT0	JACKSONVILLE	FL		06/04/2025	8.125	1,071,219		1,475,000
BES4KANC5	HOUSTON	TX		05/07/2025	7.999	396,416		181,000
BES4HDEH2	WILMINGTON	DE		04/04/2025	7.625	224,841		290,000
BES4HDEZ2	DALLAS	TX		04/04/2025	7.125	443,190		550,000
BES4HDF08	ASHBURN	VA		04/04/2025	9.375	1,575,210		1,950,000
BES4KANG6	NEWBERRY	FL		05/07/2025	6.875	141,800		285,000
BES4KANT8	SANTA MARIA	CA		05/07/2025	7.625	811,125		1,050,000
BES4HDE09	WAXAHACHIE	TX		04/04/2025	8.500	544,949		603,000
BES4HDE58	NEW BRITAIN	CT		04/04/2025	7.500	312,113		410,000
BES4HDDT7	LOS ANGELES	CA		04/04/2025	8.250	181,147		2,025,000
BES4HDEY5	DAYTON	TN		04/04/2025	7.875	241,173		310,000
BES4MPQ45	CENTERVILLE	MA		06/04/2025	7.125	780,249		1,125,000
BES4HDDR1	BRANDON	FL		04/04/2025	8.750	176,046		312,000
BES4HDEB5	ALAMOGORDO	NM		04/04/2025	7.375	260,923		350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
BES4MPPH7	WAYNESVILLE	NC		06/04/2025	6.750	291,592		410,000
BES4MPQG8	BETHESDA	MD		06/04/2025	7.500	2,915,457		3,565,000
BES4MPQF0	PALM HARBOR	FL		06/04/2025	9.500	131,217		176,000
BES4HDED1	COCONUT CREEK	FL		04/04/2025	8.375	1,525,646		2,100,000
BES4HDBH5	NEWARK	NJ		04/04/2025	8.625	698,147		905,000
BES4MPQ29	BODEGA BAY	CA		06/04/2025	7.375	1,078,513		1,405,000
BES4HDDX8	GAITHERSBURG	MD		04/04/2025	7.250	332,394		515,000
BES4HDEE9	EATONTOWN	NJ		04/04/2025	7.750	389,813		600,000
BES4KANB7	OCEAN SHORES	WA		05/07/2025	7.125	349,562		435,000
BES4HDEJ8	HOLLYWOOD	FL		04/04/2025	6.875	342,592		537,000
BES4MPQJ2	MIAMI	FL		06/04/2025	7.875	214,689		280,000
BES4KAND3	SEATTLE	WA		05/07/2025	7.625	601,006		800,000
BES4MPQ60	JASPER	AL		06/04/2025	7.125	742,869		915,000
BES4HDEG4	SILVERTHORNE	CO		04/04/2025	7.125	606,115		1,800,000
BES4MPPF1	KAPOLEI	HI		06/04/2025	6.750	574,245		900,000
BES4KANK7	EAST ROCKAWAY	NY		05/07/2025	7.500	734,594		900,000
BES4HDES8	DALLAS	TX		04/04/2025	6.875	225,342		360,000
BES4HDDU4	BUTLER	PA		04/04/2025	7.250	279,033		370,000
BES4HDE41	DEBARY	FL		04/04/2025	7.625	357,325		469,000
BES4MPQL7	SAN ANTONIO	TX		06/04/2025	8.750	194,288		245,000
BES4KANA9	HOMESTEAD	FL		05/07/2025	7.375	321,772		430,000
BES4MPQ11	BROOKLYN	NY		06/04/2025	7.875	1,609,620		2,460,000
BES4KAN84	HIALEAH	FL		05/07/2025	7.750	207,309		286,000
BES4KANF8	BROOKLYN	NY		05/07/2025	7.000	1,018,910		1,740,000
BES4HDDY6	PEMBROKE PINES	FL		04/04/2025	6.875	535,260		670,000
BES4HDF24	CORAL SPRINGS	FL		04/04/2025	6.999	526,318		655,000
BES4HDEA7	SAN ANTONIO	TX		04/04/2025	7.375	354,756		391,000
BES4KAN43	SAINT LOUIS	MO		05/07/2025	8.625	108,133		149,000
BES4MPP12	HAGERSTOWN	MD		06/04/2025	8.250	160,296		210,000
BES4HDDS9	PROSPER	TX		04/04/2025	7.625	811,186		1,043,000
BES4MPPS3	NEW ALBANY	IN		06/04/2025	7.875	161,360		200,000
BES4MPQD5	THE VILLAGES	FL		06/04/2025	8.750	236,536		290,000
BES4MPJL5	MCKINNEY	TX		06/04/2025	6.999	315,315		385,000
BES4HDEK5	APPLETON	WI		04/04/2025	7.500	178,981		235,000
BES4MPPM6	TOOELE	UT		06/04/2025	8.250	335,380		410,000
BES4MPPD6	ENGLEWOOD	FL		06/04/2025	7.125	1,293,440		1,700,000
BES4HDEW9	DEFUNIAK SPRINGS	FL		04/04/2025	7.375	168,269		220,500
BES4MPPL8	CHARLOTTE	NC		06/04/2025	6.999	138,970		350,000
BES4KAMY8	BRONX	NY		05/07/2025	7.875	824,431		1,000,000
BES4HDDQ3	NEW ORLEANS	LA		04/04/2025	7.500	496,781		615,000
BES4KAN68	HUDSON	OH		05/07/2025	8.000	1,053,000		1,350,000
BES4HDE33	LITTLE EGG HARBOR	NJ		04/04/2025	7.500	313,584		415,000
BES4KAN92	LAKE HAVASU CITY	AZ		05/07/2025	7.125	276,946		390,000
BES4KAMZ5	BOCA RATON	FL		05/07/2025	7.875	1,656,379		2,200,000
BES4HDEN9	TOWNSEND	DE		04/04/2025	8.500	334,357		410,000
BES4KAN27	HILTON HEAD ISLAND	SC		05/07/2025	8.375	163,761		225,000
BES4KANU5	FORT LAUDERDALE	FL		05/07/2025	6.999	1,410,602		2,125,000
BES4KANQ4	WILLIAMSPORT	PA		05/07/2025	8.750	241,343		293,000
BES4KAN76	COVINGTON	GA		05/07/2025	8.125	169,331		220,000
BES4KANL5	MARIETTA	GA		05/07/2025	7.500	428,792		735,000
BES4HDE90	YAPHANK	NY		04/04/2025	7.500	513,439		626,000
BES4HDE17	PENNGROVE	CA		04/04/2025	7.750	1,301,369		1,700,000
BES4HDER0	LULING	LA		04/04/2025	7.875	262,335		365,000
BES4KANP6	CHESTER	PA		05/07/2025	8.375	159,763		210,000
BES4MPQC7	SEMINOLE	FL		06/04/2025	6.875	363,150		471,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
BES4KANH4	BROOKLYN	NY		05/07/2025	7.125	2,518,619		3,800,000
BES4HDEM1	PLANTATION	FL		04/04/2025	8.500	414,379		600,000
0399999. Mortgages in good standing - Residential mortgages-all other						62,302,141		87,609,300
BES2MJCC0	GARLAND	TX		04/04/2025	9.250		1,000,000	963,349
BES3G6GK1	BAUYONNE	NJ		04/07/2025	10.322		489,280	2,569,470
BES46EV00	DURHAM	NC		04/02/2025	9.822		5,093,350	42,385,242
BES3G6FZ9	CHARLOTTE	NC		04/07/2025	10.322		211,817	1,170,294
BES40BYY5	DURHAM	NC		04/02/2025	9.824		4,663,639	14,065,144
BES39Z1H8	OSWEGO	IL		04/15/2025	9.072		4,187,325	7,267,494
BES4N9XL4	NASHVILLE	TN		06/10/2025	6.060	62,000,000		120,000,000
BES3G6FU0	KEARNY	NJ		04/07/2025	10.322		687,222	3,643,893
BES3G6GM7	ATLANTA	GA		04/07/2025	10.322		898,565	4,537,366
BES3G6FT3	NORTH LAS VEGAS	NV		04/07/2025	10.322		389,701	2,006,878
BES4NREJ0	ASTON	PA		06/13/2025	9.230	2,627,007		50,200,000
BES4KDH36	KNOXVILLE	TN		05/08/2025	5.813	41,000,000		61,600,000
BES4JQTB8	WESTAMPTON	NJ		04/24/2025	5.950	50,000,000		78,000,000
BES2L62B2	LOS ANGELES	CA		06/20/2025	8.000		2,331,703	6,341,583
BES2F6QF4	FORT WORTH	TX		04/15/2025	8.000		24,348	29,578
0599999. Mortgages in good standing - Commercial mortgages-all other						155,627,007	19,976,950	394,780,291
BES4KDH44	KNOXVILLE	TN		05/08/2025	13.000	2,450,000		61,600,000
0699999. Mortgages in good standing - Mezzanine Loans						2,450,000		61,600,000
0899999. Total Mortgages in good standing						220,379,148	19,976,950	543,989,591
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						220,379,148	19,976,950	543,989,591

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
BES2Z0HL2	TEMECULA	CA		08/18/2022	06/01/2025	650,414		54,586			54,586		705,000	705,000			
BES27U9H5	GRAND RAPIDS	MI		03/24/2021	04/06/2025	35,644		(1,180)			(1,180)		34,464	34,464			
BES4421N1	BROOKLYN	NY		09/25/2024	06/01/2025	141,622		(6,471)			(6,471)		135,151	135,151			
BES2UT6M4	PALM BEACH GARDENS	FL		05/27/2022	04/06/2025	47,526		3,519			3,519		51,045	51,045			
BES2VSNF1	BROOKLYN	NY		06/09/2022	06/01/2025	2,083,698		65,450			65,450		2,149,149	2,149,149			
BES2GJ2E4	STUART	FL		09/24/2021	05/06/2025	58,957		(3,137)			(3,137)		55,819	55,819			
BES27U9F9	EL CAJON	CA		03/24/2021	05/06/2025	117,477		(3,254)			(3,254)		114,223	114,223			
BES4FH981	MELISSA	TX		03/10/2025	06/01/2025			(6,744)			(6,744)		337,510	337,510			
BES2TK5Q7	CROSSETT	AR		04/13/2022	04/22/2025	138,366		(3,056)			(3,056)		135,309	135,309			
BES2KPH25	MAYS LANDING	NJ		11/19/2021	05/06/2025	95,611		(2,606)			(2,606)		93,005	93,005			
BES46UL47	KITTERY	ME		10/31/2024	05/30/2025	405,103		(10,554)			(10,554)		394,549	394,549			
BES22BSY4	DALY CITY	CA		12/21/2020	04/06/2025	329,145		(12,806)			(12,806)		316,339	316,339			
BES2NRTP4	RAYNE	LA		01/25/2022	04/22/2025	38,196		(1,012)			(1,012)		37,184	37,184			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BES46UL62	BRONX	NY		10/31/2024	04/03/2025	631,849		(16,849)			(16,849)		615,000	615,000			
BGH33NNX9	SACRAMENTO	CA		03/21/2005	04/12/2025	24,853							24,853	24,853			
BES4FH965	SANTA MONICA	CA		03/10/2025	04/30/2025			(30,368)			(30,368)		2,699,995	2,699,995			
BES22BLW5	ZEPHYRHILLS	FL		12/21/2020	04/06/2025	33,536		(634)			(634)		32,902	32,902			
0199999. Mortgages closed by repayment						4,831,997		24,884			24,884		7,931,497	7,931,497			
BES46UH26	DURHAM	NC		10/31/2024		477		(14)			(14)		463	463			
BES22BM61	NORTH LITTLE ROCK	AR		12/21/2020		1,578		(23)			(23)		1,555	1,555			
BES2A9DA8	TEMPERANCE	MI		05/27/2021		509		(27)			(27)		482	482			
BES4DA236	OCEAN CITY	MD		02/12/2025				(13)			(13)		724	724			
BES245JK5	BALLSTON SPA	NY		01/27/2021		365		(19)			(19)		347	347			
BES27UAB6	GLENDALE	AZ		03/24/2021		3,765		(100)			(100)		3,665	3,665			
BES2NM423	LORENA	TX		01/25/2022		993		(26)			(26)		967	967			
BES4DA1X1	CONCORD	NC		02/12/2025				2			2		815	815			
BES2CVDV1	EAST LIVERPOOL	OH		07/15/2021		683		(20)			(20)		663	663			
BES2NM449	DONALD	OR		01/25/2022		1,151		(48)			(48)		1,103	1,103			
BES2Z02Q7	LEXINGTON PARK	MD		08/18/2022		606		49			49		654	654			
BES4DA1C7	ROSELAND	VA		02/12/2025									1,214	1,214			
BES2ETBH7	PERRY	FL		08/26/2021		3,989		(166)			(166)		3,823	3,823			
BES28ZEQ7	LEBANON	MO		04/29/2021		473		(23)			(23)		450	450			
BES28ZEH7	PANAMA CITY	FL		04/29/2021		838		(21)			(21)		817	817			
BES2UT6E2	MANSFIELD	LA		05/27/2022		663		48			48		711	711			
BES28ZF11	LEXINGTON	OK		04/29/2021		782		(22)			(22)		760	760			
BES2ETB87	LANCASTER	CA		08/26/2021		538		(16)			(16)		522	522			
BES2Z0J71	SANTA PAULA	CA		08/18/2022		6,394		801			801		7,196	7,196			
BES2UT6P7	BISMARCK	AR		05/27/2022		1,665		130			130		1,795	1,795			
BES442085	PHILADELPHIA	PA		09/25/2024		257		(5)			(5)		252	252			
BES2VSN95	LA CRESCENTA	CA		06/09/2022		4,204		132			132		4,336	4,336			
BES25QLH2	EAST PRAIRIE	MO		02/24/2021		599		(20)			(20)		580	580			
BES46UHC4	MERIDEN	CT		10/31/2024		500		(17)			(17)		483	483			
BES2UT6F9	ANAHEIM	CA		05/27/2022		366		28			28		394	394			
BES47ZYZ2	DALLAS	TX		11/22/2024		2,159		(65)			(65)		2,094	2,094			
BES2PU936	CONWAY	SC		02/18/2022		1,901		(68)			(68)		1,833	1,833			
BES4KAN50	HOUSTON	TX		05/07/2025				(16)			(16)		1,471	1,471			
BES49J4W6	LITTLETON	NH		12/16/2024		593		(20)			(20)		574	574			
BES2A6F61	SAN JOSE	CA		05/27/2021		2,026		(66)			(66)		1,960	1,960			
BES2VSHG6	HASTINGS ON HUDSON	NY		06/09/2022		2,038		64			64		2,102	2,102			
BES4DA0Y0	LAS VEGAS	NV		02/12/2025				(74)			(74)		4,442	4,442			
BES4DA178	HOLTSVILLE	NY		02/12/2025				(14)			(14)		604	604			
BES2GJ2S3	QUAKERTOWN	PA		09/24/2021		556		(21)			(21)		534	534			
BES2VSMJ4	HOLTSVILLE	NY		06/09/2022		2,286		72			72		2,357	2,357			
BES2Z0261	MIAMI	FL		08/18/2022		6,929		558			558		7,487	7,487			
BES4BAZR9	LEXINGTON	KY		01/16/2025				(57)			(57)		2,853	2,853			
BES2KPGV2	SARASOTA	FL		11/19/2021		959		(48)			(48)		911	911			
BES4DA1B9	JEFFERSONVILLE	IN		02/12/2025				(3)			(3)		831	831			
BES2Z0KE4	SANTA MONICA	CA		08/18/2022		2,524		204			204		2,728	2,728			
BES2ET6E0	LEESVILLE	LA		08/26/2021		473		(12)			(12)		461	461			
BES4FHAT3	CAPE CORAL	FL		03/10/2025				(27)			(27)		686	686			
BES2ETCW3	ANKENY	IA		08/26/2021		526		(19)			(19)		506	506			
BES4DA111	POCONO PINES	PA		02/12/2025				(17)			(17)		1,223	1,223			
BES46UH75	BOYNTON BEACH	FL		10/31/2024		1,486		(36)			(36)		1,450	1,450			
BES27U993	HEMET	CA		03/24/2021		752		(29)			(29)		723	723			

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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
BES2Z0HT5	WILLIS	TX		08/18/2022		3,822		351			351		4,173	4,173			
BES2B9XX5	DALY CITY	CA		06/17/2021		2,524		(75)			(75)		2,448	2,448			
BES2ET5V3	LAKE TAPPS	WA		08/26/2021		696		(23)			(23)		673	673			
BES2B9Y22	LENOX	MI		06/17/2021		576		(21)			(21)		555	555			
BES27U9R3	SPRINGFIELD	OR		03/24/2021		449		(12)			(12)		437	437			
BES25QL66	VANCOUVER	WA		02/24/2021		499		(15)			(15)		484	484			
BES47ZZ81	BAILEY	CO		11/22/2024		215		(1)			(1)		214	214			
BES22BV87	WOODBURN	OR		12/21/2020		1,107		(37)			(37)		1,071	1,071			
BES4421N1	BROOKLYN	NY		09/25/2024		109,276		(4,993)			(4,993)		104,283	104,283			
BES2JJJ45	SUNNYVALE	CA		10/22/2021		892		(23)			(23)		869	869			
BES28ZF37	PACHECO	CA		04/29/2021		1,302		(37)			(37)		1,265	1,265			
BES4FH9V0	PRINCETON	TX		03/10/2025				(8)			(8)		402	402			
BES4KAN01	DELRAY BEACH	FL		05/07/2025				(42)			(42)		1,708	1,708			
BES2PU8U7	POTTSTOWN	PA		02/18/2022		445		(12)			(12)		433	433			
BES2ETBE4	AMORY	MS		08/26/2021		745		(19)			(19)		726	726			
BES4BAZJ7	COVINGTON	GA		01/16/2025				(21)			(21)		639	639			
BES27U9L6	BENSON	AZ		03/24/2021		1,138		(32)			(32)		1,106	1,106			
BES2ETCX1	CITRUS HEIGHTS	CA		08/26/2021		923		(35)			(35)		889	889			
BES2Z0HQ1	SEATTLE	WA		08/18/2022		2,815		306			306		3,120	3,120			
BES2Z0KJ3	PONTE VEDRA BEACH	FL		08/18/2022		3,975		523			523		4,499	4,499			
BES2ET6W0	ALBUQUERQUE	NM		08/26/2021		675		(28)			(28)		647	647			
BES27U9T9	TRACY	CA		03/24/2021		1,118		(42)			(42)		1,076	1,076			
BES2UT685	EULESS	TX		05/27/2022		681		53			53		734	734			
BES2TK5R5	DOVER	AR		04/13/2022		1,012		(28)			(28)		984	984			
BES4HDDW0	NAUGATUCK	CT		04/04/2025				(9)			(9)		377	377			
BES4DA194	BROWNSTOWN	MI		02/12/2025				(17)			(17)		454	454			
BES46UH67	AMELIA	OH		10/31/2024		565		(22)			(22)		544	544			
BES2UT6R3	PALATKA	FL		05/27/2022		552		43			43		595	595			
BES28ZE20	CLACKAMAS	OR		04/29/2021		562		(33)			(33)		529	529			
BES2G9VR5	UMATILLA	OR		09/24/2021		2,522		(73)			(73)		2,449	2,449			
BES2VT2P0	NORWOOD	NJ		06/09/2022		2,440		77			77		2,517	2,517			
BES2JJJA1	AUMSVILLE	OR		10/22/2021		539		(20)			(20)		519	519			
BES28ZFA1	SOUDERTON	PA		04/29/2021		870		(25)			(25)		845	845			
BES2VSNF1	BROOKLYN	NY		06/09/2022		5,431		171			171		5,602	5,602			
BES245JL3	LEGRANGE	NC		01/27/2021		498		(20)			(20)		478	478			
BES4DA186	FORT MYERS	FL		02/12/2025				(2)			(2)		245	245			
BES2VT2H8	OCEANSIDE	NY		06/09/2022		3,749		117			117		3,867	3,867			
BES27U9B8	CYPRESS	CA		03/24/2021		630		(21)			(21)		609	609			
BES3CQV16	LOS ANGELES	CA		06/29/2023		1							1	1			
BES2CVDU3	EL CAJON	CA		07/15/2021		763		(29)			(29)		733	733			
BES2Z0287	FALL RIVER	MA		08/18/2022		1,585		218			218		1,803	1,803			
BES2JJJW3	CLAYTON	CA		10/22/2021		1,236		(48)			(48)		1,188	1,188			
BES2VSQU5	HICKSVILLE	NY		06/09/2022		3,550		111			111		3,661	3,661			
BES2CVDS8	HOT SPRINGS	AR		07/15/2021		690		(18)			(18)		672	672			
BES4DA1A1	SAN DIEGO	CA		02/12/2025				(111)			(111)		3,428	3,428			
BGH33NSX4	MEDFORD	OR		04/13/2007		54,530							54,530	54,530			
BES2Z0HK4	CONCORD	CA		08/18/2022		3,153		334			334		3,487	3,487			
BES245JF6	HOT SPRINGS	AR		01/27/2021		283		(9)			(9)		274	274			
BES2LZGQ0	JACKSONVILLE	FL		12/16/2021		1,013		(27)			(27)		986	986			
BES2Z02Z7	SELBYVILLE	DE		08/18/2022		1,410		114			114		1,523	1,523			
BES25QLB5	SEVERN	MD		02/24/2021		818		(15)			(15)		803	803			

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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
BES2VSXN3	BAKERSFIELD	CA		06/09/2022		3,403		114			114		3,517	3,517			
BGH33QDW5	PITTSBURGH	PA		01/02/2025									42,135	42,135			
BES2VSN46	WASHINGTON	UT		06/09/2022		2,857		90			90		2,947	2,947			
BES4420Y8	EAST HAMPTON	NY		09/25/2024		1,639		(63)			(63)		1,576	1,576			
BES4BAZT5	JAMAICA	NY		01/16/2025				(41)			(41)		2,764	2,764			
BES4FHC46	FORT LAUDERDALE	FL		03/10/2025				(872)			(872)		38,797	38,797			
BES2LZGR8	NEWARK VALLEY	NY		12/16/2021		2,245		(101)			(101)		2,144	2,144			
BES25QLF6	BONIFAY	FL		02/24/2021		1,076		(23)			(23)		1,052	1,052			
BES2TK5M6	CLAREMORE	OK		04/13/2022		512		(26)			(26)		485	485			
BES2LZGK3	ASHLEY	OH		12/16/2021		453		(12)			(12)		441	441			
BES2A6FR5	OREGON	MO		05/27/2021		733		(19)			(19)		713	713			
BES2VSMB1	MONTAUK	NY		06/09/2022		3,748		118			118		3,866	3,866			
BES4BAZL2	CHIPPEWA FALLS	WI		01/16/2025				(11)			(11)		283	283			
BGH33N4C6	HOUSTON	TX		09/13/2006		17,605							17,605	17,605			
BES4FH9C2	ESSEX	MD		03/10/2025				(93)			(93)		3,093	3,093			
BES2Z0212	HAMPTON	NH		08/18/2022		843		68			68		911	911			
BES2906B5	DALY CITY	CA		04/29/2021		2,505		(91)			(91)		2,414	2,414			
BES2PU902	COATESVILLE	PA		02/18/2022		386		(11)			(11)		375	375			
BES2CVCX8	ARCHER	FL		07/15/2021		1,717		(76)			(76)		1,641	1,641			
BES2UT6Q5	WILLIS	TX		05/27/2022		521		40			40		561	561			
BES2Z02D6	CARMEL	NY		08/18/2022		669		59			59		728	728			
BES4BAZS7	ROSELAND	VA		01/16/2025				(29)			(29)		1,062	1,062			
BES2PU8A1	MONTICELLO	AR		02/18/2022		724		(31)			(31)		692	692			
BES27UCN8	HAYWARD	CA		03/24/2021		1,877		(65)			(65)		1,812	1,812			
BES2G9UG0	ROSEVILLE	CA		09/24/2021		475		(16)			(16)		459	459			
BES28ZFG8	LORANGER	LA		04/29/2021		1,828		(52)			(52)		1,776	1,776			
BES245JE9	BANQUETE	TX		01/27/2021		598		(12)			(12)		586	586			
BES2G9N11	NORWALK	CA		09/24/2021		555		(19)			(19)		536	536			
BES4KAN35	MIAMI	FL		05/07/2025				(43)			(43)		967	967			
BES28ZFP8	CHAMBERSBURG	PA		04/29/2021		371		(22)			(22)		350	350			
BES2NM3X6	DAVIE	FL		01/25/2022		833		(35)			(35)		798	798			
BES22BLY1	LIVE OAK	FL		12/21/2020		587		(19)			(19)		568	568			
BES2VT205	BAKERSFIELD	CA		06/09/2022		1,612		51			51		1,662	1,662			
BES2Z0329	IRVING	TX		08/18/2022		3,461		282			282		3,742	3,742			
BES2Z0303	ORLANDO	FL		08/18/2022		909		73			73		982	982			
BES2TK5P9	DADE CITY	FL		04/13/2022		1,172		(73)			(73)		899	899			
BES4FH957	SANTA MONICA	CA		03/10/2025				(55)			(55)		2,008	2,008			
BES2906E9	TONEY	AL		04/29/2021		595		(19)			(19)		576	576			
BES2UT644	QUITMAN	TX		05/27/2022		321		24			24		346	346			
BES2VSN61	ALBUQUERQUE	NM		06/09/2022		454		14			14		468	468			
BES2906D1	KELLYVILLE	OK		04/29/2021		791		(31)			(31)		760	760			
BES2VSN79	EAGLE MOUNTAIN	UT		06/09/2022		2,661		83			83		2,744	2,744			
BES2KPCM6	CUSHING	TX		11/19/2021		775		(32)			(32)		743	743			
BES49J547	PHOENIX	AZ		12/16/2024		5,824		(210)			(210)		5,615	5,615			
BES2NRTQ2	DEL VALLE	TX		01/25/2022		1,102		(57)			(57)		1,045	1,045			
BES47ZR23	MIAMI	FL		11/22/2024		1,028		(31)			(31)		997	997			
BES245JJ8	MAGNOLIA	AR		01/27/2021		316		(14)			(14)		302	302			
BES2Z02G9	CORAL GABLES	FL		08/18/2022		1,353		116			116		1,469	1,469			
BES46UHA8	LAS VEGAS	NV		10/31/2024		4							4	4			
BES27U9J1	JASPER	AL		03/24/2021		506		(12)			(12)		495	495			
BES2VSNG9	MILILANI	HI		06/09/2022		4,833		160			160		4,993	4,993			

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
BES2ET5H4	LAKE SUZY	FL		08/26/2021		843		(25)			(25)		817	817			
BES2VSWY0	BROOKLYN	NY		06/09/2022		9,316		293			293		9,608	9,608			
BES47ZUK9	ARLETA	CA		11/22/2024		1,311		(49)			(49)		1,262	1,262			
BES2NRTN9	EL MIRAGE	AZ		01/25/2022		364		(14)			(14)		350	350			
BES2Z02M6	STATEN ISLAND	NY		08/18/2022		1,830		151			151		1,981	1,981			
BES49J570	DANA POINT	CA		12/16/2024		4,675		(111)			(111)		4,564	4,564			
BES27UA42	LAFAYETTE	OR		03/24/2021		700		(22)			(22)		678	678			
BES2GJ2E4	STUART	FL		09/24/2021		156		(8)			(8)		148	148			
BES2VSQX9	SAN DIEGO	CA		06/09/2022		2,032		68			68		2,100	2,100			
BES28ZET1	POLK CITY	FL		04/29/2021		512		(25)			(25)		487	487			
BES4BAZV0	SAN JOSE	CA		01/16/2025				(10)			(10)		645	645			
BES25QLE9	AVON PARK	FL		02/24/2021		822		(15)			(15)		807	807			
BES2BA281	YAKIMA	WA		06/17/2021		540		(29)			(29)		512	512			
BES2TK5K0	BENSALEM	PA		04/13/2022		650		(27)			(27)		623	623			
BES2LZGV9	GOLDEN	CO		12/16/2021		822		(35)			(35)		787	787			
BES2KPGZ3	RIVERVIEW	FL		11/19/2021		444		(24)			(24)		420	420			
BES46UP01	LAS VEGAS	NV		10/31/2024		351		(8)			(8)		344	344			
BES47ZZ24	CERES	CA		11/22/2024		2,359		(52)			(52)		2,307	2,307			
BES47ZQE8	DELRAY BEACH	FL		11/22/2024		894		(25)			(25)		869	869			
BES2Z02U8	RENO	NV		08/18/2022		2,022		163			163		2,185	2,185			
BES2VT6Y7	BROOKLYN	NY		06/09/2022		6,681		208			208		6,889	6,889			
BES2ET6G5	OXNARD	CA		08/26/2021		1,591		(55)			(55)		1,536	1,536			
BES2UT5W3	MELBOURNE	AR		05/27/2022		497		40			40		537	537			
BES27UA00	BELL	FL		03/24/2021		819		(19)			(19)		800	800			
BES2B9XU1	TALLASSEE	AL		06/17/2021		690		(19)			(19)		672	672			
BES4HDET6	THOMASTON	ME		04/04/2025				(3)			(3)		219	219			
BES27U9U6	EAGLE CREEK	OR		03/24/2021		417		(9)			(9)		409	409			
BES4FHEY8	BROOKLYN	NY		03/10/2025				(34)			(34)		2,248	2,248			
BES22BT64	LINCOLN	AL		12/21/2020		645		(27)			(27)		618	618			
BES2VSQW1	PORT RICHEY	FL		06/09/2022		437		14			14		450	450			
BES2NM3Y4	LOWER LAKE	CA		01/25/2022		1,122		(30)			(30)		1,092	1,092			
BES2VSR26	PORT SAINT LUCIE	FL		06/09/2022		783		25			25		808	808			
BES4420T9	HAMILTON	OH		09/25/2024		226		(9)			(9)		216	216			
BES2JJHG0	GOLETA	CA		10/22/2021		2,235		(132)			(132)		2,103	2,103			
BES2JJK27	LAKE CITY	FL		10/22/2021		809		(23)			(23)		786	786			
BES27UCQ1	SAN JOSE	CA		03/24/2021		1,401		(48)			(48)		1,354	1,354			
BES2UT6B8	HIGBEE	MO		05/27/2022		382		26			26		408	408			
BES2VSMS4	OSSINING	NY		06/09/2022		4,207		136			136		4,343	4,343			
BES28ZER5	QUEENSBURY	NY		04/29/2021		372		(15)			(15)		357	357			
BES47ZQT5	MECHANICSBURG	PA		11/22/2024		684		(13)			(13)		671	671			
BES2ETB38	CHESTERFIELD	MI		08/26/2021		708		(18)			(18)		690	690			
BES27U9G7	DADEVILLE	AL		03/24/2021		3,032							3,032	3,032			
BES2Z02F1	BALTIMORE	MD		08/18/2022		456		37			37		492	492			
BES2TK5J3	CAMPTONVILLE	CA		04/13/2022		5,231		(161)			(161)		5,070	5,070			
BES2A6FN4	PITKIN	LA		05/27/2021		649		(21)			(21)		628	628			
BES27UAE0	HORTENSE	GA		03/24/2021		830		(35)			(35)		794	794			
BES2BA299	SAN LUIS OBISPO	CA		06/17/2021		1,341		(60)			(60)		1,281	1,281			
BES2Z0HN8	HAINES CITY	FL		08/18/2022		765		61			61		826	826			
BES27UAA8	WETUMPKA	AL		03/24/2021		714		(16)			(16)		699	699			
BES4HDEU3	ALVA	FL		04/04/2025				(19)			(19)		1,425	1,425			
BES4FH981	MELISSA	TX		03/10/2025				(7)			(7)		328	328			

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BES4KAMX0	HIGHWOOD	IL		05/07/2025				(3)			(3)		368	368			
BES2TK603	NOVI	MI		04/13/2022		301		(15)			(15)		286	286			
BES2A6K65	MESA	AZ		05/27/2021		332		(12)			(12)		320	320			
BES2CVDY5	BELMONT	MI		07/15/2021		154		(6)			(6)		149	149			
BES4FHC04	NEW HAVEN	CT		03/10/2025				(4)			(4)		447	447			
BES4HDF16	FEASTERVILLE TREVOSE	PA		04/04/2025				(64)			(64)		5,838	5,838			
BES27U9Z5	LEWISTON	NC		03/24/2021		1,014		(21)			(21)		994	994			
BES27U9A0	EUFAULA	OK		03/24/2021		522		(18)			(18)		503	503			
BES28ZED6	FAIRVIEW	OR		04/29/2021		967		(35)			(35)		931	931			
BES2PR8C4	CAMP HILL	PA		02/18/2022		134,974							134,974	134,974			
BES2VSNT1	MORRISTOWN	AZ		06/09/2022		1,035		32			32		1,067	1,067			
BES4FHC12	CAPE CORAL	FL		03/10/2025				(7)			(7)		395	395			
BES2G9UV7	WARREN	OH		09/24/2021		725		(16)			(16)		709	709			
BES22BM53	MARGATE	FL		12/21/2020		501		(6)			(6)		495	495			
BES4BAWF8	Fort Lauderdale	FL		01/16/2025				(21)			(21)		1,065	1,065			
BES2B9XS6	SACRAMENTO	CA		06/17/2021		381		(18)			(18)		363	363			
BES4HDE25	NEWARK	NJ		04/04/2025				(5)			(5)		292	292			
BES2ETAT2	AMARILLO	TX		08/26/2021		597		(16)			(16)		581	581			
BES2NM3T5	HUDSONVILLE	MI		01/25/2022		665		(21)			(21)		645	645			
BES2PU8Z6	ROXBORO	NC		02/18/2022		775		(32)			(32)		743	743			
BES2457M4	SAN JOSE	CA		01/27/2021		3,424		(91)			(91)		3,333	3,333			
BES2VSMV7	MERIDIAN	ID		06/09/2022		1,047		33			33		1,079	1,079			
BES2NRTE9	SILVER CITY	NM		01/25/2022		596		(18)			(18)		578	578			
BES2VSMQ8	BROKEN ARROW	OK		06/09/2022		2,720		89			89		2,808	2,808			
BES22BT31	PALMETTO	FL		12/21/2020		592		(11)			(11)		581	581			
BES4DA1H6	SNELLVILLE	GA		02/12/2025				(26)			(26)		2,093	2,093			
BES25QLD1	KENT	WA		02/24/2021		1,243		(51)			(51)		1,193	1,193			
BES25PPX5	SEGUIN	TX		02/24/2021		1,180		(34)			(34)		1,146	1,146			
BES2NRTM1	NEW RINGGOLD	PA		01/25/2022		258		(11)			(11)		247	247			
BES2UT6N2	WILLIS	MI		05/27/2022		398		29			29		428	428			
BES2A6JZ3	BRONSON	FL		05/27/2021		1,104		(28)			(28)		1,076	1,076			
BES2S6JB7	WEST PALM BEACH	FL		04/01/2022		94,902							94,902	94,902			
BES2G9N78	LOGANSPORT	LA		09/24/2021		315		(12)			(12)		303	303			
BES2TK5F1	OCEAN BREEZE	FL		04/13/2022		2,321		(65)			(65)		2,255	2,255			
BES2UT628	PACOLET	SC		05/27/2022		1,145		94			94		1,240	1,240			
BES2GJ2R5	UMATILLA	FL		09/24/2021		956		(26)			(26)		930	930			
BES2JJHJ4	PEARSALL	TX		10/22/2021		935		(25)			(25)		910	910			
BES2VSMT2	NORTHPORT	NY		06/09/2022		3,034		94			94		3,128	3,128			
BES2A9D91	GARDINER	NY		05/27/2021		308		(16)			(16)		291	291			
BES2KPGW0	MARSHALL	TX		11/19/2021		469		(14)			(14)		455	455			
BES2KPGY6	SPRING VALLEY	CA		11/19/2021		662		(26)			(26)		636	636			
BES4FHBE5	BAKERSFIELD	CA		03/10/2025				(2)			(2)		383	383			
BES2PU969	FORT DEPOSIT	AL		02/18/2022		816		(23)			(23)		793	793			
BES2VSMY1	WASHINGTON	UT		06/09/2022		3,083		98			98		3,181	3,181			
BES2G9UD7	CORVALLIS	OR		09/24/2021		573		(22)			(22)		551	551			
BES4HDEL3	LAKE WORTH BEACH	FL		04/04/2025				(6)			(6)		403	403			
BES4HDEX7	ALVA	FL		04/04/2025				(1)			(1)		482	482			
BES47ZUF0	CORONA	CA		11/22/2024		2,314		(66)			(66)		2,249	2,249			
BES27U9Y8	SAN JOSE	CA		03/24/2021		1,797		(47)			(47)		1,750	1,750			
BES2BA2H1	BELL	FL		06/17/2021		2,435		(130)			(130)		2,305	2,305			
BES2CVDQ2	BUENA VISTA	CO		07/15/2021		2,906		(95)			(95)		2,811	2,811			

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
BES4DA210	POMPANO BEACH	FL		02/12/2025				(17)			(17)		880	880			
BES2G9N86	SIKESTON	MO		09/24/2021		846		(36)			(36)		810	810			
BES245JB5	DODGE CITY	KS		01/27/2021		2,852		(111)			(111)		2,741	2,741			
BES22BT49	GUTHRIE	OK		12/21/2020		568		(24)			(24)		544	544			
BES2VSXL7	NOTTINGHAM	MD		06/09/2022		795		25			25		819	819			
BES2JJJY9	MOSES LAKE	WA		10/22/2021		689		(37)			(37)		652	652			
BES2B9YM8	LIVE OAK	FL		06/17/2021		561		(17)			(17)		544	544			
BES2LZGU1	WALLED LAKE	MI		12/16/2021		466							466	466			
BES4FHBZ8	SYRACUSE	NY		03/10/2025				(3)			(3)		242	242			
BES4HDEQ2	GOLDSBORO	NC		04/04/2025				(7)			(7)		212	212			
BES4FHC95	NIANTIC	CT		03/10/2025				(20)			(20)		1,678	1,678			
BES27U9M4	BYHALIA	MS		03/24/2021		1,299		(38)			(38)		1,261	1,261			
BES2CVDW9	CLEARLAKE OAKS	CA		07/15/2021		325		(12)			(12)		313	313			
BES2ETB53	ROGERS	AR		08/26/2021		377		(10)			(10)		367	367			
BES2UT693	LLANO	TX		05/27/2022		557		41			41		598	598			
BES2CVDR0	GEORGETOWN	FL		07/15/2021		1,360		(36)			(36)		1,324	1,324			
BES2TK5E4	HAMMOND	NY		04/13/2022		573		(30)			(30)		543	543			
BES2PU7X2	POINT	TX		02/18/2022		958		(26)			(26)		933	933			
BES28ZFJ2	SAND SPRINGS	OK		04/29/2021		1,006		(20)			(20)		986	986			
BES22BM46	SORRENTO	FL		12/21/2020		597		(29)			(29)		568	568			
BES2TK595	MONETTA	SC		04/13/2022		814		(24)			(24)		790	790			
BES2ETAL9	ODESSA	TX		08/26/2021		1,031		(31)			(31)		1,000	1,000			
BES22BT72	KYLE	TX		12/21/2020		476		(13)			(13)		463	463			
BES49J505	MIAMI	FL		12/16/2024		2,329		(62)			(62)		2,267	2,267			
BES25QLK5	CANBY	OR		02/24/2021		412		(9)			(9)		404	404			
BES2LZGT4	CITRUS HEIGHTS	CA		12/16/2021		1,018		(39)			(39)		978	978			
BES2G9UC9	MONROE	LA		09/24/2021		601		(15)			(15)		586	586			
BES4BAY74	LIGHTHOUSE POINT	FL		01/16/2025				(71)			(71)		(5,223)	(5,223)			
BES2UT6D4	KARNACK	TX		05/27/2022		535		41			41		577	577			
BES4HDEZ2	DALLAS	TX		04/04/2025				(5)			(5)		704	704			
BES2JJJV5	BOYNTON BEACH	FL		10/22/2021		1,074		(44)			(44)		1,030	1,030			
BES4HDF08	ASHBURN	VA		04/04/2025				(15)			(15)		1,575	1,575			
BES4DA1Y9	ALBANY	NY		02/12/2025				(7)			(7)		376	376			
BES2ETBG9	TROUTDALE	OR		08/26/2021		990		(36)			(36)		953	953			
BES49J521	MYRTLE BEACH	SC		12/16/2024		1,200		(34)			(34)		1,165	1,165			
BES25QLA7	NEWALLA	OK		02/24/2021		715		(16)			(16)		699	699			
BES4FHEG7	ATHENS	GA		03/10/2025				3			3		627	627			
BES2UT719	BUTLER	PA		05/27/2022		535		37			37		572	572			
BES2JJK19	JACKSON	MO		10/22/2021		701		(27)			(27)		674	674			
BES27UAH3	SALTERS	SC		03/24/2021		653		(25)			(25)		628	628			
BES49J539	WAIALUA	HI		12/16/2024		1,396		(28)			(28)		1,368	1,368			
BES4DA202	JEFFERSONVILLE	IN		02/12/2025				(4)			(4)		328	328			
BES46UNP8	ROCHESTER	NY		10/31/2024		223		(3)			(3)		220	220			
BES2KPH33	HOPKINS	MI		11/19/2021		781		(21)			(21)		760	760			
BES2NM472	SAN JOSE	CA		01/25/2022		1,179		(61)			(61)		744	744			
BES28ZE04	COOKVILLE	TX		04/29/2021		829		(33)			(33)		795	795			
BES2Z01X3	PHILADELPHIA	PA		08/18/2022		316		25			25		341	341			
BES2JJJS2	TRENTON	FL		10/22/2021		1,350		(36)			(36)		1,314	1,314			
BES2VSNB0	RIDGEWOOD	NY		06/09/2022		3,037		96			96		3,132	3,132			
BES25QL82	SAN JOSE	CA		02/24/2021		788		(27)			(27)		761	761			
BES2A6FD6	GRAHAM	WA		05/27/2021		1,714		(69)			(69)		1,645	1,645			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BES2A6KG3	GREEN COVE SPRINGS	FL		05/27/2021		884		(26)			(26)		859	859			
BES49J588	LAS VEGAS	NV		12/16/2024		1,800		(51)			(51)		1,748	1,748			
BES245J82	RICEVILLE	TN		01/27/2021		887		(23)			(23)		864	864			
BES4DA0U8	BROOKLYN	NY		02/12/2025				(26)			(26)		1,285	1,285			
BES28ZF52	ROSAMOND	CA		04/29/2021		160		(6)			(6)		154	154			
BES2GJ2T1	FORT COLLINS	CO		09/24/2021		591		(17)			(17)		574	574			
BES2NRTS8	MELROSE	FL		01/25/2022		1,486		(42)			(42)		1,444	1,444			
BES2BA273	TUCSON	AZ		06/17/2021		686		(18)			(18)		668	668			
BES2A9D26	SUNNYVALE	CA		05/27/2021		1,763		(58)			(58)		1,705	1,705			
BES4HDE09	WAXAHACHIE	TX		04/04/2025				(7)			(7)		655	655			
BES245JH2	KENDLETON	TX		01/27/2021		518		(17)			(17)		502	502			
BES2QDB89	BIG SKY	MT		03/07/2022		6,585,475							6,585,475	6,585,475			
BES49J4Z9	NEWBURY PARK	CA		12/16/2024		62,247		(1,881)			(1,881)		60,366	60,366			
BES4HDE58	NEW BRITAIN	CT		04/04/2025				(7)			(7)		458	458			
BES245J33	MESA	AZ		01/27/2021		605		(13)			(13)		592	592			
BES442143	RIVERSIDE	CA		09/25/2024		1,173		(43)			(43)		1,130	1,130			
BES2Z02B0	KIRKLAND	WA		08/18/2022		6,125		576			576		6,701	6,701			
BES49J4U0	SAINT PETERSBURG	FL		12/16/2024		657		(15)			(15)		642	642			
BES2JJJ94	BLOOMINGBURG	NY		10/22/2021		156		(7)			(7)		149	149			
BES2A6FQ7	JACKSON	MO		05/27/2021		453		(17)			(17)		436	436			
BES2KPH74	ZEPHYRHILLS	FL		11/19/2021		604		(21)			(21)		583	583			
BES2JJJQ6	FOX	AR		10/22/2021		949		(25)			(25)		924	924			
BES4HDDT7	LOS ANGELES	CA		04/04/2025				(1)			(1)		230	230			
BES4HDEY5	DAYTON	TN		04/04/2025				(3)			(3)		329	329			
BGH33PRJ1	VISALIA	CA		05/25/2006		42,678		(2,587)			(2,587)		40,091	40,091			
BES25QL58	BAXLEY	GA		02/24/2021		1,196		(50)			(50)		1,146	1,146			
BES47ZSY2	PLEASANTON	CA		11/22/2024		3,260		(75)			(75)		3,185	3,185			
BES2LZGS6	PERRYVILLE	MD		12/16/2021		775		(37)			(37)		739	739			
BES2GJ4H5	MULBERRY	AR		09/24/2021		1,020		(27)			(27)		993	993			
BES2VSN38	TEMECULA	CA		06/09/2022		3,280		103			103		3,384	3,384			
BES27UA75	CANYON COUNTRY	CA		03/24/2021		1,242		(47)			(47)		1,194	1,194			
BES2LZGP2	SURPRISE	AZ		12/16/2021		374		(17)			(17)		357	357			
BES47ZQJ7	SAN DIEGO	CA		11/22/2024		790		(30)			(30)		760	760			
BES28ZEC8	REDFIELD	AR		04/29/2021		821		(25)			(25)		797	797			
BES2UT6Y8	HUDSON	FL		05/27/2022		264		19			19		282	282			
BES2UT636	CUSTER	WA		05/27/2022		1,484		115			115		1,599	1,599			
BES27UAC4	POMONA	CA		03/24/2021		1,540		(60)			(60)		1,479	1,479			
BES4DA1G8	PALMETTO BAY	FL		02/12/2025				(43)			(43)		2,874	2,874			
BES2A6FE4	HEMPHILL	TX		05/27/2021		418		(10)			(10)		408	408			
BES2B9Y30	PORTLAND	OR		06/17/2021		678		(26)			(26)		652	652			
BES2KPCL8	LA PUENTE	CA		11/19/2021		1,379		(37)			(37)		1,342	1,342			
BES2ETAG0	RAYMOND	MS		08/26/2021		1,117		(29)			(29)		1,088	1,088			
BES2G9U96	CAMERON	NC		09/24/2021		785		(20)			(20)		765	765			
BES2G9NB9	MIDDLEBURG	FL		09/24/2021		1,345		(37)			(37)		1,308	1,308			
BES2VSN04	IRVINE	CA		06/09/2022		8,529		268			268		8,797	8,797			
BES4FHBF2	COVINGTON	KY		03/10/2025				6			6		681	681			
BES49J5A3	PITTSBURGH	PA		12/16/2024		226		2			2		228	228			
BES2UT6U6	HIGHLAND	NC		05/27/2022		1,095		84			84		1,179	1,179			
BES4FHCA2	ORLANDO	FL		03/10/2025				(62)			(62)		1,486	1,486			
BES245JN9	SEGUIN	TX		01/27/2021		755		(21)			(21)		734	734			
BES2UT6L6	NEW BLOOMFIELD	PA		05/27/2022		507		38			38		545	545			

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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
BES4420A0	HIALEAH	FL		09/25/2024		595		(21)			(21)		574	574			
BES2G9U88	HANCOCK	NY		09/24/2021		1,419		(55)			(55)		1,365	1,365			
BES2KPH25	MAYS LANDING	NJ		11/19/2021		3,132		(85)			(85)		3,046	3,046			
BES2B9XZ0	MORGAN HILL	CA		06/17/2021		1,351		(46)			(46)		1,305	1,305			
BES46UL54	PITTSBURGH	PA		10/31/2024		379		(1)			(1)		379	379			
BES2Z0HV0	MOUNTAIN VIEW	CA		08/18/2022		6,363		718			718		7,080	7,080			
BES2906G4	BELMONT	MI		04/29/2021		512		(19)			(19)		493	493			
BES47ZQX6	RICHMOND	TX		11/22/2024		562		(15)			(15)		547	547			
BES245JC3	BEAVERTON	OR		01/27/2021		778		(19)			(19)		759	759			
BES2B9ZT2	VAIL	AZ		06/17/2021		717		(19)			(19)		698	698			
BES2NRTG4	VALRICO	FL		01/25/2022		538		(18)			(18)		520	520			
BES245K31	DOUBLE SPRINGS	AL		01/27/2021		577		(13)			(13)		563	563			
BES47ZYS8	SANTA CLARITA	CA		11/22/2024		2,222		(35)			(35)		2,186	2,186			
BES2Z0HZ1	MILILANI	HI		08/18/2022		13,034		1,154			1,154		14,189	14,189			
BES442101	FORT LAUDERDALE	FL		09/25/2024		737		(30)			(30)		707	707			
BES4HDDR1	BRANDON	FL		04/04/2025				(5)			(5)		200	200			
BES2G9V12	DAVIE	FL		09/24/2021		880		(49)			(49)		831	831			
BES46UH91	HAMDEN	CT		10/31/2024		175		(6)			(6)		169	169			
BGH33PZM5	TUCSON	AZ		09/08/2006		11,698							11,698	11,698			
BES4BAZQ1	ELGIN	IL		01/16/2025				(9)			(9)		578	578			
BES4FHBP0	LOS ANGELES	CA		03/10/2025				(2)			(2)		185	185			
BES2B9XW7	CENTRAL	IN		06/17/2021		1,118		(29)			(29)		1,090	1,090			
BES1NLKV5	SAN DIEGO	CA		04/01/2020		34,655							34,655	34,655			
BES4420W2	ORMOND BEACH	FL		09/25/2024		1,345		(37)			(37)		1,308	1,308			
BES46UL47	KITTERY	ME		10/31/2024		302		(8)			(8)		294	294			
BES46UNW3	MIAMI	FL		10/31/2024		1,002		(22)			(22)		980	980			
BES2UT677	BLUE CREEK	OH		05/27/2022		129		10			10		139	139			
BES2VSMU9	COTTON WOOD HEIGHTS	UT		06/09/2022		6,181		192			192		6,373	6,373			
BES2VSZF8	GOSHEN	NY		06/09/2022		2,276		71			71		2,347	2,347			
BES000966	CHICAGO	IL		04/22/2016		164,382		164			164		164,546	164,546			
BES4DA137	BAINBRIDGE ISLAND	WA		02/12/2025				(121)			(121)		3,833	3,833			
BES4BAY90	KISSIMMEE	FL		01/16/2025				(2)			(2)		501	501			
BES2TK637	PETALUMA	CA		04/13/2022		435		(24)			(24)		410	410			
BES2KPCK0	TUCSON	AZ		11/19/2021		1,454		(38)			(38)		1,416	1,416			
BES2TK5D6	SACRAMENTO	CA		04/13/2022		516		(25)			(25)		491	491			
BES2NRTH2	STUART	FL		01/25/2022		916		(35)			(35)		882	882			
BES47ZQR9	BROOKLYN	NY		11/22/2024		3,818		(47)			(47)		3,771	3,771			
BES2JJK01	SHADY POINT	OK		10/22/2021		819		(22)			(22)		798	798			
BES4FHBD7	SPRING VALLEY	NY		03/10/2025				(16)			(16)		706	706			
BES2GJ279	ST STEPHENS	AL		09/24/2021		508		(18)			(18)		490	490			
BES22BNX1	GARDEN GROVE	CA		12/21/2020		1,118		(41)			(41)		1,078	1,078			
BES2A6F95	CHEEKTOWAGA	NY		05/27/2021		363		(13)			(13)		350	350			
BES441ZE6	SEATTLE	WA		09/25/2024		5,466		(150)			(150)		5,316	5,316			
BES22BV38	SAN ANTONIO	TX		12/21/2020		1,269		(9)			(9)		1,260	1,260			
BES4DA1F0	SAN ANTONIO	TX		02/12/2025				(13)			(13)		669	669			
BGH33NVJ1	NORTH SALT LAKE	UT		10/06/2006		15,187							15,187	15,187			
BES27U9Q5	SPRING BRANCH	TX		03/24/2021		955		(22)			(22)		933	933			
BGH33MCZ8	HARMAR TOWNSHIP	PA		12/29/2005		18,924		(287)			(287)		18,638	18,638			
BES47ZZA6	MIAMI	FL		11/22/2024		929		(21)			(21)		908	908			
BES2VSVK1	HOWELL TOWNSHIP	NJ		06/09/2022		900		28			28		928	928			
BES28ZFN3	HEPHZIBAH	GA		04/29/2021		8,236		(514)			(514)		7,722	7,722			

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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
BES191JD7	SAN DIEGO	CA		06/21/2019		195,958		(1,567)			(1,567)		194,391	194,391			
BES22BSY4	DALY CITY	CA		12/21/2020		1,676		(65)			(65)		1,611	1,611			
BES2KPH58	MELBOURNE	FL		11/19/2021		543		(16)			(16)		527	527			
BES2VT643	TOWNSHIP OF WASHINGTON	NJ		06/09/2022		1,583		50			50		1,633	1,633			
BES4420V4	CAPE CORAL	FL		09/25/2024		1,840		(54)			(54)		1,786	1,786			
BES2ET5W1	SEGUIN	TX		08/26/2021		1,366		(35)			(35)		1,330	1,330			
BES28ZE12	FALLING WATERS	WV		04/29/2021		341		(12)			(12)		329	329			
BES2TK5B0	TUCSON	AZ		04/13/2022		765		(38)			(38)		727	727			
BES27UCM0	COLTON	CA		03/24/2021		708		(18)			(18)		690	690			
BES4FH932	STATEN ISLAND	NY		03/10/2025				(20)			(20)		1,739	1,739			
BES27UA18	NORTHVILLE	MI		03/24/2021		362		(12)			(12)		350	350			
BES2GJ2Q7	ORLANDO	FL		09/24/2021		526		(22)			(22)		504	504			
BES2NM415	FLORENCE	OR		01/25/2022		787		(21)			(21)		765	765			
BES22BV46	TUCSON	AZ		12/21/2020		526		(17)			(17)		509	509			
BES28ZE38	TUCSON	AZ		04/29/2021		1,273		(48)			(48)		1,224	1,224			
BES4FHBV7	LONG BEACH	CA		03/10/2025				(25)			(25)		885	885			
BES2VSR34	PORTLAND	OR		06/09/2022		1,700		53			53		1,753	1,753			
BES27UA34	ANAHEIM	CA		03/24/2021		794		(30)			(30)		764	764			
BES47ZQV0	GYPSUM	CO		11/22/2024		1,058		(24)			(24)		1,034	1,034			
BES2VSNH7	POINT PLEASANT BEACH	NJ		06/09/2022		3,019		96			96		3,115	3,115			
BES2BA2G3	TEMPE	AZ		06/17/2021		872		(42)			(42)		830	830			
BGH33NWQ4	NEW YORK	NY		03/30/2007		200,399		(9,530)			(9,530)		190,870	190,870			
BES47ZUH6	LOS ANGELES	CA		11/22/2024		194		(3)			(3)		191	191			
BGH33M4N4	SANDY	UT		06/28/2012		60,576							60,576	60,576			
BES2Z02W4	ELIZABETH	NJ		08/18/2022		922		78			78		1,000	1,000			
BES22BV61	DEATSVILLE	AL		12/21/2020		872		(20)			(20)		852	852			
BES2A9D67	RIESEL	TX		05/27/2021		771		(33)			(33)		738	738			
BES2BA2C2	YULEE	FL		06/17/2021		782		(33)			(33)		749	749			
BES2TK5L8	GRASS VALLEY	CA		04/13/2022		195		(11)			(11)		185	185			
BES4HDBH5	NEWARK	NJ		04/04/2025				(39)			(39)		1,013	1,013			
BES28ZFF0	WALKER	LA		04/29/2021		526		(16)			(16)		510	510			
BES47ZZ99	HOLLYWOOD	FL		11/22/2024		506		(19)			(19)		486	486			
BES2G9N94	TUCUMCARI	NM		09/24/2021		1,541		(41)			(41)		1,500	1,500			
BES2PR8B6	MECHANICSBURG	PA		02/18/2022		177,038							177,038	177,038			
BES2PU8S2	CHIEFLAND	FL		02/18/2022		752		(21)			(21)		731	731			
BES2PU8X1	RUSKIN	FL		02/18/2022		12,375		(390)			(390)		11,985	11,985			
BES47ZQU2	VIRGINIA BEACH	VA		11/22/2024		352		(8)			(8)		343	343			
BES2Z02R5	OZONE PARK	NY		08/18/2022		878		71			71		948	948			
BES2CVCV2	BOYNE CITY	MI		07/15/2021		457		(25)			(25)		432	432			
BES2Z0HP3	DELRAY BEACH	FL		08/18/2022		833		66			66		899	899			
BES2UT6X0	FREEPORT	FL		05/27/2022		802		65			65		867	867			
BES2JJHB1	HARRISBURG	PA		10/22/2021		769		(45)			(45)		724	724			
BES2VSQZ4	BRIGANTINE	NJ		06/09/2022		2,622		85			85		2,706	2,706			
BES4FHBJ4	OLD HICKORY	TN		03/10/2025				(43)			(43)		2,999	2,999			
BES441TD5	JACKSON	NJ		09/25/2024		704		(29)			(29)		675	675			
BES47ZZ16	INDIAN WELLS	CA		11/22/2024		4,321		(145)			(145)		4,176	4,176			
BGH33NNW1	QUEENS	NY		12/01/2004		46,091		(2,469)			(2,469)		43,622	43,622			
BES47ZQM0	NORFOLK	VA		11/22/2024		598		(11)			(11)		587	587			
BES2A6HV4	HAZLET	NJ		05/27/2021		526		(29)			(29)		497	497			
BES4KANB7	OCEAN SHORES	WA		05/07/2025				(4)			(4)		275	275			
BES2ETAW5	CLACKAMAS	OR		08/26/2021		713		(21)			(21)		693	693			

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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
BES2VSQV3	GREAT NECK	NY		06/09/2022		5,033		158			158		5,191	5,191			
BES49J596	SUNLAND	CA		12/16/2024		4,386		(59)			(59)		4,327	4,327			
BES49J4T3	CLEVELAND	OH		12/16/2024		849		(2)			(2)		847	847			
BES2VSMN5	HADDONFIELD	NJ		06/09/2022		3,097		99			99		3,196	3,196			
BES2Z0HY4	NEWPORT COAST	CA		08/18/2022		13,497		1,622			1,622		15,120	15,120			
BES4DA1J2	WEST ISLIP	NY		02/12/2025				(28)			(28)		705	705			
BES2VSR59	STATEN ISLAND	NY		06/09/2022		6,115		192			192		6,306	6,306			
BES2G9N37	ORLANDO	FL		09/24/2021		421		(17)			(17)		404	404			
BES2JJJH6	WASHINGTON	MI		10/22/2021		676		(21)			(21)		655	655			
BES2G9N60	AIKEN	SC		09/24/2021		716		(19)			(19)		697	697			
BES2VT6U5	STOCKTON	CA		06/09/2022		1,058		33			33		1,092	1,092			
BES2Z02K0	DESTIN	FL		08/18/2022		5,739		455			455		6,194	6,194			
BES28ZDZ8	SAN DIMAS	CA		04/29/2021		894		(23)			(23)		871	871			
BES2Z02J3	MIAMI	FL		08/18/2022		1,327		106			106		1,433	1,433			
BES2Z0311	LAS VEGAS	NV		08/18/2022		14		1			1		15	15			
BES4FHDF0	NEWARK	NJ		03/10/2025				(32)			(32)		862	862			
BES2UT6W2	QUINLAN	TX		05/27/2022		1,036		80			80		1,116	1,116			
BES2BA2B4	HOWE	TX		06/17/2021		407		(17)			(17)		389	389			
BES2VSMX3	SAN CARLOS	CA		06/09/2022		10,245		321			321		10,566	10,566			
BES22BLS4	NAVARRE	FL		12/21/2020		934		(36)			(36)		898	898			
BES2Z02P9	FREDERICKSBURG	VA		08/18/2022		436		35			35		471	471			
BES49J4X4	DAYTON	OH		12/16/2024		350		(5)			(5)		345	345			
BES46UNZ6	PHILADELPHIA	PA		10/31/2024		888		(34)			(34)		854	854			
BES27U9V4	BOISE	ID		03/24/2021		368		(13)			(13)		355	355			
BES2LZGL1	BRIGHTON	MI		12/16/2021		619		(25)			(25)		594	594			
BES245JD1	NOBLE	OK		01/27/2021		189		(4)			(4)		184	184			
BES22BNY9	MARBLE FALLS	TX		12/21/2020		593		(15)			(15)		578	578			
BES4BAXK6	CLEVELAND	OH		01/16/2025				7			7		1,178	1,178			
BES4KAND3	SEATTLE	WA		05/07/2025				(9)			(9)		426	426			
BES4BAZH1	DAVENPORT	FL		01/16/2025				(6)			(6)		282	282			
BES28ZEX2	JACKSON	GA		04/29/2021		463		(12)			(12)		451	451			
BES28ZE87	CLEARLAKE OAKS	CA		04/29/2021		938		(36)			(36)		902	902			
BES2CVCY6	ORMOND BEACH	FL		07/15/2021		766		(17)			(17)		749	749			
BES2UT6G7	DOWNSVILLE	LA		05/27/2022		587		45			45		631	631			
BES2CVCL4	EDDYVILLE	IA		07/15/2021		1,113		(29)			(29)		1,084	1,084			
BES2Z0HM0	RANCHO MIRAGE	CA		08/18/2022		4,681		371			371		5,052	5,052			
BES480093	RIO RANCHO	NM		11/22/2024		794		(17)			(17)		776	776			
BES2G9UF2	SAN JOSE	CA		09/24/2021		1,486		(40)			(40)		1,446	1,446			
BES47ZQW8	BELLEVUE	WA		11/22/2024		6,962		(116)			(116)		6,847	6,847			
BES22BT15	MESA	AZ		12/21/2020		603		(13)			(13)		590	590			
BES2UT6J1	PORUM	OK		05/27/2022		1,257		87			87		1,344	1,344			
BES245J66	TEXARKANA	AR		01/27/2021		590		(13)			(13)		577	577			
BES2UT6T9	HOLLY LAKE RANCH	TX		05/27/2022		400		33			33		433	433			
BES2ET5J0	DAVIE	FL		08/26/2021		551		(14)			(14)		537	537			
BES47ZZB4	WINDERMERE	FL		11/22/2024		22,320		(540)			(540)		21,780	21,780			
BES2JJK50	SEGUIN	TX		10/22/2021		1,194		(31)			(31)		1,164	1,164			
BES27U9K8	GILROY	CA		03/24/2021		2,174		(63)			(63)		2,111	2,111			
BES2G9UJ4	CORONA	CA		09/24/2021		579		(34)			(34)		544	544			
BES2A9DB6	VICTORIA	TX		05/27/2021		365		(18)			(18)		348	348			
BES2PU8W3	PIEDMONT	AL		02/18/2022		327		(16)			(16)		310	310			
BES2JJJX1	ABILENE	TX		10/22/2021		407		(11)			(11)		396	396			

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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
BES2VSNK0	STATEN ISLAND	NY		06/09/2022		4,542		142			142		4,684	4,684			
BES4DA1W3	HOUSTON	TX		02/12/2025				(9)			(9)		359	359			
BES2PU8Y9	JESSUP	MD		02/18/2022		580		(29)			(29)		551	551			
BES49J513	BALCH SPRINGS	TX		12/16/2024		96,785		(1,776)			(1,776)		95,009	95,009			
BES2BA2A6	RIVERSIDE	CA		06/17/2021		661		(24)			(24)		637	637			
BGH33Q058	FRESNO	CA		11/29/2005		67,771							67,771	67,771			
BES2G9UH8	HANCEVILLE	AL		09/24/2021		1,165		(55)			(55)		1,110	1,110			
BES245J90	SAN JOSE	CA		01/27/2021		1,289		(57)			(57)		1,232	1,232			
BES25QL41	CHIPLEY	FL		02/24/2021		865		(24)			(24)		840	840			
BES2JJJ78	BIG SANDY	TX		10/22/2021		1,108		(45)			(45)		1,063	1,063			
BES4DA1P8	CONROE	TX		02/12/2025				(7)			(7)		276	276			
BES2UT610	HASTINGS	FL		05/27/2022		1,219		94			94		1,313	1,313			
BES22BP19	EAST STROUDSBURG	PA		12/21/2020		454		(21)			(21)		433	433			
BES442093	SANTA BARBARA	CA		09/25/2024		1,458		(55)			(55)		1,404	1,404			
BES28ZF86	ZEELAND	MI		04/29/2021		1,162		(83)			(83)		1,079	1,079			
BES2VSR42	MILILANI	HI		06/09/2022		5,518		173			173		5,690	5,690			
BES28ZFD5	OCALA	FL		04/29/2021		106,042		(2,798)			(2,798)		103,244	103,244			
BES28ZE61	SALADO	TX		04/29/2021		2,695		(71)			(71)		2,624	2,624			
BES2B9YP1	ARCHER	FL		06/17/2021		621		(19)			(19)		603	603			
BES2VSNN4	SPRING VALLEY	NY		06/09/2022		2,818		88			88		2,906	2,906			
BES22BM38	DALY CITY	CA		12/21/2020		2,195		(71)			(71)		2,124	2,124			
BES2VSMM7	HEWLETT HARBOR	NY		06/09/2022		6,749		210			210		6,959	6,959			
BES4DA1V5	COVINGTON	KY		02/12/2025				(4)			(4)		243	243			
BES245J74	SEMINOLE	TX		01/27/2021		409		(14)			(14)		395	395			
BES4HDES8	DALLAS	TX		04/04/2025				(4)			(4)		376	376			
BES2UT6S1	LEVELLAND	TX		05/27/2022		456		34			34		490	490			
BES4HDDU4	BUTLER	PA		04/04/2025				(5)			(5)		432	432			
BES2Z02N4	NORTH BEACH	MD		08/18/2022		664		53			53		717	717			
BES2PU8T0	ROCKY POINT	NC		02/18/2022		442		(12)			(12)		430	430			
BES2VT5R3	AVENTURA	FL		06/09/2022		3,414		107			107		3,521	3,521			
BES2A6HF9	CLAREMORE	OK		05/27/2021		1,152		(27)			(27)		1,125	1,125			
BES46UNY9	SPRINGFIELD	MA		10/31/2024		353		(7)			(7)		346	346			
BES4BF492	LIVERMORE	CA		01/16/2025				(20)			(20)		1,767	1,767			
BES28ZE95	SUNNYVALE	CA		04/29/2021		1,462		(53)			(53)		1,409	1,409			
BES4FHBG0	COVINGTON	KY		03/10/2025				(14)			(14)		1,479	1,479			
BGH33M6E2	CUYAHOGA HEIGHTS	OH		10/20/2005		87,909							87,909	87,909			
BES2GJ485	VERNON	CT		09/24/2021		822		(22)			(22)		800	800			
BES2ET6H3	EDMOND	OK		08/26/2021		567		(15)			(15)		552	552			
BES2B9Y06	OGDEN	AR		06/17/2021		630		(14)			(14)		616	616			
BES4KANA9	HOMESTEAD	FL		05/07/2025				(6)			(6)		239	239			
BES2A6K99	CLIFTON PARK	NY		05/27/2021		630		(35)			(35)		594	594			
BES2B9XV9	LUBBOCK	TX		06/17/2021		1,113		(30)			(30)		1,084	1,084			
BES2G9V04	PRATTVILLE	AL		09/24/2021		917		(38)			(38)		880	880			
BES2KPH82	TRENTON	FL		11/19/2021		556		(15)			(15)		541	541			
BES4KAN84	HIALEAH	FL		05/07/2025				(3)			(3)		143	143			
BES2Z0KK0	CONROE	TX		08/18/2022		351		28			28		380	380			
BES28ZDX3	EL MIRAGE	AZ		04/29/2021		383		(12)			(12)		371	371			
BES4BAZU2	MILILANI	HI		01/16/2025				(2)			(2)		509	509			
BES2ETBF1	CORDOVA	AL		08/26/2021		596		(25)			(25)		570	570			
BES4HDDY6	PEMBROKE PINES	FL		04/04/2025				(12)			(12)		890	890			
BES2NM407	QUITMAN	TX		01/25/2022		558		(15)			(15)		543	543			

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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
BES2JJHD7	LAKESIDE	CA		10/22/2021		1,243		(48)			(48)		1,196	1,196			
BES4HDF24	CORAL SPRINGS	FL		04/04/2025				(1)			(1)		199	199			
BES4420R3	SAFETY HARBOR	FL		09/25/2024		1,257		(41)			(41)		1,216	1,216			
BES2UT5Y9	HARLETON	TX		05/27/2022		551		43			43		594	594			
BES49J554	TAMPA	FL		12/16/2024		546		(4)			(4)		542	542			
BES28ZEK0	HAMBURG	PA		04/29/2021		941		(27)			(27)		914	914			
BES28ZEM6	UPLAND	CA		04/29/2021		612		(25)			(25)		587	587			
BES2GJ4E2	SYLMAR	CA		09/24/2021		1,030		(35)			(35)		995	995			
BES4KAN43	SAINT LOUIS	MO		05/07/2025				(2)			(2)		62	62			
BES28ZDW5	REFORM	AL		04/29/2021		581		(14)			(14)		567	567			
BES2UT701	SAN JOSE	CA		05/27/2022		792		60			60		852	852			
BES28ZF29	WOOD VILLAGE	OR		04/29/2021		920		(34)			(34)		886	886			
BES27UAF7	WALNUT GROVE	MO		03/24/2021		1,053		(29)			(29)		1,024	1,024			
BES4DA1L7	GLEN BURNIE	MD		02/12/2025				(10)			(10)		655	655			
BES46UNV5	BOCA RATON	FL		10/31/2024		2,391		(67)			(67)		2,323	2,323			
BES2VSNR5	JAMAICA	NY		06/09/2022		5,079		158			158		5,237	5,237			
BES22BM12	TAMPA	FL		12/21/2020		642		(15)			(15)		627	627			
BES2VT593	BURNSVILLE	NC		06/09/2022		1,611		51			51		1,662	1,662			
BES28ZEB0	SAFETY HARBOR	FL		04/29/2021		1,722		(87)			(87)		1,635	1,635			
BES2VSXH6	FLEMINGTON	NJ		06/09/2022		2,578		81			81		2,659	2,659			
BES2NM3W8	MUNFORD	AL		01/25/2022		827		(21)			(21)		806	806			
BES2VSXZ6	BROOKLYN	NY		06/09/2022		8,012		259			259		8,270	8,270			
BES2KPGT7	MARION	OH		11/19/2021		933		(25)			(25)		908	908			
BES27U9N2	COVE	AR		03/24/2021		1,040		(23)			(23)		1,018	1,018			
BES2A6KB4	LORIS	SC		05/27/2021		565		(15)			(15)		551	551			
BGH33NN76	TEXAS CITY	TX		07/23/2007		68,292		(32)			(32)		68,259	68,259			
BES2ETBA2	GRAND RAPIDS	MI		08/26/2021		463		(33)			(33)		430	430			
BES4DA1Q6	BRISTOL	CT		02/12/2025				(17)			(17)		769	769			
BES2CVDZ2	SANTA ROSA	CA		07/15/2021		611		(21)			(21)		590	590			
BES2NLG71	NORWOOD	NC		01/25/2022		1,277		(34)			(34)		1,243	1,243			
BES2VSNM6	MONTAGUE	NJ		06/09/2022		1,095		35			35		1,129	1,129			
BES28ZFL7	OKLAHOMA CITY	OK		04/29/2021		1,226		(27)			(27)		1,199	1,199			
BES47ZR15	RANCHO CUCAMONGA	CA		11/22/2024		1,294		(12)			(12)		1,282	1,282			
BES4HDDS9	PROSPER	TX		04/04/2025				(20)			(20)		1,167	1,167			
BES2UT6C6	OXFORD	AL		05/27/2022		395		30			30		425	425			
BES2CVDE9	LAKESIDE	AZ		07/15/2021		942		(23)			(23)		918	918			
BES2UT6K8	EL DORADO	AR		05/27/2022		772		60			60		832	832			
BES2NLG63	CORNELIUS	OR		01/25/2022		722		(31)			(31)		691	691			
BES2UT5X1	LEESBURG	FL		05/27/2022		376		28			28		404	404			
BES4BAZE8	BEDFORD	TX		01/16/2025				(17)			(17)		524	524			
BES27UA59	ORLANDO	FL		03/24/2021		891		(21)			(21)		870	870			
BES2Z0HU2	SAN DIEGO	CA		08/18/2022		5,825		655			655		6,481	6,481			
BES47ZUJ2	PALM BEACH GARDENS	FL		11/22/2024		1,586		(53)			(53)		1,533	1,533			
BES4DA1K9	DULUTH	GA		02/12/2025				(50)			(50)		1,552	1,552			
BES28ZEW4	EARP	CA		04/29/2021		2,132		(61)			(61)		2,072	2,072			
BES2ETB79	GREENWOOD	IN		08/26/2021		393		(18)			(18)		375	375			
BES4DA160	TEMPE	AZ		02/12/2025				(17)			(17)		2,390	2,390			
BES2VSR67	BROOKLYN	NY		06/09/2022		6,308		197			197		6,505	6,505			
BES2UT6A0	ENUMCLAW	WA		05/27/2022		579		45			45		623	623			
BES2G9UY1	HARRAH	OK		09/24/2021		947		(26)			(26)		921	921			
BES2CVDM1	PARKER DAM	CA		07/15/2021		2,613		(127)			(127)		2,486	2,486			

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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
BES2KPGU4	LOUISA	KY		11/19/2021		690		(23)			(23)		667	667			
BES2ET683	ERNUL	NC		08/26/2021		507		(17)			(17)		490	490			
BES2NM3Z1	FORESTHILL	CA		01/25/2022		378		(18)			(18)		360	360			
BES442119	JACKSONVILLE	FL		09/25/2024		237		(5)			(5)		232	232			
BES47ZQZ1	JENSEN BEACH	FL		11/22/2024		712		(14)			(14)		698	698			
BES27U9S1	NAVARRE	OH		03/24/2021		619		(24)			(24)		595	595			
BES28ZEU8	MAUD	TX		04/29/2021		655		(16)			(16)		639	639			
BES28ZEF1	NEW BRAUNFELS	TX		04/29/2021		401		(12)			(12)		389	389			
BES4HDEK5	APPLETON	WI		04/04/2025				(4)			(4)		264	264			
BES4FHAL0	MCKINNEY	TX		03/10/2025				(30)			(30)		2,894	2,894			
BES2VSNC8	SAN DIEGO	CA		06/09/2022		3,222		101			101		3,323	3,323			
BES2TK5H7	DEL VALLE	TX		04/13/2022		414		(22)			(22)		392	392			
BES245JA7	HERMANN	MO		01/27/2021		599		(11)			(11)		588	588			
BES4HDEW9	DEFUNIAK SPRINGS	FL		04/04/2025				(4)			(4)		252	252			
BES28ZE53	BASTROP	TX		04/29/2021		629		(14)			(14)		615	615			
BES4KAMY8	BRONX	NY		05/07/2025				(17)			(17)		554	554			
BES2CVCP5	DEFUNIAK SPRINGS	FL		07/15/2021		681		(17)			(17)		663	663			
BES2NM464	TALENT	OR		01/25/2022		382		(17)			(17)		365	365			
BES2Z0204	WASHINGTON	UT		08/18/2022		2,797		223			223		3,020	3,020			
BES2NRTJ8	SANFORD	NC		01/25/2022		931		(25)			(25)		906	906			
BES2ET7D1	NORTH HIGHLANDS	CA		08/26/2021		411		(16)			(16)		395	395			
BES27UAL4	ODESSA	TX		03/24/2021		1,156		(40)			(40)		1,116	1,116			
BES2CVCW0	SEWICKLEY	PA		07/15/2021		595		(22)			(22)		573	573			
BES4HDDQ3	NEW ORLEANS	LA		04/04/2025				(14)			(14)		731	731			
BES2Z0HS7	MIAMI SPRINGS	FL		08/18/2022		1,677		133			133		1,810	1,810			
BES28ZEE4	BONITA SPRINGS	FL		04/29/2021		421		(16)			(16)		405	405			
BES2A9D83	BOWLING GREEN	OH		05/27/2021		340		(19)			(19)		321	321			
BES2KPCJ3	OCALA	FL		11/19/2021		579		(20)			(20)		559	559			
BES4KAN68	HUDSON	OH		05/07/2025				(27)			(27)		679	679			
BES28ZEL8	HARWOOD	TX		04/29/2021		533		(23)			(23)		511	511			
BES4HDE33	LITTLE EGG HARBOR	NJ		04/04/2025				(3)			(3)		463	463			
BES4421E1	PHOENIX	AZ		09/25/2024		1,084		(19)			(19)		1,065	1,065			
BES4FH8B5	BROOKLYN	NY		03/10/2025				(19)			(19)		1,330	1,330			
BES2Z0KH7	PLEASANTON	CA		08/18/2022		2,118		168			168		2,285	2,285			
BES2Z0253	STATEN ISLAND	NY		08/18/2022		3,368		269			269		3,638	3,638			
BES2NM3U2	MYRTLE BEACH	SC		01/25/2022		623		(25)			(25)		599	599			
BES2G9UB1	VILLE PLATTE	LA		09/24/2021		627		(19)			(19)		608	608			
BES2TK629	MACUNGIE	PA		04/13/2022		266		(8)			(8)		258	258			
BES4KAN92	LAKE HAVASU CITY	AZ		05/07/2025				(4)			(4)		217	217			
BES2G9UL9	SUNNYVALE	CA		09/24/2021		1,161		(55)			(55)		1,107	1,107			
BES4KAMZ5	BOCA RATON	FL		05/07/2025				(40)			(40)		1,108	1,108			
BES4HDEN9	TOWNSEND	DE		04/04/2025				(8)			(8)		402	402			
BES2JJJR4	GLEN ROSE	TX		10/22/2021		1,122		(30)			(30)		1,093	1,093			
BES3368X6	EAST PROVIDENCE	RI		01/01/2023		33,321				179	179		49,942	49,942			
BES2G9UT2	OCALA	FL		09/24/2021		266		(12)			(12)		254	254			
BES28ZFK9	VILONIA	AR		04/29/2021		540		(14)			(14)		526	526			
BES2UT651	JOHNSTON	SC		05/27/2022		276		22			22		298	298			
BES2VT6V3	PRINCETON	NJ		06/09/2022		4,655		145			145		4,800	4,800			
BES2GJ2W4	JACKSONVILLE	AR		09/24/2021		806		(21)			(21)		785	785			
BES2PU928	DIANA	TX		02/18/2022		550		(24)			(24)		526	526			
BES28ZEJ3	STROUDSBURG	PA		04/29/2021		476		(16)			(16)		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
BES2VSQT8	GAINESVILLE	FL		06/09/2022		568		18			18		586	586			
BES4DA1R4	HOUSTON	TX		02/12/2025				(7)			(7)		457	457			
BES2PU829	LAKELAND	FL		02/18/2022		970		(26)			(26)		944	944			
BES2G9UA3	HARTLAND	MI		09/24/2021		369		(15)			(15)		354	354			
BES28ZF60	GUATAY	CA		04/29/2021		1,123		(63)			(63)		1,060	1,060			
BES28ZDU9	NORTHPORT	AL		04/29/2021		674		(24)			(24)		650	650			
BES2Z02E4	PHILADELPHIA	PA		08/18/2022		2,703		244			244		2,947	2,947			
BES2A9D42	SANTA ROSA	CA		05/27/2021		754		(38)			(38)		715	715			
BES2A6EY1	DEBARY	FL		05/27/2021		365		(18)			(18)		347	347			
BES2Z02H7	BROOKLYN	NY		08/18/2022		768		62			62		829	829			
BES22BVB0	OCEANSIDE	CA		12/21/2020		1,829		(57)			(57)		1,773	1,773			
BES2VSN53	MANTECA	CA		06/09/2022		1,805		56			56		1,861	1,861			
BES2JJJG8	HOMER	LA		10/22/2021		748		(19)			(19)		728	728			
BES4BAYH2	ROSEDALE	MD		01/16/2025				(25)			(25)		869	869			
BES2JJJF0	HAYWARD	CA		10/22/2021		1,178		(46)			(46)		1,132	1,132			
BGH33NNN1	DANA POINT	CA		01/18/2006		30,251							30,251	30,251			
BES4FHBX3	MIAMI	FL		03/10/2025				(17)			(17)		1,809	1,809			
BES4BAZD0	BOCA RATON	FL		01/16/2025				(19)			(19)		1,171	1,171			
BES2Z0HW8	RANCHO MIRAGE	CA		08/18/2022		3,616		404			404		4,020	4,020			
BGH33PRH5	VISALIA	CA		08/12/2004		48,589		(3,462)			(3,462)		45,127	45,127			
BES4420F9	PORT ORCHARD	WA		09/25/2024		7,975		(201)			(201)		7,774	7,774			
BES4BAZP3	COLLEGE STATION	TX		01/16/2025				(16)			(16)		406	406			
BES25QLG4	DEXTER	OR		02/24/2021		322		(14)			(14)		308	308			
BES2VSMZ8	ONTARIO	CA		06/09/2022		2,004		63			63		2,067	2,067			
BES2B9ZQ8	BLAINE	MN		06/17/2021		860		(27)			(27)		833	833			
BES2A6EV7	CHINO HILLS	CA		05/27/2021		1,083		(45)			(45)		1,037	1,037			
BES2TK5Z7	TAMPA	FL		04/13/2022		629		(24)			(24)		606	606			
BES22BNV5	DEWEY	AZ		12/21/2020		1,060		(23)			(23)		1,036	1,036			
BES2TK611	COLUMBUS	MS		04/13/2022		691		(19)			(19)		672	672			
BES2KPH41	FLAT ROCK	MI		11/19/2021		450		(15)			(15)		435	435			
BES2Z0279	WEST ISLIP	NY		08/18/2022		1,752		239			239		1,991	1,991			
BES2A9D59	LIVERPOOL	NY		05/27/2021		118		(7)			(7)		112	112			
BES28ZF03	KISSIMMEE	FL		04/29/2021		425		(18)			(18)		407	407			
BES46UNX1	YORBA LINDA	CA		10/31/2024		1,732		(56)			(56)		1,676	1,676			
BGH33Q1J7	RIGBY	ID		06/20/2006		12,157		14			14		12,171	12,171			
BES480044	YOUNGSVILLE	LA		11/22/2024		540		(8)			(8)		532	532			
BES2BA2D0	GEORGETOWN	TN		06/17/2021		3,019		(82)			(82)		2,937	2,937			
BES2NRTK5	DELANO	TN		01/25/2022		711		(24)			(24)		687	687			
BES28ZDV7	MARBURY	AL		04/29/2021		599		(15)			(15)		585	585			
BES27U9X0	RIFLE	CO		03/24/2021		628		(25)			(25)		603	603			
BES2LZGN7	FAYETTEVILLE	GA		12/16/2021		523		(22)			(22)		501	501			
BES27U9D4	HANSON	KY		03/24/2021		1,326		(32)			(32)		1,295	1,295			
BES2ET6F7	LAKE CHARLES	LA		08/26/2021		485		(13)			(13)		472	472			
BES2PU8K9	COCHRANTON	PA		02/18/2022		627		(17)			(17)		610	610			
BES2NRTT6	HEREFORD	PA		01/25/2022		540		(27)			(27)		513	513			
BES2VT2Y1	PEMBROKE PINES	FL		06/09/2022		634		20			20		654	654			
BES2VSYY8	HUNTINGTON BEACH	CA		06/09/2022		3,530		111			111		3,641	3,641			
BES2VSN20	RIO RANCHO	NM		06/09/2022		683		22			22		705	705			
BES2VSR00	SONORA	CA		06/09/2022		429		14			14		442	442			
BES2VSNQ7	ATLANTA	GA		06/09/2022		2,245		70			70		2,315	2,315			
BES2VT163	FRANCIS	UT		06/09/2022		2,002		63			63		2,065	2,065			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BES2JJJB9	HARTLAND	MI		10/22/2021		665		(26)			(26)		640	640			
BES27UAJ9	FAYETTE	AL		03/24/2021		1,571		(37)			(37)		1,534	1,534			
BES28ZEZ7	CLACKAMAS	OR		04/29/2021		422		(11)			(11)		411	411			
BES47ZVA0	LA JOLLA	CA		11/22/2024		1,473		(55)			(55)		1,418	1,418			
BES4FHC61	NEW BRAUNFELS	TX		03/10/2025				(6)			(6)		487	487			
BES440P90	WESTLAKE VILLAGE	CA		09/25/2024		1,354		(39)			(39)		1,316	1,316			
BES2A6JM2	SOUTHINGTON	CT		05/27/2021		320		(17)			(17)		303	303			
BES2KPH17	PINELLAS PARK	FL		11/19/2021		2,829		(167)			(167)		2,662	2,662			
BES2G9NC7	LANCASTER	CA		09/24/2021		946		(36)			(36)		909	909			
BES28ZF45	SACRAMENTO	CA		04/29/2021		1,062		(43)			(43)		1,019	1,019			
BES2A6588	MIDDLEBURG	FL		05/27/2021		789		(33)			(33)		756	756			
BES27U9P7	MILL RUN	PA		03/24/2021		802		(21)			(21)		781	781			
BES47ZZ40	CLEVELAND	OH		11/22/2024		502		(8)			(8)		494	494			
BES2VT5W2	INLET BEACH	FL		06/09/2022		97		3			3		100	100			
BES2TK5S3	BARNARD	MO		04/13/2022		694		(19)			(19)		675	675			
BES27UCP3	HUNTINGTON BEACH	CA		03/24/2021		1,182		(41)			(41)		1,141	1,141			
BES2VSMH8	HOLTSVILLE	NY		06/09/2022		1,201		38			38		1,238	1,238			
BES4DA1S2	DRAPER	UT		02/12/2025				(28)			(28)		1,402	1,402			
BES2BA034	KEITHVILLE	LA		06/17/2021		804		(21)			(21)		784	784			
BES4HDE17	PENNGROVE	CA		04/04/2025				(52)			(52)		1,791	1,791			
BES2JJJN3	HOPKINS	MI		10/22/2021		1,051		(26)			(26)		1,025	1,025			
BES2VSMP0	OZONE PARK	NY		06/09/2022		2,943		92			92		3,035	3,035			
BES2ETCZ6	ACKWORTH	IA		08/26/2021		1,267		(32)			(32)		1,234	1,234			
BES2Z0HR9	CHESTERFIELD	VA		08/18/2022		2,110		173			173		2,282	2,282			
BES4HDER0	LULING	LA		04/04/2025				(9)			(9)		352	352			
BES2A9D34	MESA	AZ		05/27/2021		544		(19)			(19)		526	526			
BES27U9W2	NOWATA	OK		03/24/2021		596		(17)			(17)		579	579			
BES2UT6H5	CHESHIRE	OR		05/27/2022		384		30			30		414	414			
BES2G9N45	HAYWARD	CA		09/24/2021		1,705		(66)			(66)		1,639	1,639			
BES27UAG5	SEGUIN	TX		03/24/2021		1,162		(33)			(33)		1,129	1,129			
BES2B9Y14	DUETTE	FL		06/17/2021		544		(14)			(14)		530	530			
BES2VSNS3	LONG BEACH	NY		06/09/2022		2,057		65			65		2,122	2,122			
BES2NRTL3	OVERTON	TX		01/25/2022		593		(16)			(16)		578	578			
BES2VT1J5	FRESH MEADOWS	NY		06/09/2022		5,103		159			159		5,262	5,262			
BES2ETB95	TYLER	TX		08/26/2021		606		(17)			(17)		588	588			
BES22BLZ8	UPPER MARLBORO	MD		12/21/2020		864		(32)			(32)		832	832			
BES2ETA62	ENNIS	TX		08/26/2021		768		(21)			(21)		747	747			
BES2VSNJ3	CORONA	CA		06/09/2022		7,985		354			354		8,339	8,339			
BES2CVCN0	JENSEN BEACH	FL		07/15/2021		862		(21)			(21)		841	841			
BES2VT6P6	NEW YORK	NY		06/09/2022		11,326		351			351		11,676	11,676			
BES27UAD2	KEYSTONE HEIGHTS	FL		03/24/2021		1,116		(32)			(32)		1,084	1,084			
BES2G9N03	WINNSBORO	TX		09/24/2021		727		(19)			(19)		708	708			
BES28ZF78	OXFORD	MS		04/29/2021		1,036		(26)			(26)		1,009	1,009			
BES4BAXZ3	SAINT CLOUD	FL		01/16/2025				(23)			(23)		809	809			
BES2NM3V0	SPARTA	MO		01/25/2022		870		(25)			(25)		850	850			
BES22BLX3	SPARTANBURG	SC		12/21/2020									2,204			2,204	2,204
BES22BSZ1	DEWEY	AZ		12/21/2020									619			619	619
BES49J4V8	DEVINE	TX		12/16/2024									(23,221)	(23,119)		(102)	(102)
BES2Z0JK2	FRANKLIN LAKES	NJ		08/18/2022									(27,765)			(27,765)	(27,765)
BES25PLN1	JACKSONVILLE	FL		02/24/2021									3,658			3,658	3,658
BES2ET5Z4	ROSEBURG	OR		08/26/2021									2,800			2,800	2,800

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
BES2G9N52	APOPKA	FL		09/24/2021									666			666	666
BES47ZZD0	AUSTIN	TX		11/22/2024									10,706			10,706	10,706
BES2VT056	SYOSSET	NY		06/09/2022									(67,947)			(67,947)	(67,947)
BES2VSNA2	LAND O LAKES	FL		06/09/2022									(11,869)			(11,869)	(11,869)
BES2ET9Y3	GOODYEAR	AZ		08/26/2021									1,148			1,148	1,148
0299999. Mortgages with partial repayments						9,462,221		(28,416)		179	(28,237)		9,532,651	9,618,533		(85,882)	(85,882)
BGH33N4C6	HOUSTON	TX		09/13/2006	04/29/2025	333,970							333,970	333,970			
BES2QDB89	BIG SKY	MT		03/07/2022	05/23/2025	4,500,000							4,500,000	4,500,000			
BGH33PZM5	TUCSON	AZ		09/08/2006	04/29/2025	1,219,069							1,219,069	1,219,069			
BES2F6M19	CAGUAS	PR		08/24/2021	05/23/2025	4,500,000							4,500,000	4,500,000			
BES3368X6	EAST PROVIDENCE	RI		01/01/2023	04/30/2025	1,516,218				8,156	8,156		1,524,374	1,524,374			
0399999. Mortgages disposed						12,069,257				8,156	8,156		12,077,413	12,077,413			
0599999 - Totals						26,363,475		(3,532)		8,335	4,803		29,541,561	29,627,443		(85,882)	(85,882)

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 Admini-strative 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
65538X-AE-1	NOMURA INTERNATIONAL FUNDING P SENIOR UN		SGP	No Broker		12/31/2024		2,277,299				0.000
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 4.114% 10			No Broker				1,996				
0199999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								2,279,295				XXX
00212C-BP-1	ASG RESECURITIZATION TRUST SERIES 2009 1			No Broker		05/02/2023		24,035				0.000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								24,035				XXX
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II		DE	DIRECT FUNDING		01/26/2015		16,719	13,752			0.000
BES4A2-TE-4	CROSSBEAM VENTURE PARTNERS FUN			DIRECT FUNDING		04/22/2025		500,000				0.000
BGH55K-0G-0	JLC INFRASTRUCTURE FUND I LP		DE	DIRECT FUNDING		08/10/2017			2,624,834			0.000
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I		CA	DIRECT FUNDING		07/13/2021			22,684			0.000
BES4B3-8C-8	SR CLO V - WH FUNDING SRM CLO V - CLASS			DIRECT FUNDING		01/13/2025			1,078,000			0.000
BES4HY-1V-9	VIEWPOINT VENTURES FUND II LP			DIRECT FUNDING		04/21/2025		7,213,636				0.000
BES2XR-BR-8	VOLOFIN CAPITAL MGMT GROUP		GBR	DIRECT FUNDING		07/29/2022			2,855,500			0.000
BES1Q1-0E-6	NCS FRANKLIN PARK LLC			DIRECT FUNDING		05/07/2020		246,637				0.000
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								7,976,992	6,594,770			XXX
401378-AB-0	GUARDIAN LIFE INSURANCE SERIES 144A 4.			No Broker	1.D FE	08/06/2018		2,045				0.000
00452A-AA-8	ACCIDENT FUND INS CO AM SERIES 144A 8.			No Broker	2.B FE	08/04/2023		4,004,148	744,648			0.000
575767-AM-0	MASS MUTUAL LIFE INS CO 5.077% 02/15			No Broker	1.D FE	03/26/2021		2,250,000				0.000
628312-AE-0	MUTUAL OF OMAHA INS CO SERIES 144A 6.1			No Broker	1.G FE	01/09/2024		3,500,000				0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO SERIES 144A		US	No Broker	1.G FE	04/23/2019		4,065,919	3,811,799			0.000
2799999. Surplus Notes - Unaffiliated								13,822,112	4,556,447			XXX
BES45Y-Y3-8	CARLYLE CREDIT OPP FUND III A RES 0.00			DIRECT FUNDING		12/23/2024			368,967			0.000
445717-AB-7	HUNTER POINT CAPITAL SUB 0.000% 07/15/			DIRECT FUNDING		08/05/2022			139,632			0.000
BES4D6-7Q-9	MAPLE BORROWER LLC HOMETAP FORWARD FLOW			DIRECT FUNDING		02/10/2025			3,934,976			0.000
BES4A7-TC-7	RADIANCE BORROWER LLC CLASS SUB 0.000%			DIRECT FUNDING		12/19/2024			18,643			0.000
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated									4,462,218			XXX
BES4K1-8T-5	LENDBUZZ AUTO 2025 Feeder			DIRECT FUNDING		04/29/2025		19,941,296	43,922,063			0.000
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated								19,941,296	43,922,063			XXX
6899999. Total - Unaffiliated								44,043,730	59,535,498			XXX
6999999. Total - Affiliated												XXX
7099999 - Totals								44,043,730	59,535,498			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
48253B-AA-6	KKR REIGN I LTD 5.000% 05/30/49			Paydown	12/31/2021	06/04/2025													
82323M-AA-7	APOLLO AVIATION SEC EQUITY TR Series 201			Redemption 100.0000	05/17/2023	06/18/2025	5,732	(4,303)				(4,303)		5,732	53,053		47,321	47,321	
31364H-N8-6	FNMA CMO SER 1997-281 CLASS 2 9.000% 1		US	Paydown	02/17/1999	06/01/2025	2	1	(2)			(1)							
31358S-SW-2	FNMA CMO SER 2000-34 CLASS S 4.114% 10			Paydown	09/14/2000	06/25/2025	147	(67)	(147)			(214)							21
0199999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							5,881	(4,369)	(149)			(4,518)		5,732	53,053		47,321	47,321	21
12524A-AT-6	CEDR TRUST CEDR_22-SNAI SERIES 2022 SNAI			Paydown	02/23/2022	06/16/2025													
12658W-AL-3	CREDIT SUISSE MORTGAGE TRUST C SERIES 20			Paydown	10/08/2021	06/02/2025													
30295D-AU-6	FREMF MORTGAGE TRUST FREMF_16- SERIES 20			Paydown	03/24/2021	06/01/2025													
30305Q-AK-7	FREMF MORTGAGE TRUST FREMF_17- SERIES 20			Paydown	03/12/2020	06/01/2025													
302984-AQ-2	FREMF MORTGAGE TRUST FREMF_20- SERIES 20			Paydown	02/21/2020	06/01/2025													
35709E-AQ-2	FREMF MORTGAGE TRUST FREMF_20- SERIES 20			Paydown	07/14/2020	06/01/2025													
30317C-AQ-1	FREMF MORTGAGE TRUST FREMF_20- SERIES 20			Paydown	11/19/2020	06/01/2025													
00212C-BP-1	ASG RESECURITIZATION TRUST ASG SERIES 20			Paydown	05/02/2023	06/01/2025	72,390	4,288	8,426			12,714		104,859	88,480		(16,379)	(16,379)	2,521
30317E-AN-4	FREMF MORTGAGE TRUST CLASS C 2020 K1516		US	BANK OF AMERICA MERRIL LYNCH	07/17/2020	06/30/2025								(438,822)	(438,822)				
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							72,390	4,288	8,426			12,714		(333,963)	(350,342)		(16,379)	(16,379)	2,521
BES33B-EN-0	COBBLE FUNDING LLC ABS-SER-2022 CL-A 1			Redemption 100.0000	12/08/2022	05/28/2025	143,339	(288)	97,854			97,566		241,192	241,192				1,206
BES33B-EP-5	LOCKES HOLDINGS LLC 1.000% 05/28/60			Redemption 100.0000	12/08/2022	05/28/2025	111,631	(225)	76,268			76,043		187,899	187,899				939
0799999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							254,970	(513)	174,122			173,609		429,091	429,091				2,145
BES3PP-P7-8	BHARCAP PARTNERS II LP			DIRECT FUNDING	03/08/2024	06/16/2025	2,619,656	(140,805)				(140,805)		2,482,764	2,482,764				66,333
BGH3J0-RQ-3	BLACKSTONE TACTICAL OPP FD II		DE	DIRECT FUNDING	01/26/2015	05/30/2025	65,026	78,264				78,264		146,425	146,414		(11)	(11)	
BES1Q1-0E-6	NCS FRANKLIN PARK LLC			Capital Distribution	05/07/2020	04/14/2025	118,751							246,637	246,637				118,751
BES2CS-94-3	PENDULUM OPP PRGRM VEHICLE I		CA	DIRECT FUNDING	07/13/2021	05/28/2025	7,463	315				315		7,779	7,779				
000000-00-0	BRINSON 1999 PRIMARY FUND		IL	Capital Distribution	10/17/2013	06/30/2025								(2,859)	(2,859)				
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							2,810,896	(62,226)				(62,226)		2,880,746	2,880,735		(11)	(11)	185,084
000000-00-0	DL Investment Holdings 2016-1 LLC	Waltham	MA	Return of capital	01/24/2017	06/26/2025								150,000,000	150,000,000				
2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated														150,000,000	150,000,000				
74728G-AE-0	QBE INSURANCE GROUP LTD SERIES 144A HYB		AUS	Call 100.0000	05/05/2020	05/12/2025	4,039,956							4,039,956	4,000,000		(39,956)	(39,956)	117,500
2999999. Capital Notes - Unaffiliated							4,039,956							4,039,956	4,000,000		(39,956)	(39,956)	117,500
10422#-AA-3	BRADFORD ALLEN SECURED FUNDING 7.000			Maturity	12/14/2016	05/15/2025	57,250,000							57,250,000	57,250,000				3,435,000
3199999. Collateral Loans - Unaffiliated							57,250,000							57,250,000	57,250,000				3,435,000
03330J-AN-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2019		CYM	Paydown	10/26/2021	04/25/2025	362,848	48,746	88,294			137,040		451,142	451,142				
04019V-AC-6	APBN 21 1 0.000% 10/15/36			CSGAIMCSXP - GLIC GA - G1001	09/21/2021	06/17/2025	5,000,000							5,000,000	5,000,000				
09626F-AE-1	BLUE MOUNTAIN LTD 0.000% 10/20/30		CYM	Paydown	06/02/2014	04/29/2025	4,244	3,633	34,242			37,875		38,486	38,486				775
118381-AC-6	BUCKHORN PARK CLO LTD SERIES 2019 1A CLA		CYM	CSGAIMCSXP - GLIC GA - G1001	12/20/2021	06/17/2025	2,441,947		59,334			59,334		2,150,736	1,923,664		(227,072)	(227,072)	341,581
118381-AC-6	BUCKHORN PARK CLO LTD SERIES 2019 1A CLA		CYM	Paydown	12/20/2021	04/18/2025	80,757		58,212			58,212		138,969	138,969				11,296
12560D-AC-2	CIP VIII PRIVATE EQUITY BACKED SUB 0.0		CYM	CSGAIMCSXP - GLIC GA - G1001	09/24/2020	06/17/2025	2,170,523							2,170,523	2,184,848		14,325	14,325	
12560D-AC-2	CIP VIII PRIVATE EQUITY BACKED SUB 0.0		CYM	Paydown	09/24/2020	04/15/2025	36,374							36,374	36,374				
BES3JS-QT-0	CV HCS RATED FEEDER LP EQ 0.000% 12/29			DIRECT FUNDING	11/06/2023	05/29/2025	4,183,783							4,183,783	4,183,783				
BES3N0-AS-5	LENDBUZZ AUTO 2023-1 RES 0.000% 12/21/			Paydown	12/22/2023	05/01/2025	(737,958)							(737,958)	(737,958)				(868,778)
BES3N0-AS-5	LENDBUZZ AUTO 2023-1 RES 0.000% 12/21/			Redemption 499.3697	12/22/2023	06/15/2025	439,096		1,753,606			1,753,606		2,192,702	2,192,702				492,689
BES4A2-PS-7	LENDBUZZ AUTO SERIES 2024-1 CLASS SUB			Redemption 532.8680	12/27/2024	06/15/2025	2,406,847		(1,286,364)			(1,286,364)		1,153,131	1,153,131				
55954Q-AE-2	MAGNETITE CLO LTD SERIES 2019-21A CLASS		CYM	Paydown	12/20/2021	04/21/2025	693,162	43,142	88,524			131,666		781,685	781,685				43,953
BES0WT-NU-9	PINEBRIDGE PRIVATE CREDIT RATE 0.000			DIRECT FUNDING	11/27/2018	04/21/2025	270,287							270,287	270,287				14,170
81789W-AC-0	SEVEN STICKS CLO LTD SERIES 2016-1A CLAS		CYM	Paydown	12/20/2021	04/15/2025													
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS		CYM	CSGAIMCSXP - GLIC GA - G1001	10/13/2020	06/17/2025	1,126,662	109,965	43,653			153,618		1,170,314	1,037,213		(133,101)	(133,101)	96,846
82811Q-AC-3	SILVER ROCK CLO LTD SERIES 2020 1A CLASS		CYM	Paydown	10/13/2020	04/21/2025	25,870	2,525	15,916			18,441		41,786	41,786				2,224

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 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
82811D-AC-2	SILVER ROCK CLO LTD SERIES 2024 4A CLASS		CYM	Paydown	08/16/2024	04/21/2025	1,621,071	199,806	98,858			298,664		1,719,929	1,719,929				
07132B-AC-5	BATTALION CLO LTD SERIES 15 8A CLASS SUB		CYM	Paydown	12/20/2021	04/18/2025	42,583	17,487	98,278			115,765		140,861	140,861				4,184
26251G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2018 61I		CYM	Paydown	12/20/2021	04/17/2025	3,045,413	162,523	279,349			441,872		3,324,762	3,324,762				
36320N-AE-6	GALAXY CLO LTD Series 2015-20A 0.000%		CYM	Paydown	12/20/2021	04/21/2025	39,978	14,100	39,096			53,196		79,074	79,074				1,156
48250K-AC-5	KKR FINANCIAL CLO LTD SERIES 11 CLASS SU		CYM	Paydown	12/20/2021	04/15/2025	125,466	55,967	152,241			208,208		277,707	277,707				4,607
48252L-AE-7	KKR FINANCIAL CLO LTD SERIES 21 CLASS SU		CYM	Paydown	12/20/2021	04/15/2025	168,326	108,460	182,044			290,504		350,371	350,371				6,359
48250H-AC-2	KKR FINANCIAL CLO LTD SERIES 9 CLASS SUB		CYM	Paydown	12/20/2021	04/15/2025	676	298	1,921			2,219		2,597	2,597				40
82811C-AC-4	SILVER ROCK CLO LTD SERIES 23 3A CLASS S		CYM	Paydown	12/20/2023	04/21/2025	196,194	21,539	21,663			43,202		217,857	217,857				
BGH39E-FK-0	GUGGENHEIM PDFNI 0.000% 05/22/25			Tax Free Exchange	04/17/2014	04/30/2025	146,849							146,849	138,881		(7,967)	(7,967)	16,432
BGH530-RN-2	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Paydown	06/09/2017	04/15/2025													
BGH4J0-CD-6	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Paydown	04/12/2016	04/15/2025													
BGH4R3-Y5-4	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Paydown	08/26/2016	04/15/2025													
BGH523-TA-3	GUGGENHEIM PDFNI 2.0 0.000% 04/12/27			Paydown	05/09/2017	04/15/2025													
BGH4PY-1Z-8	GUGGENHEIM PDFNI 2.0 2016 LLC INTEREST 2			Paydown	07/06/2016	04/15/2025													
BGH39U-A6-0	GUGGENHEIM PDFNI LLC INTEREST 0.000%			Tax Free Exchange	05/22/2014	04/30/2025	79,253							79,253	75,070		(4,183)	(4,183)	8,882
445717-AB-7	HUNTER POINT CAPITAL SUB 0.000% 07/15/			Redemption 100.0000	08/05/2022	01/15/2025								207,680	207,680				
05682W-AC-7	BAIN CAPITAL CREDIT CLO LTD SERIES 2018-		CYM	Paydown	12/20/2021	06/30/2025								131,275	131,275				
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							23,970,251	788,191	1,728,867			2,517,058		25,720,175	25,362,176		(357,998)	(357,998)	176,416
BES4K1-8T-5	LENDBUZZ AUTO 2025 Feeder			DIRECT FUNDING	04/29/2025	06/16/2025	541,087							541,087	541,087				2,005
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							541,087							541,087	541,087				2,005
6899999. Total - Unaffiliated							88,945,431	725,371	1,911,266			2,636,637		90,532,824	90,165,800		(367,023)	(367,023)	3,920,692
6999999. Total - Affiliated														150,000,000	150,000,000				
7099999 - Totals							88,945,431	725,371	1,911,266			2,636,637		240,532,824	240,165,800		(367,023)	(367,023)	3,920,692

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
91282C-MZ-1	US TREASURY N B 3.875% 04/30/30	05/14/2025	CITADEL SECURITIES INSTITUTION		987,109	1,000,000	1,579	1.A
91282C-NG-2	US TREASURY N B 4.000% 05/31/30	06/10/2025	HSBC SECURITIES		329,175	330,000	397	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					1,316,284	1,330,000	1,976	XXX
3130B5-YR-3	FEDERAL HOME LOAN BANK 6.000% 05/05/50	04/17/2025	RBC CAPITAL MARKETS LLC		2,000,000	2,000,000		1.B FE
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					2,000,000	2,000,000		XXX
64966S-NJ-1	NEW YORK NY 6.385% 02/01/55	04/15/2025	RBC CAPITAL MARKETS LLC		1,500,000	1,500,000		1.C FE
938429-2P-1	WASHINGTON & MULTNOMAH CNTYS 0 0.000%	05/14/2025	PIPER SANDLER & CO		281,015	650,000		1.B FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					1,781,015	2,150,000		XXX
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY SERIES 144A	05/05/2025	WELLS FARGO SECURITIES, LLC		161,388	175,479	2,426	1.E FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					161,388	175,479	2,426	XXX
00175P-AC-7	AMN HEALTHCARE 4.000% 04/15/29	04/15/2025	DLICGA-GPIM-INDFA		892,081	1,000,000	2,444	4.A FE
00404A-AQ-2	ACADIA HEALTHCARE CO INC 7.375% 03/15/	04/15/2025	DLICGA-GPIM-INDFA		1,616,945	1,600,000	18,683	4.A FE
03027X-BW-9	AMERICAN TOWER CORP 4.050% 03/15/32	05/06/2025	DLICGA-GPIM-INDFA		996,268	1,000,000	5,850	2.B FE
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLWIDE 3.750% 0	04/04/2025	DLGAIMDLPP - DLIC GA - G1001 -		100,000	100,000		1.G FE
12769G-AD-2	CAESARS ENTERTAINMENT INC 6.000% 10/15	04/15/2025	DLICGA-GPIM-INDFA		786,456	850,000	3,117	4.C FE
12784#-AA-1	CFW 55 OWNER LLC 8.139% 06/12/27	03/03/2025	Interest Capitalization		(1,670,198)	(1,670,198)		2.A FE
18271#-AA-8	CLARUS CAPITAL LLC 7.074% 09/30/31	06/20/2025	DIRECT FUNDING		62,936,566	62,936,566		2.B PL
18271#-AA-8	CLARUS CAPITAL LLC 7.074% 09/30/31	06/01/2025	Interest Capitalization		2,900,923	2,900,923		2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 7.074% 09/30/31	06/20/2025	DIRECT FUNDING		20,978,855	20,978,855		2.C PL
18271#-AB-6	CLARUS CAPITAL LLC 7.074% 09/30/31	06/01/2025	Interest Capitalization		966,974	966,974		2.C PL
18271#-AC-4	CLARUS CAPITAL LLC 10.000% 09/30/31	06/20/2025	DIRECT FUNDING		12,332,404	12,332,404		3.A PL
256677-AM-7	DOLLAR GENERAL CORP 5.500% 11/01/52	05/06/2025	DLICGA-GPIM-INDFA		2,497,886	2,500,000	2,292	2.B FE
28473#-AB-1	ELDRIDGE INDUSTRIES LLC 4.150% 02/11/2	04/17/2025	GLAC - GA - SEC		10,927,770	11,900,000		2.C PL
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875% 06/01/	01/01/2025	DLICGA-GPIM-INDFA		4,001,351	4,000,000	101,833	2.B FE
54886@-AA-2	LOXTON FINANCIAL LLC 5.730% 10/31/29	04/17/2025	GLAC - GA - SEC		25,076,950	26,500,000		2.A FE
55392@-AA-6	706 MISSION STREET CO LLC 0.000% 03/01	06/26/2025	DIRECT FUNDING		2,446,707	2,446,707		1.E PL
67115#-AD-9	OSP LAKESIDE INTERMEDIATE HOLD 11.427%	06/30/2025	DIRECT FUNDING		2,250,000	2,250,000		3.A PL
75684*-AA-3	RED OAK INVENTORY FINANCE LLC A 7.830%	06/02/2025	DIRECT FUNDING		34,975,000	34,975,000		2.C PL
75684*-AB-1	RED OAK INVENTORY FINANCE LLC B 10.000%	06/02/2025	DIRECT FUNDING		5,025,000	5,025,000		3.A PL
75684*-AB-1	RED OAK INVENTORY FINANCE LLC B 10.000%	06/20/2025	Interest Capitalization		72,836	72,836		3.A PL
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25	04/25/2025	Interest Capitalization		4,041,383	4,041,383		1.G PL
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/	06/25/2025	DIRECT FUNDING		859,096	859,096		1.A
BES2TB-Y3-6	TAILOS INC CONVERTIBLE NOTE 6.500% 04/	03/01/2025	Interest Capitalization		(314,432)	(314,432)		1.A
BES3BE-7L-7	KALIBRI LLC 8.822% 05/31/26	03/01/2025	Interest Capitalization		(75,049)	(75,049)		5.B GI
BES43A-QB-3	KOMLINE SANDERSON GROUP INC 10.069% 09/	05/30/2025	DIRECT FUNDING		3,501,946	3,501,946		5.B GI
BES43A-QD-9	KOMLINE SANDERSON GROUP INC 10.066% 09/	06/25/2025	DIRECT FUNDING		1,322,957	1,322,957		5.B GI
BES44P-9Q-5	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	05/27/2025	Interest Capitalization		96,153	96,153		1.A
BES4B3-7Y-1	SR CLO V - WH FUNDING SRM CLO V - CLASS	05/09/2025	DIRECT FUNDING		882,000	882,000		5.B GI
BES4CJ-W7-6	ROTOLO CONSULTANTS INC DDTL 8.646% 01	04/16/2025	DIRECT FUNDING		3,858,021	3,858,021		3.A FE
BES4DE-6F-7	ORION ENERGY CREDIT OPP FND II 10.030%	02/25/2025	DIRECT FUNDING		(8,014,387)	(8,014,387)		2.B Z
BES4EY-6M-7	GAUGE CAPITAL II LLC 9.780% 02/09/27	02/10/2025	DIRECT FUNDING		(3,311,697)	(3,311,697)		2.B Z
BES4FL-L3-9	GAUGE CAPITAL III LP 9.780% 09/16/29	02/10/2025	DIRECT FUNDING		(4,629,380)	(4,629,380)		2.B Z
BES4G6-QT-9	KWOR HOLDINGS LP REVOLVER 9.546% 02/28	02/28/2025	DIRECT FUNDING		70,000	70,000		5.B GI
BES4G6-QW-2	KWOR HOLDINGS LP DDTL 9.546% 02/28/30	02/28/2025	DIRECT FUNDING		45,000	45,000		5.B GI
BES4JH-P9-7	IRVINGTON FINANCIAL LLC 7.770% 04/25/3	04/22/2025	DIRECT FUNDING		85,000,000	85,000,000		2.B FE
BES4JH-PA-4	TORRINGTON FINANCIAL LLC 8.030% 04/25/	05/02/2025	DIRECT FUNDING		85,000,000	85,000,000		2.B FE
BES4JH-PB-2	STONY CREEK FINANCIAL LLC 7.930% 04/25	04/30/2025	DIRECT FUNDING		80,000,000	80,000,000		2.B FE
BES4JH-PC-0	ROCKLEIGH INVESTORS LLC 7.950% 04/25/3	05/02/2025	DIRECT FUNDING		80,000,000	80,000,000		2.B FE
BES4JH-PK-2	UNDERHILL FINANCIAL LLC 7.820% 04/25/3	04/22/2025	DIRECT FUNDING		78,000,000	78,000,000		2.B FE
BES4KA-NX-9	CHICAGO FUND INV PARTNERS CLO 8.100% 1	05/07/2025	DIRECT FUNDING		52,000,000	52,000,000		2.A FE
BES4KA-NY-7	RED HOOK FINANCIAL LLC 8.100% 03/25/33	05/07/2025	DIRECT FUNDING		50,500,000	50,500,000		2.A FE
BES4LU-0S-0	PATIENT SQUARE EQUITY PARTNERS 4.281%	04/03/2025	DIRECT FUNDING		10,000,000	10,000,000		2.C FE
BES4LU-F8-8	BEAR MOUND CAPITAL LLC 8.410% 03/15/35	05/22/2025	DIRECT FUNDING		70,000,000	70,000,000		2.A FE
BES4LU-FX-3	GARFIELD PARK CAPITAL LLC 8.680% 03/15	05/22/2025	DIRECT FUNDING		72,750,000	72,750,000		2.A FE
BES4M6-Y3-0	EVERS CAPITAL COMPANY LLC 8.100% 05/15	05/27/2025	DIRECT FUNDING		83,250,000	83,250,000		2.B 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
BES4ME-XT-7	YORK STREET CAPITAL LLC 8.920% 01/15/5	05/30/2025	DIRECT FUNDING		60,000,000	60,000,000		2.B FE
BES4ME-XU-4	DIVISION STREET CAPITAL LLC 8.880% 01/	05/29/2025	DIRECT FUNDING		45,000,000	45,000,000		2.B FE
BES4ME-XV-2	CHICAGO STREET CAPITAL LLC 8.840% 01/1	05/29/2025	DIRECT FUNDING		65,000,000	65,000,000		2.B FE
BES4ME-XW-0	JACKSON STREET CAPITAL LLC 8.900% 01/1	06/03/2025	DIRECT FUNDING		57,500,000	57,500,000		2.B FE
BES4ME-XX-8	CLAREMONT AVENUE CAPITAL LLC 8.860% 01	06/03/2025	DIRECT FUNDING		50,000,000	50,000,000		2.B FE
BES4ME-XY-6	BRANDON STREET CAPITAL LLC 8.820% 01/1	05/30/2025	DIRECT FUNDING		52,500,000	52,500,000		2.B FE
BES4MJ-YW-8	BRADFORD ALLEN SECURED FUNDING 7.000%	05/15/2025	DIRECT FUNDING		57,250,000	57,250,000		2.B Z
BES4N0-3N-2	THURGOOD INVESTORS LLC 8.260% 05/15/37	06/26/2025	DIRECT FUNDING		80,000,000	80,000,000		2.B FE
BES4N0-3P-7	JEMISON INVESTORS LLC 8.210% 05/15/36	06/05/2025	DIRECT FUNDING		76,500,000	76,500,000		2.B FE
BES4N0-3Q-5	HAMER CAPITAL HOLDINGS LLC 8.170% 05/1	06/05/2025	DIRECT FUNDING		65,000,000	65,000,000		2.B FE
BES4N0-3R-3	DUBOIS FINANCIAL LLC 8.040% 05/15/33	06/26/2025	DIRECT FUNDING		85,000,000	85,000,000		2.B FE
BES4NB-TM-2	VENTANA ASSET COMPANY I LLC 8.530% 04/	06/12/2025	DIRECT FUNDING		55,000,000	55,000,000		2.B FE
BES4NB-UK-4	ANDES ASSET COMPANY I LLC 8.740% 04/15	06/10/2025	DIRECT FUNDING		62,500,000	62,500,000		2.B FE
BES4NB-VU-1	CERRA ASSET COMPANY I LLC 8.620% 04/15	06/10/2025	DIRECT FUNDING		47,500,000	47,500,000		2.B FE
BES4NB-WP-1	ALCORTA ASSET COMPANY I LLC 8.780% 04/	06/12/2025	DIRECT FUNDING		55,000,000	55,000,000		2.B FE
BES4NB-X9-6	LUGONES ASSET COMPANY I LLC 8.660% 04/	06/12/2025	DIRECT FUNDING		60,000,000	60,000,000		2.B FE
BES4NQ-7F-8	PRINCESA ASSET COMPANY I LLC 8.700% 02	06/20/2025	DIRECT FUNDING		63,000,000	63,000,000		2.B FE
BES4NQ-7Q-4	LANIN ASSET COMPANY I LLC 8.390% 02/15	06/20/2025	DIRECT FUNDING		52,000,000	52,000,000		2.B FE
BES4NQ-7V-3	PLAZA ASSET COMPANY I LLC 8.530% 02/15	06/17/2025	DIRECT FUNDING		55,000,000	55,000,000		2.B FE
BES4NQ-7Z-4	PLAZA ASSET COMPANY I LLC 8.490% 02/15	06/17/2025	DIRECT FUNDING		63,000,000	63,000,000		2.B FE
BES4NQ-8Q-3	CONDOR ASSET COMPANY I LLC 8.260% 02/1	06/17/2025	DIRECT FUNDING		47,000,000	47,000,000		2.B FE
BES4NQ-9J-8	REGENT HILL CAPITAL LLC 8.520% 03/15/3	06/24/2025	DIRECT FUNDING		62,500,000	62,500,000		2.A FE
BES4JB-CL-7	TCGL FINANCE LIMITED 10.300% 03/22/30	06/23/2025	DIRECT FUNDING		34,830,962	34,830,962		2.C FE
00175P-AC-7	AMN HEALTHCARE 4.000% 04/15/29	04/15/2025	JANE STREET EXECUTION SERVICES		890,700	1,000,000	111	4.A FE
00404A-AQ-2	ACADIA HEALTHCARE CO INC 7.375% 03/15/	04/15/2025	JANE STREET EXECUTION SERVICES		1,016,900	1,000,000	7,375	4.A FE
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE 6.500% 1	04/15/2025	JANE STREET EXECUTION SERVICES		971,100	1,000,000	2,708	4.B FE
02352B-AA-3	AMENTUM ESCROW CORP SERIES 144A 7.250%	04/15/2025	JANE STREET EXECUTION SERVICES		997,700	1,000,000	15,104	4.B FE
04020J-AA-4	ARETEC ESCROW ISSUER 2 INC 10.000% 08/1	04/15/2025	JANE STREET EXECUTION SERVICES		963,529	901,000	15,267	4.B FE
08079K-AA-2	BELROSE FUNDING TRUST SENIOR SECURED 144	05/13/2025	Various		3,264,740	3,250,000		2.A FE
08661U-AB-2	BETH ISRAEL LAHEY HEALTH SERIES L 3.08	06/05/2025	RAYMOND JAMES & ASSOCIATES		61,101	100,000	1,326	1.G FE
12769G-AD-2	CAESARS ENTERTAINMENT INC 6.000% 10/15	04/15/2025	JANE STREET EXECUTION SERVICES		786,080	850,000	142	4.C FE
140944-AA-7	CAPSTONE BORROWER INC 8.000% 06/15/30	04/15/2025	JANE STREET EXECUTION SERVICES		403,840	400,000	10,756	4.C FE
17289R-AB-2	CITADEL SECURITIES LP 6.200% 06/18/35	06/11/2025	GOLDMAN SACHS & CO. LLC		499,485	500,000		2.C FE
18060T-AD-7	CLARIOS US FINANCE COMPANY INC 6.750%	04/15/2025	JANE STREET EXECUTION SERVICES		999,200	1,000,000	14,625	4.A FE
19240C-AE-3	COGENT COMMUNICATIONS GROUP IN 7.000%	04/15/2025	JANE STREET EXECUTION SERVICES		989,600	1,000,000	23,528	4.C FE
227046-AB-5	CROCS INC 4.125% 08/15/31	04/16/2025	Various		973,956	1,125,000	7,878	4.B FE
23166M-AA-1	CUSHMAN WAKEFIELD US BORROWER SERIES 144	04/15/2025	JANE STREET EXECUTION SERVICES		990,600	1,000,000	28,313	3.C FE
25470D-BX-6	DISCOVERY COMMUNICATIONS 4.875% 04/01/	06/30/2025	Tax Free Exchange		2,783,941	2,802,000	29,596	3.B FE
25470D-BY-4	DISCOVERY COMMUNICATIONS LLC 5.000% 09	06/30/2025	Tax Free Exchange		481,302	471,000	6,542	3.B FE
25470D-BZ-1	DISCOVERY COMMUNICATIONS LLC 6.350% 06	06/30/2025	Tax Free Exchange		156,369	139,000	711	3.B FE
31556T-AA-7	FERTITTA ENTERTAINMENT LLC (NE 4.625%	04/15/2025	JANE STREET EXECUTION SERVICES		836,640	900,000	10,522	4.B FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC SENIOR SECU	04/15/2025	JANE STREET EXECUTION SERVICES		980,200	1,000,000	5,813	4.B FE
37954F-AK-0	GLOBAL PARTNERS LP SENIOR SECURED 144A	04/15/2025	JANE STREET EXECUTION SERVICES		1,008,600	1,000,000	20,854	4.A FE
425911-AA-2	HENNEMAN TRUST 6.580% 05/15/55	06/24/2025	Various		4,499,905	4,500,000		2.A FE
445587-AE-8	HUNT CO INC SENIOR SECURED 144A 5.250%	04/15/2025	JANE STREET EXECUTION SERVICES		701,400	750,000	109	4.B FE
465965-AC-5	J.B POINDEXTER & CO INC SENIOR SECURED 1	04/15/2025	JANE STREET EXECUTION SERVICES		1,021,500	1,000,000	29,410	4.B FE
483007-AJ-9	KAISER ALUMINUM CORP SENIOR SECURED 144A	04/15/2025	JANE STREET EXECUTION SERVICES		945,700	1,000,000	5,781	3.C FE
489399-AL-9	KENNEDY-WILSON INC 4.750% 03/01/29	04/15/2025	JANE STREET EXECUTION SERVICES		875,100	1,000,000	5,938	4.B FE
49456B-BC-4	KINDER MORGAN INC 5.850% 06/01/35	04/22/2025	J.P. MORGAN SECURITIES LLC		423,657	425,000		2.B FE
527298-BV-4	LEVEL 3 FINANCING INC SENIOR SECURED 144	04/15/2025	JANE STREET EXECUTION SERVICES		971,863	875,000	40,372	4.A FE
58064L-AA-2	MCGRAW HILL EDUCATION SERIES 144A 7.37	04/15/2025	JANE STREET EXECUTION SERVICES		909,180	900,000	8,297	4.B FE
64438W-AA-5	NEW FLYER HOLDINGS INC SENIOR SECURED 14	05/30/2025	BOFA SECURITIES INC		100,000	100,000		4.B FE
66981Q-AB-2	BRUNDAGE-BONE CONCRETE PUMPING 7.500%	04/15/2025	JANE STREET EXECUTION SERVICES		705,000	750,000	11,875	4.B FE
670001-AH-9	NOVELIS CORP SENIOR SECURED 144A 3.875	05/02/2025	MORGAN STANLEY & CO		348,000	400,000	3,444	4.A FE
670001-AL-0	NOVELIS CORP SENIOR SECURED 144A 6.875	04/15/2025	JANE STREET EXECUTION SERVICES		996,000	1,000,000	17,760	4.A FE
682691-AK-6	ONEMAIN HOLDINGS INC 7.125% 09/15/32	05/28/2025	BARCLAYS CAPITAL		300,000	300,000		3.B FE
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC SENIOR SECURE	04/15/2025	JANE STREET EXECUTION SERVICES		918,200	1,000,000	10,743	4.B 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
70932M-AE-7	PENNYMAC FIN SVCS INC 7.125% 11/15/30	04/15/2025	JANE STREET EXECUTION SERVICES		1,004,700	1,000,000	29,885	3.C FE
759351-AT-6	REINSURANCE GRP OF AMER 6.482% 09/15/5	04/15/2025	Various		1,245,625	1,300,000	9,301	2.B FE
810186-AX-4	SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01	04/15/2025	JANE STREET EXECUTION SERVICES		866,200	1,000,000	1,667	4.C FE
82967N-BG-2	SIRIUS XM RADIO LLC SENIOR SECURED 144A	04/15/2025	JANE STREET EXECUTION SERVICES		881,600	1,000,000	12,031	3.C FE
864486-AL-9	SUBURBAN PROPANE PRTNR LP SENIOR SECURED	04/15/2025	JANE STREET EXECUTION SERVICES		904,300	1,000,000	18,750	4.A FE
903522-AA-8	UWM HOLDINGS LLC SENIOR SECURED 144A 6	04/15/2025	JANE STREET EXECUTION SERVICES		392,640	400,000	9,275	3.C FE
91824Y-AA-6	VFH PARENT VALOR CO 7.500% 06/15/31	04/15/2025	JANE STREET EXECUTION SERVICES		1,016,300	1,000,000	25,208	4.A FE
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG SENIOR SE	04/15/2025	MIZUHO SECURITIES		325,000	325,000		3.B FE
92332Y-AE-1	VENTURE GLOBAL LNG INC SENIOR SECURED 14	04/15/2025	JANE STREET EXECUTION SERVICES		237,625	250,000	4,424	3.B FE
92943G-AD-3	W R GRACE HOLDINGS LLC SENIOR SECURED 14	04/15/2025	JANE STREET EXECUTION SERVICES		947,000	1,000,000	16,385	4.B FE
983133-AD-1	WYNN RESORTS FINANCE LLC SENIOR SECURED	04/15/2025	JANE STREET EXECUTION SERVICES		965,200	1,000,000	5,382	3.C FE
984121-CS-0	XEROX CORP 10.250% 10/15/30	04/15/2025	Various		1,482,488	1,500,000	1,424	3.B FE
303901-BU-5	FAIRFAX FINL HLDGS LTD 6.100% 03/15/55	04/28/2025	Tax Free Exchange		2,064,621	2,000,000	14,572	2.A FE
02220A-AB-3	ALUMINA PTY LTD 6.375% 09/15/32	04/15/2025	JANE STREET EXECUTION SERVICES		482,500	500,000	2,568	3.A FE
039853-AA-4	ARDONAGH FINCO LTD 7.750% 02/15/31	04/15/2025	JANE STREET EXECUTION SERVICES		1,013,300	1,000,000	19,590	4.C FE
04530D-AE-2	ASPEN INSURANCE HOLDINGS LIMIT 5.750%	06/10/2025	CITIGROUP GLOBAL MARKETS INC		1,248,375	1,250,000		2.C FE
29439E-AA-7	EQT AB 5.850% 05/08/35	05/22/2025	Various		4,871,696	4,900,000	4,591	1.G FE
29977L-AA-9	EVERARC ESCROW SARL SERIES 144A 5.000%	04/15/2025	JANE STREET EXECUTION SERVICES		919,600	1,000,000	23,056	4.B FE
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD 7.750%	06/10/2025	WELLS FARGO SECURITIES, LLC		1,000,000	1,000,000		2.C FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					2,341,663,205	2,345,440,640	667,228	XXX
47232M-AF-9	JEFFERIES FINANCE LLC SENIOR SECURED 144	04/15/2025	JANE STREET EXECUTION SERVICES		205,988	225,000	1,906	4.A FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					205,988	225,000	1,906	XXX
46672P-AC-8	JF ACQUISITION LLC 10.046% 06/18/30	06/18/2025	JEFFERIES COMPANY		582,353	588,235		2.B Z
48825C-AC-9	KELSO INDUSTRIES KELSO HVAC - DDTL 10.0	04/04/2025	DIRECT FUNDING		1,022,222	1,022,222		4.C PL
70470@-AB-8	POLYMER SOLUTIONS INC 11.538% 10/03/25	06/30/2025	Interest Capitalization		(1,801)	(1,801)		3.C FE
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 11.436%	04/21/2025	DIRECT FUNDING		74,866	74,866		5.B GI
BES31D-VH-2	IF&P HOLDING COMPANY LLC REV 9.531% 10	04/11/2025	DIRECT FUNDING		469,461	469,461		5.B GI
BES35L-51-4	SPARK DSO MIDCO LLC 10.948% 04/19/26	06/02/2025	Interest Capitalization		6,231	6,231		5.B GI
BES38G-FT-0	CHOREO BUYER LLC 0.000% 02/18/28	06/17/2025	DIRECT FUNDING		2,666,667	2,666,667		4.C FE
BES3HJ-CW-0	ARCHER ACQUISITION LLC 9.292% 10/06/29	06/30/2025	DIRECT FUNDING		300,416	302,687		5.B GI
BES3JS-PW-4	CHERRY BEKAERT LLP 10.046% 06/30/28	05/14/2025	DIRECT FUNDING		323,551	326,820		5.B GI
BES3XC-U8-0	CERITY PARTNERS HLDGS 23 TL 10.057% 07/	06/26/2025	DIRECT FUNDING		291,816	291,816		5.B GI
BES3ZM-YF-6	MARINA ACQUISITION INC 9.296% 06/27/30	06/27/2025	DIRECT FUNDING		400,000	400,000		5.B GI
BES446-LD-2	PRECISION AVIATION GRP INC TL 9.546% 1	06/27/2025	DIRECT FUNDING		426,763	426,763		5.B GI
BES45J-DM-2	ACC RISK MGMT DDTL 9.067% 10/30/29	06/30/2025	DIRECT FUNDING		792,500	792,500		5.B GI
BES474-Q0-7	ACC RISK MGMT DDTL 9.030% 10/30/29	05/20/2025	DIRECT FUNDING		510,000	510,000		5.B GI
BES4A2-EH-3	EDGECO BUYER INC DDTL E 8.796% 06/01/2	05/09/2025	DIRECT FUNDING		365,246	365,246		5.B GI
BES4A9-7P-8	AMBIENT ENTERPRISES 10.091% 06/30/30	06/30/2025	DIRECT FUNDING		782,016	782,016		5.B GI
BES4MW-B6-1	TCGL FINANCE LIMITED 10.296% 03/22/30	03/28/2025	DIRECT FUNDING		5,000,000	5,000,000		2.B Z
BGH8RL-KV-3	XEROX CORP 8.327% 11/17/29	05/21/2025	CROSS		126,588	130,000		3.B FE
BGH96M-7A-3	TRIPADVISOR INC 7.077% 07/08/31	06/25/2025	J.P. MORGAN SECURITIES LLC		59,750	60,000		3.C FE
BGH9CH-T2-1	DXP ENTERPRISES 8.077% 10/11/30	04/08/2025	GOLDMAN SACHS & CO. LLC		644,287	650,000		4.B FE
BGH9EZ-PJ-6	CLOUD SOFTWARE GROUP INC TERM LOAN B 8	05/27/2025	CROSS		111,487	111,557		4.B FE
BGH9GH-2W-0	SAVAGE ENTERPRISES LLC 4.315% 09/21/28	04/02/2025	MORGAN STANLEY & CO		573,563	575,000		3.C FE
BGH9HF-T3-8	ARETEC GROUP INC TERM LOAN B 1L CL 7.8	05/27/2025	CROSS		108,711	108,915		4.B FE
BGH9HY-QY-2	GRANT THORNTON ADVISORS LLC 6.958% 05/	04/15/2025	DEUTSCHEBANK SECURITIES		395,500	400,000		4.B FE
BGH9L3-BZ-8	BLUE RIBBON LLC USA 11.827% 05/08/28	01/08/2025	Tax Free Exchange		(1,650,798)	(1,675,000)		5.B FE
BGH9L8-L3-7	RECESS HOLDINGS INC 7.992% 02/20/30	05/27/2025	CROSS		250,156	250,000		4.B FE
BGH9RY-L9-1	VISTA MANAGEMENT HOLDING INC 8.065% 03	04/07/2025	Various		492,700	500,000		3.C FE
BGH9X6-CN-4	IMC FINANCING LLC 1L TERM LOAN B 7.829	06/02/2025	J.P. MORGAN SECURITIES LLC		597,000	600,000		3.B FE
BGH9Z9-BK-3	BEACH ACQUISITION BIDCO LLC 7.569% 06/	06/26/2025	J.P. MORGAN SECURITIES LLC		598,500	600,000		3.C FE
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					16,319,751	16,334,201		XXX
12664U-AD-7	CVAUSA MANAGEMENT LLC 10.772% 05/22/29	03/31/2025	DIRECT FUNDING		9,397,768	9,397,768		3.B PL
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 10.046% 12/3	04/04/2025	Tax Free Exchange		1,022,222	1,022,222		4.C PL
BES2XY-ZU-0	CHERRY BEKAERT LLP 9.822% 06/30/28	05/14/2025	DIRECT FUNDING		330,380	330,380		2.B FE
BES36E-GA-7	SALT DENTAL COLLECTIVE LLC TERM LOAN 18	06/30/2025	Interest Capitalization		251,967	251,967		5.B GI

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

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BES4A9-7N-3	AMBIENT ENTERPRISES DDTL 10.091% 06/30/	05/08/2025	DIRECT FUNDING		1,642,822	1,642,822		5.B GI
BES4AM-H0-3	MONROE ENGINEERING GROUP LLC DDTL B 9.	06/24/2025	DIRECT FUNDING		292,346	292,346		5.B GI
BES4CY-WW-8	TA WEG HOLDINGS LLC 9.296% 10/02/28	06/27/2025	DIRECT FUNDING		936,038	936,038		4.C FE
BES4LX-L9-3	SPECIALTY1 PARTNERS REVOLVER 1ST LIEN	05/23/2025	DIRECT FUNDING		4,083,789	4,104,311		5.B GI
BGH6WV-ET-1	E2OPEN LLC 7.874% 02/04/28	04/21/2025	CITIGROUP GLOBAL MARKETS INC		990,000	1,000,000		4.B FE
BGH76N-KB-8	CORELOGIC INC 7.922% 06/02/28	05/02/2025	J.P. MORGAN SECURITIES LLC		994,063	1,000,000		4.C FE
BGH79Q-K8-5	ILPEA PARENT INC 8.327% 06/22/28	06/11/2025	CROSS		29,975	30,000		4.A FE
BGH7DD-BN-6	ENGINEERED MACHINERY HOLDINGS TERM LOAN	04/21/2025	CITIGROUP GLOBAL MARKETS INC		985,000	1,000,000		4.C FE
BGH7PR-1T-0	ATHENAHEALTH GROUP INC 7.324% 02/15/29	05/01/2025	BOFA SECURITIES INC		995,000	1,000,000		4.C FE
BGH8K5-F1-7	CALPINE CONSTRUCTION FINANCE C 6.330%	04/21/2025	CITIGROUP GLOBAL MARKETS INC		993,750	1,000,000		3.A FE
BGH8ZB-6W-0	TRASDIGM INC 7.074% 08/24/28	04/15/2025	GOLDMAN SACHS & CO. LLC		423,938	425,000		3.C FE
BGH8ZU-X6-5	MI WINDOWS AND DOORS LLC 7.296% 03/28/	05/27/2025	CROSS		113,709	114,138		3.C FE
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 7.322% 04	05/27/2025	CROSS		201,740	202,881		4.B FE
BGH95H-AP-8	DS ADMIRAL BIDCO LLC 8.535% 06/26/31	04/25/2025	J.P. MORGAN SECURITIES LLC		979,250	1,000,000		4.C FE
BGH965-3T-3	OEG BORROWER LLC 7.783% 06/30/31	05/21/2025	CROSS		74,625	75,000		4.B FE
BGH9CS-QE-4	AS MILEAGE PLAN IP LTD 6.308% 10/15/31	04/21/2025	BOFA SECURITIES INC		988,766	997,494		2.C FE
BGH9GQ-00-2	ANCHOR PACKAGING LLC 10/15/30	04/21/2025	TD SECURITIES USA LLC		247,505	249,375		3.B FE
BGH9HC-DD-0	FUGUE FINANCE LLC 0.000% 01/09/32	04/15/2025	HSBC SECURITIES		993,750	1,000,000		4.B Z
BGH9HU-0K-8	CVR CHC LP 8.296% 12/30/27	06/11/2025	CROSS		84,947	85,000		3.C FE
BGH9LP-CL-9	ALLWYN ENTERTAINMENT FINANCING 6.318%	04/24/2025	BNP PARIBAS		988,750	1,000,000		3.C FE
BGH9LT-WN-5	AZURIA WATER SOLUTIONS INC 7.324% 05/1	04/22/2025	BOFA SECURITIES INC		985,000	1,000,000		4.C FE
BGH9M8-U4-4	ARSENAL AIC PARENT LLC 7.074% 08/18/30	05/02/2025	J.P. MORGAN SECURITIES LLC		992,625	1,000,000		3.C FE
BGH9MR-QS-4	FOCUS FINANCIAL PARTNERS LLC 7.072% 09	05/16/2025	CROSS		149,813	150,000		4.B FE
BGH9ND-36-7	GEN DIGITAL INC 6.061% 02/13/32	04/21/2025	CITIGROUP GLOBAL MARKETS INC		987,806	1,000,309		3.A FE
BGH9TV-ZC-3	BEACON ROOFING 7.321% 04/23/32	04/23/2025	GOLDMAN SACHS & CO. LLC		198,000	200,000		3.C FE
BGH9VR-44-1	ORION US FINCO 7.818% 05/19/32	05/20/2025	BARCLAYS CAPITAL		99,500	100,000		4.B FE
BGH8PV-NM-0	BOMBARDIER RECREATIONAL PRODUC 1L TLB3 C	05/16/2025	CROSS		224,428	225,131		3.B FE
BGH8WC-RD-0	BOMBARDIER RECREATIONAL PRODUC 1L TLB4 C	05/16/2025	CROSS		1,112,822	1,122,645		3.B FE
BGH7KJ-QC-3	COBHAM ULTRA SENIORCO SARL 0.000% 08/0	05/05/2025	Various		986,250	1,000,000		4.C FE
BGH9HU-DG-3	FLUTTER FINANCING BV 6.035% 11/30/30	04/21/2025	J.P. MORGAN SECURITIES LLC		442,125	450,000		2.C FE
BGH9S9-8L-3	INTERNATIONAL ENTERTAINMENT JJ 8.071%	04/04/2025	DEUTSCHEBANK SECURITIES		198,000	200,000		4.B FE
BGH9W5-VR-7	SAPHILUX SARL 7.818% 07/27/28	05/22/2025	J.P. MORGAN SECURITIES LLC		400,000	400,000		4.B FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					34,818,469	35,004,827		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					2,398,266,100	2,402,660,147	673,536	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)								XXX
0509999997. Total - Issuer Credit Obligations - Part 3					2,398,266,100	2,402,660,147	673,536	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					2,398,266,100	2,402,660,147	673,536	XXX
38385D-T3-0	GOVERNMENT NATIONAL MORTGAGE A 5.000%	04/08/2025	MORGAN STANLEY & CO		25,627,769	25,639,788	35,611	1.A
38385G-DQ-9	GINNIE MAE 5.000% 02/20/53	04/29/2025	MORGAN STANLEY & CO		14,937,305	15,000,000	60,417	1.B FE
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					40,565,074	40,639,788	96,028	XXX
BES4HK-LJ-4	SMALL BUSINESS ADMINISTRATION COOF - 170	04/07/2025	RAYMOND JAMES & ASSOCIATES		4,022,622			1.A
BES4LN-QK-5	SMALL BUSINESS ADMINISTRATION COOF - 172	05/20/2025	RAYMOND JAMES & ASSOCIATES		5,459,615			1.A
BES4HK-M5-3	SMALL BUSINESS ADMINISTRATION COOF - 171	04/07/2025	RAYMOND JAMES & ASSOCIATES		4,448,335			1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					13,930,572			XXX
3136B2-7H-9	FANNIE MAE SERIES 2018 72 CLASS ZB 3.5	06/01/2025	Interest Capitalization		7,080	7,080		1.A
3136BR-GB-7	FNMA 5.500% 03/25/54	06/01/2025	Interest Capitalization		3,665	3,665		1.A
3136BV-YS-1	FANNIE MAE 5.000% 06/25/52	04/25/2025	MORGAN STANLEY & CO		29,789,063	30,000,000	120,833	1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000	06/01/2025	Interest Capitalization		12,492	12,492		1.A
3137HA-GE-0	FREDDIE MAC SERIES 5330 CLASS ZA 6.000	06/01/2025	Interest Capitalization		12,492	12,492		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000	06/01/2025	Interest Capitalization		4,143	4,143		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000	06/01/2025	Interest Capitalization		4,143	4,143		1.A
3137HF-X8-3	FREDDIE MAC FHLMC_5458 4.000% 09/25/52	04/23/2025	PIPER SANDLER & CO		22,662,266	23,925,850	71,778	1.A
3136BJ-WW-1	FANNIE MAE SERIES 2021 76 CLASS PZ 2.5	06/01/2025	Interest Capitalization		2,683	2,683		1.A

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
3136BR-GB-7	FNMA 5.500% 03/25/54	06/01/2025	Interest Capitalization		40,313	40,313		1.A
3136BS-US-2	FNMA FNMA_24-53-AZ 6.000% 08/25/54	06/01/2025	Interest Capitalization		82,366	82,366		1.A
3136BT-RY-1	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	06/01/2025	Interest Capitalization		77,729	77,729		1.A
3136BV-D9-6	FANNIE MAE REMICS 5.500% 05/25/55	04/11/2025	BNP PARIBAS		5,542,031	6,000,000	26,583	1.A
3136BV-D9-6	FANNIE MAE REMICS 5.500% 05/25/55	06/01/2025	Interest Capitalization		55,126	55,126		1.A
3136BV-L3-0	FNMA 6.500% 05/25/55	06/16/2025	BMO CAPITAL MARKETS CORP		3,069,493	3,075,818	3,340	1.A
3136BV-V3-9	FNMA CMO-SER-2025-29C CL-CZ 5.500% 05/	05/20/2025	STONEX FINANCIAL INC		1,928,357	2,093,906	7,038	1.A
3136BV-V3-9	FNMA CMO-SER-2025-29C CL-CZ 5.500% 05/	06/01/2025	Interest Capitalization		9,597	9,597		1.A
3137HA-DG-8	FREDDIE MAC SERIES 5329 CLASS JZ 6.000	06/01/2025	Interest Capitalization		20,821	20,821		1.A
3137HA-K6-2	FREDDIE MAC SERIES 5338 CLASS CZ 6.000	06/01/2025	Interest Capitalization		20,717	20,717		1.A
3137HA-LL-8	FREDDIE MAC SERIES 5333 CLASS LZ 6.000	06/01/2025	Interest Capitalization		20,717	20,717		1.A
3137HB-XZ-2	FEDERAL HOME LOAN MTG CORP SERIES 5386 C	06/01/2025	Interest Capitalization		21,989	21,989		1.A
3137HH-NC-1	FEDERAL HOME LOAN MORTGAGE COR 5.500%	06/01/2025	Interest Capitalization		80,892	80,892		1.A
3137HH-ZU-8	FEDERAL HOME LOAN MORTGAGE COR 5.500%	04/21/2025	J.P. MORGAN SECURITIES LLC		1,197,088	1,273,075	4,473	1.A
3137HH-ZU-8	FEDERAL HOME LOAN MORTGAGE COR 5.500%	06/01/2025	Interest Capitalization		11,697	11,697		1.A
3137HJ-6R-3	FEDERAL HOME LOAN MORTGAGE COR SERIES 55	06/01/2025	Interest Capitalization		27,880	27,880		1.A
3137HJ-6U-6	FEDERAL HOME LOAN MORTGAGE COR SERIES 55	06/01/2025	Interest Capitalization		27,880	27,880		1.A
3137HK-Y6-5	FEDERAL HOME LOAN MORTGAGE COR 6.000%	05/13/2025	WELLS FARGO SECURITIES, LLC		4,718,554	4,773,750	11,934	1.A
3137HK-Y6-5	FEDERAL HOME LOAN MORTGAGE COR 6.000%	06/01/2025	Interest Capitalization		23,869	23,869		1.A
3137HL-GQ-9	FEDERAL HOME LOAN MORTGAGE COR POOL 5534	06/17/2025	BMO CAPITAL MARKETS CORP		1,202,843	1,208,888	4,802	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					70,677,986	72,919,578	250,781	XXX
3140LF-Q9-8	FNMA 3.150% 03/01/40	05/01/2025	Tax Free Exchange		500,000	499,069		1.A
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					500,000	499,069		XXX
161935-AA-9	CHASE HOME LENDING MORTGAGE TR 6.000%	05/08/2025	J.P. MORGAN SECURITIES LLC		7,003,281	7,000,000	32,667	1.A FE
161935-AV-3	CHASE HOME LENDING MORTGAGE TR 6.000%	05/08/2025	J.P. MORGAN SECURITIES LLC		6,877,359	6,900,000	32,200	1.A FE
36268V-BJ-0	GS MORTGAGEBACKED SECURITIES T 6.000%	04/24/2025	J.P. MORGAN SECURITIES LLC		18,832,031	18,750,000	75,000	1.A FE
36270X-BJ-2	GS MORTGAGEBACKED SECURITIES T 6.000%	04/28/2025	J.P. MORGAN SECURITIES LLC		5,300,244	5,250,000	24,500	1.A FE
36271W-AA-3	GS MORTGAGE-BACKED SECURITIES 6.000% 0	04/16/2025	GOLDMAN SACHS & CO. LLC		5,008,594	5,000,000	24,167	1.A FE
36271W-AU-9	GS MORTGAGE-BACKED SECURITIES 6.000% 0	04/16/2025	GOLDMAN SACHS & CO. LLC		6,531,498	6,553,000	31,673	1.A FE
36271W-CD-5	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	04/16/2025	GOLDMAN SACHS & CO. LLC		3,535,934	3,470,000	18,175	1.D FE
36272D-AU-0	GSMBS 6.000% 10/25/55	05/15/2025	GOLDMAN SACHS & CO. LLC		7,476,563	7,500,000	36,250	1.A FE
36272K-AN-0	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	06/16/2025	GOLDMAN SACHS & CO. LLC		9,944,072	10,000,000	48,333	1.A FE
36272K-AR-1	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	06/16/2025	GOLDMAN SACHS & CO. LLC		3,968,641	4,000,000	19,333	1.A FE
36272K-AU-4	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	06/16/2025	GOLDMAN SACHS & CO. LLC		7,202,211	7,218,000	34,887	1.A FE
46593R-AD-8	JP MORGAN MORTGAGE TRUST JPMMT CMO-SER-2	04/15/2025	J.P. MORGAN SECURITIES LLC		8,660,950	8,661,000	39,336	1.A FE
46593R-AF-3	JP MORGAN MORTGAGE TRUST JPMMT CMO-SER-2	04/15/2025	J.P. MORGAN SECURITIES LLC		21,338,639	21,339,000	100,784	1.D FE
46593U-AU-3	JP MORGAN MORTGAGE TRUST CMO-SER-2025-4	05/15/2025	J.P. MORGAN SECURITIES LLC		17,748,969	17,900,000	86,517	1.B FE
46593V-AC-1	JP MORGAN MORTGAGE TRUST JPMMT_25-MPR	05/28/2025	J.P. MORGAN SECURITIES LLC		9,999,741	10,000,000	46,851	1.A FE
46593V-AG-2	JP MORGAN MORTGAGE TRUST CMO-SER-2025-MP	05/28/2025	J.P. MORGAN SECURITIES LLC		19,050,552	19,051,000	92,172	1.D FE
46593Y-AW-1	JP MORGAN MORTGAGE TRUST CMO-SER-2025-CC	06/12/2025	J.P. MORGAN SECURITIES LLC		19,968,750	20,000,000	96,667	1.B FE
465989-AF-8	JP MORGAN MORTGAGE TRUST JPMMT 5.500%	04/24/2025	J.P. MORGAN SECURITIES LLC		9,725,000	10,000,000	36,667	1.A FE
46658R-AG-3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	04/24/2025	J.P. MORGAN SECURITIES LLC		10,044,893	9,999,582	39,998	1.A FE
46659E-AV-8	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	04/23/2025	J.P. MORGAN SECURITIES LLC		14,554,346	14,655,100	70,833	1.B FE
61776Q-AD-8	MORGAN STANLEY RESIDENTIAL MOR 6.000%	04/28/2025	J.P. MORGAN SECURITIES LLC		18,170,156	18,000,000	84,000	1.A FE
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/30/2025	DLICGA-INS		(15,618)	(15,625)	(25)	1.A
75023X-BM-3	RADIAN MORTGAGE CAPITAL TRUST CMO-SER-20	06/06/2025	WELLS FARGO SECURITIES LLC		7,676,214	7,716,000	30,864	1.A FE
75410P-AR-1	RATE MORTGAGE TRUST RATE_24-J1 6.000%	04/28/2025	J.P. MORGAN SECURITIES LLC		6,532,500	6,500,000	30,333	1.A FE
81743E-AN-1	SEQUOIA MORTGAGE TRUST SEMT_25 6.000%	04/28/2025	J.P. MORGAN SECURITIES LLC		21,206,719	21,000,000	98,000	1.A FE
81743G-AB-2	SEQUOIA MORTGAGE TRUST 5.500% 06/25/55	05/08/2025	WELLS FARGO SECURITIES LLC		6,895,000	7,000,000	16,042	1.A FE
81743G-AU-0	SEQUOIA MORTGAGE TRUST 6.000% 06/25/55	05/08/2025	WELLS FARGO SECURITIES LLC		12,521,250	12,600,000	31,500	1.A FE
81749M-AN-7	SEQUOIA MORTGAGE TRUST 6.000% 05/25/55	04/16/2025	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	46,667	1.A FE
81749M-AU-1	SEQUOIA MORTGAGE TRUST 6.000% 05/25/55	04/16/2025	WELLS FARGO SECURITIES LLC		21,691,645	21,712,000	101,323	1.A FE
22790A-AF-2	CROSS MORTGAGE TRUST 6.450% 06/25/70	05/14/2025	GOLDMAN SACHS & CO. LLC		499,987	500,000	1,971	2.C FE
77118U-AB-6	ROC SECURITIES TRUST CMO-SER-2024-RTL1 C	05/28/2025	BARCLAYS CAPITAL		3,237,939	3,250,000	2,189	2.C FE
924928-AD-6	VERUS SECURITIZATION TRUST VER 6.652%	04/15/2025	J.P. MORGAN SECURITIES LLC		1,499,963	1,500,000	6,098	2.A FE
01030R-PW-6	ALABAMA HOUSING FINANCE AUTHOR 5.130%	06/04/2025	RAYMOND JAMES & ASSOCIATES		500,000	500,000		1.B 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
10570Q-AJ-0	BRAVO RESIDENTIAL FUNDING TRUS CMO-SER-2	04/23/2025	BOFA SECURITIES INC		5,749,898	5,750,000	28,597	1.F FE
161935-AG-6	CHASE HOME LENDING MORTGAGE TR CMO-SER-2	05/08/2025	J.P. MORGAN SECURITIES LLC		2,786,106	2,850,000	13,300	1.A FE
20775J-BJ-7	CONNECTICUT ST HSG FIN AUTH 5.963% 11/	05/29/2025	WELLS FARGO SECURITIES, LLC		1,250,000	1,250,000		1.A FE
22540A-BE-7	INDYMAC MANUFACTURED HOUSING ABS SER 199	04/01/2025	Interest Capitalization					3.A FE
246395-R7-4	DELAWARE ST HSG AUTH 4.900% 07/01/45	05/12/2025	J.P. MORGAN SECURITIES LLC		1,349,813	1,350,000		1.B FE
316922-AB-9	FIGRE TRUST CMO-SER-2025-PF1 CL-B 144A	04/25/2025	GOLDMAN SACHS & CO. LLC		100,000	100,000	574	1.D FE
316922-AC-7	FIGRE TRUST CMO-SER-2025-PF1 CL-C 144A	06/11/2025	Various		147,804	147,774	683	1.G FE
36171G-AC-5	GCAT TRUST CMO-SER-2025-NQM1 CL-A3 144A	04/30/2025	GOLDMAN SACHS & CO. LLC		5,999,899	6,000,000	30,117	1.F FE
36171H-AC-3	GCAT TRUST CMO-SER-2025-NQM2 CL-A3 144A	05/22/2025	BARCLAYS CAPITAL		299,999	300,000	1,452	1.G FE
36171M-AE-8	GCAT TRUST CMO-SER-2025-NQM3 CL-A3 144A	06/17/2025	GOLDMAN SACHS & CO. LLC		499,996	500,000	1,571	1.G FE
43761Y-AE-4	HOMES TRUST CMO-SER-2025-AFC2 CL-A3 144A	06/24/2025	J.P. MORGAN SECURITIES LLC		150,000	150,000	612	1.F FE
45130B-BA-0	IDAHO HSNG AND FINANCE ASSOC 5.951% 07	05/14/2025	BOFA SECURITIES INC		750,000	750,000		1.B FE
491309-NM-8	KENTUCKY HSG CORP 6.065% 07/01/45	05/06/2025	BOFA SECURITIES INC		100,000	100,000		1.A FE
491309-PR-5	KENTUCKY HSG CORP 4.900% 01/01/50	05/07/2025	BOFA SECURITIES INC		100,000	100,000		1.A FE
566736-KX-1	MARICOPA CNTY & PHOENIX ARIZ I 4.950%	05/09/2025	STIFEL NICOLAUS		500,000	500,000		1.B FE
57419U-VE-5	MARYLAND DEPT HSG COMM DEV 5.963% 09/0	05/21/2025	BOFA SECURITIES INC		750,000	750,000		1.B FE
57419U-WK-0	MARYLAND CMNTY DEV ADMIN HSG & SENIOR UN	05/21/2025	BOFA SECURITIES INC		250,000	250,000		1.B FE
594654-C7-8	MICHIGAN STATE HOUSING DEVELOP 4.950%	04/11/2025	WELLS FARGO SECURITIES, LLC		96,892	100,000		1.C FE
60637G-KM-0	MISSOURI ST HSG DEV COMMN 5.100% 11/01	06/25/2025	RAYMOND JAMES & ASSOCIATES		2,750,000	2,750,000		1.B FE
61778L-AE-5	MORGAN STANLY RESI MORTGAGE CMO-SER-2025	05/16/2025	MORGAN STANLEY & CO		249,997	250,000	1,181	1.G FE
647201-4T-6	NEW MEXICO ST MTGE FIN AUTH 5.050% 09/	04/25/2025	RBC CAPITAL MARKETS LLC		250,000	250,000		1.B FE
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN CMO-SER-20	06/02/2025	BARCLAYS CAPITAL		199,996	200,000	1,297	1.G FE
64966W-HK-6	NEW YORK CITY NY HSG DEV CORP 4.800% 0	04/11/2025	JEFFERIES COMPANY		92,762	100,000	973	1.C FE
67756Q-8A-8	OHIO HOUSING FINANCE AGENCY 4.700% 09/	04/11/2025	J.P. MORGAN SECURITIES LLC		93,218	100,000	561	1.B FE
67886M-2C-2	OKLAHOMA HSG FIN AGY SINGLE FA 4.875%	04/30/2025	RAYMOND JAMES & ASSOCIATES		100,000	100,000		1.A FE
69377T-AC-0	PRKCM TRUST 6.140% 08/25/57	05/01/2025	BOFA SECURITIES INC		72,147	72,370	12	1.E FE
69392N-AB-6	PRPM LLC SERIES 2025-RPL3 CL-A2 144A 3	04/10/2025	NOMURA SECURITIES INTERNATIONA		225,691	250,000	1,038	1.D FE
69392P-AB-1	PRESTON RIDGE PARTNERS MORTGAG CMO-SER-2	06/27/2025	NOMURA SECURITIES INTERNATIONA		97,995	100,000	452	1.D FE
70879Q-V8-3	PENNSYLVANIA HSG FIN AGY SF MT 5.150%	06/11/2025	BOFA SECURITIES INC		3,250,000	3,250,000		1.B FE
81749Y-AH-4	SEQUOIA MORTGAGE TRUST CMO-SER-2025-6 CL	06/10/2025	MORGAN STANLEY & CO		718,611	750,000	1,948	1.A FE
88046K-QS-8	TENNESSEE ST HSG DEV AGY 5.000% 07/01/	04/30/2025	RBC CAPITAL MARKETS LLC		250,000	250,000		1.B FE
88046K-RU-2	TENNESSEE ST HSG DEV AGY 5.953% 07/01/	04/29/2025	RBC CAPITAL MARKETS LLC		100,000	100,000		1.B FE
882750-G4-8	TEXAS ST DEPT HSG & CMNTY 4.900% 07/01	05/07/2025	RBC CAPITAL MARKETS LLC		750,000	750,000		1.B FE
882750-K8-4	TEXAS ST DEPT HSG & CMNTY 6.047% 07/01	05/07/2025	RBC CAPITAL MARKETS LLC		100,000	100,000		1.B FE
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	04/14/2025	BOFA SECURITIES INC		76,475	75,806	197	1.A FE
17309S-AH-3	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	06/25/2025	Interest Capitalization		51,000	51,000		1.A FM
288547-AU-6	ELLINGTON LOAN ACQUISITION TRU SERIES 20	06/25/2025	Interest Capitalization		26,617	26,617		5.C FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					353,522,939	353,982,624	1,520,537	XXX
BES4PW-04-5	TAURUS CMBS CMBS-SER-2025-UK3A CL-C 144A	06/26/2025	BANK OF AMERICA		300,000	300,000		1.G FE
Z95DXS-30-0	TAURUS CMBS CMBS-SER-2021-UK4A CL-E 144A	04/28/2025	DEUTSCHE BANK AG		840,530	857,684	12,816	3.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					1,140,530	1,157,684	12,816	XXX
033296-BG-8	ANCHORAGE CREDIT FUNDING LTD SERIES 2015	04/14/2025	MIZUHO SECURITIES		4,575,000	5,000,000	32,148	1.A FE
03330R-AJ-4	ANCHORAGE CAPITAL CLO LTD SERIES 2024 28	05/19/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,700,000	2,700,000	17,800	2.C FE
04021H-AL-3	ARES LXXVI CLO LTD ARES_25-76 ABS-SER-20	04/14/2025	J.P. MORGAN SECURITIES LLC		3,000,000	3,000,000		2.C FE
05555G-AF-9	BCC MIDDLE MARKET CLO 8.780% 07/17/36	04/25/2025	SCOTIA CAPITAL (USA) INC.		1,503,750	1,500,000	4,024	2.C FE
05555Y-AL-7	BCC MIDDLE MARKET CLO LLC ABS-SER-2025-1	06/05/2025	SG AMERICAS SECURITIES LLC		8,750,000	8,750,000		2.C FE
05682D-AC-9	BAIN CAPITAL GLOBAL ABS-SER-2025-1A CL-B	06/06/2025	GREENSLEDGE CAPITAL MARKETS		6,000,000	6,000,000		2.B Z
171937-AL-9	CIFC LBC MIDDLE MARKET CLO LLC SERIES 20	05/28/2025	SMBC NIKKO SECURITIES AMERICA		1,518,750	1,500,000	21,485	3.C FE
25253Y-AC-0	DIAMETER CREDIT FUNDING II DCF 3.350%	04/14/2025	MIZUHO SECURITIES		4,568,750	5,000,000	37,222	1.D PL
46604Q-AA-3	IVY HILL MIDDLE MARKET CREDIT ABS-SER-20	04/29/2025	SMBC NIKKO SECURITIES AMERICA		3,052,725	3,030,000	9,688	3.C FE
59802Y-AA-9	MIDOCEAN CREDIT CLO SERIES 2017-7A CLASS	04/15/2025	Interest Capitalization		106,083	106,083		5.B FE
69700U-AC-5	PALMER SQUARE CREDIT FUNDING SERIES 2019	05/19/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,722,253	2,805,000	16,615	1.C FE
76113@-AG-7	RESERVOIR FINANCIAL LLC CLASS A 6.469%	06/10/2025	DIRECT FUNDING		18,256,522	18,256,522		1.D PL
76113@-AH-5	RESERVOIR FINANCIAL LLC CLASS B 7.869%	06/10/2025	DIRECT FUNDING		1,879,348	1,879,348		1.G PL
76113@-AJ-1	RESERVOIR FINANCIAL LLC CLASS C 9.669%	06/10/2025	DIRECT FUNDING		1,342,391	1,342,391		2.B FE
76676J-AU-5	RIN LTD ABS-SER-2023-1A CL-DR 144A 7.3	06/30/2025	MIZUHO SECURITIES		3,000,000	3,000,000		2.B Z

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
76676J-AW-1	RIN LTD ABS-SER-2023-1A CL-ER 144A 10.6	06/30/2025	MIZUHO SECURITIES		4,500,000	4,500,000		2.B Z
87240P-AJ-0	TCP WHITNEY CLO LTD SERIES 2017-1A CLASS	05/20/2025	Interest Capitalization					1.A FE
96660#-AA-3	WHITNEY FUNDING LLC A 5.969% 12/18/34	06/10/2025	DIRECT FUNDING		11,288,000	11,288,000		1.D FE
96660#-AB-1	WHITNEY FUNDING LLC B 6.019% 12/18/34	06/10/2025	DIRECT FUNDING		1,162,000	1,162,000		1.G FE
96660#-AC-9	WHITNEY FUNDING LLC C 6.769% 12/18/34	06/10/2025	DIRECT FUNDING		830,000	830,000		2.B FE
96660#-AD-7	WHITNEY FUNDING LLC D 9.519% 12/18/34	06/10/2025	DIRECT FUNDING		996,000	996,000		3.C FE
00112Q-AG-2	ABPCI DIRECT LENDING FUND CLO ABPCI_23-1	05/01/2025	SG AMERICAS SECURITIES LLC		6,800,000	6,800,000		1.F FE
00121P-AL-2	AGL CLO LTD ABS-SER-2025-41A CL-D2 144A	04/10/2025	MIZUHO SECURITIES		8,000,000	8,000,000		2.C FE
03329M-AQ-2	ANCHORAGE CREDIT FUNDING 2 LTD 7.044%	05/06/2025	SMBC NIKKO SECURITIES AMERICA		5,306,140	5,285,000	12,409	1.G FE
056921-AL-3	BAIN CAPITAL CREDIT CLO LTD SERIES 2024-	04/10/2025	CITIBANK		5,850,000	6,000,000	133,328	2.C FE
08183D-AY-9	BENEFIT STREET PARTNERS CLO 8.120% 04/	04/15/2025	BANK OF AMERICA		5,000,000	5,000,000		2.C FE
26253M-AY-6	DRYDEN SENIOR LOAN FUND SERIES 2022-108A	05/19/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,000,000	2,000,000	16,212	2.C FE
38139X-AN-1	GOLDENTREE LOAN MANAGEMENT US ABS-SER-20	04/10/2025	BANK OF AMERICA		3,500,000	3,500,000		2.C FE
46604C-AS-5	IVY HILL MIDDLE MARKET CREDIT 7.069% 0	05/08/2025	NATIXIS SECURITIES AMERICAS LL		2,250,000	2,250,000		1.F FE
46604C-AU-0	IVY HILL MIDDLE MARKET CREDIT 8.269% 0	05/08/2025	NATIXIS SECURITIES AMERICAS LL		3,000,000	3,000,000		2.C FE
46604J-AE-1	IVY HILL MIDDLE MARKET CREDIT 11.769% 0	05/08/2025	NATIXIS SECURITIES AMERICAS LL		2,000,000	2,000,000		3.C FE
59802T-AG-7	MIDOCEAN CREDIT CLO SERIES 2013-2A CLASS	04/29/2025	Interest Capitalization		17,067	17,067		5.A FE
64754W-AS-2	NEW MOUNTAIN CLO LTD ABS-SER-2025-A CL-5	06/30/2025	CITIBANK		4,000,000	4,000,000		2.B Z
67110D-BY-2	OCP CLO LTD ABS-SER-2016-11A CL-D2R3 144	06/26/2025	MIZUHO SECURITIES		3,500,000	3,500,000		2.B Z
69704B-AL-3	PALMER SQUARE CLO LTD 8.469% 07/20/38	05/13/2025	MORGAN STANLEY & CO		5,000,000	5,000,000		2.C FE
74042Q-AC-1	PREFERRED TERM SECURITIES XXVI ABS-SER-2	06/02/2025	GUGGENHEIM SECURITIES, LLC		1,125,637	1,366,479	13,801	2.A FE
82809X-AL-2	SILVER POINT CLO 11 LTD ABS-SER-2025-11A	06/27/2025	SG AMERICAS SECURITIES LLC		5,500,000	5,500,000		2.B Z
93656E-AL-5	WARWICK CAPITAL CLO LTD 8.412% 07/20/3	05/22/2025	RBC CAPITAL MARKETS LLC		4,000,000	4,000,000		2.C FE
39057W-AT-6	GREAT LAKE CLO LTD ABS-SER-2021-6A CL-DR	04/07/2025	BMO CAPITAL MARKETS CORP		1,000,000	1,000,000		2.C FE
56575V-AW-8	MARANON LOAN FUNDING LTD MRNON 8.306%	06/27/2025	WELLS FARGO SECURITIES LLC		1,700,000	1,700,000		2.B Z
69382J-AB-7	PFP LTD CMBS-SER-2025-12 CL-AS 144A 4.	05/29/2025	CITIBANK		525,184	526,500		1.A FE
BCC3LB-2J-3	ADAGIO CLO CLASS D 5.961% 04/25/38	03/19/2025	GOLDMAN SACHS & CO. LLC		236,250	236,250		2.C FE
Z96YSM-S1-3	NASSAU EURO CLO SERIES 5A CLASS D 5.82	03/21/2025	J.P. MORGAN SECURITIES LLC		204,500	204,500		2.C FE
Z9701B-PN-4	AURIUM CLO LIMITED ACLO_11-R 5.636% 04	03/26/2025	BNP PARIBAS		155,770	155,770		2.C FE
12434L-AA-2	BXMT LTD SERIES 2020 FL2 CLASS A 144A	05/17/2025	Interest Capitalization					1.A FE
39810M-AC-3	GREYSTONE COMMERCIAL REAL ESTA 6.450%	05/08/2025	WELLS FARGO SECURITIES, LLC		249,375	250,000		1.A FE
40190A-AA-1	GUGGENHEIM INVESTMENTS PRIVATE 7.280%	04/21/2025	DIRECT FUNDING		1,760,000	1,760,000		1.G Z
40190A-AK-9	GUGGENHEIM INVESTMENTS PRIVATE 9.280%	04/21/2025	DIRECT FUNDING		340,000	340,000		2.C Z
BGH9RF-U2-7	GUGGENHEIM INVESTMENTS PRIVATE 0.000%	03/19/2025	WELLS FARGO SECURITIES, LLC			(850,000)		2.B Z
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					154,771,495	155,186,910	314,732	XXX
054982-AA-1	BACKCAST SPECTRA ARTICOM 8.506% 11/03/	04/02/2025	DIRECT FUNDING		1,458,750	1,458,750		1.D PL
12665X-AA-6	CV HCS RATED FEEDER LP A 4.000% 10/04/	04/10/2025	Interest Capitalization		31,152	31,152		1.G PL
12665X-AB-4	CV HCS RATED FEEDER LP B 6.000% 10/04/	04/10/2025	Interest Capitalization		15,576	15,576		4.A PL
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N SENIOR NO	06/27/2025	DIRECT FUNDING		104,176	104,176		1.G PL
30220R-AA-9	EXPERITY VENTURES SPV IV LLC ABS-SER-202	06/20/2025	DIRECT FUNDING		17,999,474	18,000,000		1.G PL
30296#-AC-0	FP SOLAR FINANCE HOLDINGS LLC SERIES A	06/09/2025	DIRECT FUNDING		1,455,345	1,455,345		1.E PL
30296#-AD-8	FP SOLAR FINANCE HOLDINGS LLC SERIES B	06/09/2025	DIRECT FUNDING		8,716,846	8,716,846		2.A PL
30296#-AF-3	FP SOLAR FINANCE HOLDINGS LLC 9.777% 0	06/09/2025	DIRECT FUNDING		4,758,104	4,758,104		2.A PL
445717-AA-9	HUNTER POINT CAPITAL SR 7.000% 07/15/5	04/25/2025	DIRECT FUNDING		558,557	558,557		2.B PL
48555N-AC-1	KAPITUS ASSET SECURITIZATION L ABS-SER-2	04/28/2025	TRUIST SECURITIES INC		5,998,466	6,000,000		2.C FE
48555N-AD-9	KAPITUS ASSET SECURITIZATION L ABS-SER-2	04/28/2025	TRUIST SECURITIES INC		5,999,467	6,000,000		3.B FE
53170#-AA-7	LIBRA SOLUTIONS SERIES 2024-B CLASS A	05/30/2025	DIRECT FUNDING		11,014,961	11,014,961		1.G FE
53170#-AB-5	LIBRA SOLUTIONS SERIES 2024-B CLASS B	05/30/2025	DIRECT FUNDING		1,016,766	1,016,766		2.C Z
53170#-AC-3	LIBRA SOLUTIONS SERIES 2024-B CLASS C	05/30/2025	DIRECT FUNDING		1,406,355	1,406,355		3.C FE
62909D-AB-9	NFAS 25-1 SER B 6.720% 05/15/31	05/13/2025	GUGGENHEIM SECURITIES, LLC		3,747,904	3,750,000		1.G FE
62909D-AC-7	NFAS 25-1 SER C 8.185% 05/15/31	05/13/2025	GUGGENHEIM SECURITIES, LLC		3,998,959	4,000,000		2.C FE
75025@-AA-9	RADIANCE BORROWER LLC CLASS A 4.400% 0	04/28/2025	DIRECT FUNDING		8,764,295	9,201,359		1.E PL
75025@-AB-7	RADIANCE BORROWER LLC CLASS B 4.400% 0	04/28/2025	DIRECT FUNDING		619,794	665,015		1.F PL
75025@-AC-5	RADIANCE BORROWER LLC CLASS C 4.400% 0	04/28/2025	DIRECT FUNDING		545,023	634,485		2.B PL
75025@-AD-3	RADIANCE BORROWER LLC CLASS D 0.000% 0	04/28/2025	DIRECT FUNDING		417,632	968,983		3.A PL
75025@-AE-1	RADIANCE BORROWER LLC CLASS E 0.000% 0	04/28/2025	DIRECT FUNDING		238,381	428,742		2.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91534L-AA-5	UPGRADE MASTER PASS-THRU TRUST 5.981%	05/14/2025	JEFFERIES COMPANY		5,000,000	5,000,000		2.C FE
BES45Y-XV-7	CARLYLE CREDIT OPP FUND III A SENIOR SEC	04/29/2025	DIRECT FUNDING		965,725	965,725		1.G Z
BES45Y-XZ-8	CARLYLE CREDIT OPPORTUNITIES CARLYLE CRE	04/29/2025	DIRECT FUNDING		482,862	482,862		2.C Z
BES45Y-Y1-2	CARLYLE CREDIT OPPORTUNITIES CARLYLE CRE	04/29/2025	DIRECT FUNDING		193,145	193,145		3.B Z
BES4D6-6N-7	MAPLE BORROWER LLC HOMETAP FORWARD FLOW	06/27/2025	DIRECT FUNDING		35,414,780	35,414,780		2.A FE
BES4D6-6N-7	MAPLE BORROWER LLC HOMETAP FORWARD FLOW	06/01/2025	Interest Capitalization		157,130	157,130		2.A FE
BES4FR-1H-7	PAYZEN INC 10.816% 12/18/27	06/11/2025	DIRECT FUNDING		2,990,361	2,990,361		2.B FE
BES4JZ-YE-6	OCEANA AUSTRALIAN FIXED INCOME OAFIT - C	04/29/2025	DIRECT FUNDING		32,150,000	32,150,000		2.B PL
BES4JZ-YH-9	OCEANA AUSTRALIAN FIXED INCOME CLASS A -	04/29/2025	DIRECT FUNDING		32,150,000	32,150,000		2.B Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					188,369,986	189,689,175		XXX
36831F-AA-3	GCM GROSVENOR DIV LLC SERIES 144A 4.25	06/30/2025	No Broker		12,670,000	12,670,000	68,805	1.G FE
36831F-AB-1	GCM GROSVENOR DIV LLC SERIES 144A 6.00	06/30/2025	No Broker		2,000,000	2,000,000	15,333	2.C FE
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					14,670,000	14,670,000	84,138	XXX
25277#-AA-7	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS	04/11/2025	DIRECT FUNDING		1,262,400	1,262,400		2.B PL
30296#-AH-9	FP SOLAR FINANCE HOLDINGS LLC 9.774% 0	06/09/2025	DIRECT FUNDING		3,342,345	3,342,345		2.A PL
BES45Y-XQ-8	ELEMENT COMMERCIAL FUNDING CA 7.663% 1	04/11/2025	DIRECT FUNDING		1,351,351	1,351,351		1.E FE
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					5,956,096	5,956,096		XXX
BES42Q-47-2	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	04/23/2025	DIRECT FUNDING		3,599,843	3,599,843		2.A PL
BES42Q-47-2	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	06/25/2025	Interest Capitalization		10,247	10,247		2.A PL
G5744@-AA-9	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	05/27/2025	Interest Capitalization		41,570	41,570		2.A PL
BES4KZ-EN-6	NIDA LEASING 1 DESIGNATED HESTON - MSN 2	05/15/2025	DIRECT FUNDING		17,013,782	17,013,782		2.C FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					20,665,442	20,665,442		XXX
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA	06/30/2025	DLICGA-GPIM-INDFA		(1,183)			2.B FE
BES4J4-CR-0	ICONIC ISSUER LLC ABS-SER-2025 CL-A 6.	06/17/2025	DIRECT FUNDING		2,200,000	2,200,000		1.F FE
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023 1A CLA	05/21/2025	BOFA SECURITIES INC		101,988	99,500	563	2.C FE
78475C-AA-3	SSI ABS-25-1 ISSUER LLC ABS-SER-2025-1 C	06/18/2025	BARCLAYS CAPITAL		199,999	200,000		1.G FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					2,500,804	2,499,500	563	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					867,270,924	857,865,866	2,279,595	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)								XXX
1909999997. Total - Asset-Backed Securities - Part 3					867,270,924	857,865,866	2,279,595	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					867,270,924	857,865,866	2,279,595	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					3,265,537,024	3,260,526,013	2,953,131	XXX
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25	06/30/2025	No Broker	87,443,318.910	87,389,139		1,204,775	1.G FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					87,389,139	XXX	1,204,775	XXX
4509999997. Total - Preferred Stocks - Part 3					87,389,139	XXX	1,204,775	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					87,389,139	XXX	1,204,775	XXX
31339*-10-7	FEDERAL HOME LOAN BANK	06/26/2025	Various	303,750.000	30,375,000			
BES4FZ-C2-0	RAINFOREST FUNDING TRUST	06/16/2025	DIRECT FUNDING	61,623,989.000	61,623,989			
BGH9Z3-2U-4	FUSION BUYER	06/06/2025	Tax Free Exchange	325.000	8,613			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					92,007,602	XXX		XXX
5989999997. Total - Common Stocks - Part 3					92,007,602	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					92,007,602	XXX		XXX
5999999999. Total - Preferred and Common Stocks					179,396,741	XXX	1,204,775	XXX
6009999999 - Totals					3,444,933,765	XXX	4,157,906	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
912828-P4-6	US TREASURY N B 1.625% 02/15/26	04/04/2025	DLGAIMDLPP - DLIC GA - G1001 -		100,000	100,000	103,352	100,787		(178)		(178)		100,609		(609)	(609)	813	02/15/2026	1.A
91282C-NG-2	US TREASURY N B 4.000% 05/31/30	06/10/2025	CLEAR SPRING HEALTH INSURANCE		329,175	330,000	329,175							329,175				397	05/31/2030	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					429,175	430,000	432,527	100,787		(178)		(178)		429,784		(609)	(609)	1,210	XXX	XXX
02124T-AA-1	QATAR AIRWAYS 2.950% 05/14/31	05/14/2025	Various		241,001	241,001	234,750	235,691		208		208		235,899		5,102	5,102	3,555	05/14/2031	1.D PL
06708P-AA-4	BARBADOS GOVERNMENT 4.300% 01/15/29	06/18/2025	Redemption 100.0000		508,844	508,844	393,598	445,247		5,138		5,138		450,386		58,458	58,458	9,141	01/15/2029	4.B
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					749,845	749,845	628,348	680,938		5,346		5,346		686,285		63,560	63,560	12,696	XXX	XXX
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON SERIES B	06/10/2025	Call 76.9640		192,410	250,000	250,000	250,000						250,000				(50,337)	07/01/2043	1.C FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					192,410	250,000	250,000	250,000						250,000				(50,337)	XXX	XXX
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	04/10/2025	Paydown		1,700	1,700	1,670	616		22		22		1,700				35	10/10/2041	1.F FE
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	06/10/2025	Paydown		3,430	3,430	3,367	1,243		44		44		3,430				98	10/10/2041	1.F
048677-AB-4	ATLANTIC MARINE CORP SERIES 144A 5.343	06/02/2025	Redemption 100.0000		2,745	2,745	2,491	2,495		2		2		2,497		248	248	73	12/01/2050	1.G FE
081331-AB-6	BELVOIR LAND LLC 5.030% 12/15/25	06/15/2025	Redemption 100.0000		15,290	15,290	15,176	15,220		45		45		15,264		26	26	385	12/15/2025	1.D FE
140694-AA-8	CAPMARK MILITARY HOUSING TRUST 6.059%	06/10/2025	Paydown		3,344	3,344	2,870			475		475		3,344				85	10/10/2052	1.G
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SERIES 20	06/10/2025	Paydown		16,309	16,309	16,348	16,342						16,341		(32)	(32)	377	02/10/2052	2.C
14070A-AA-1	CAPMARK MILITARY HOUSING TRUST SERIES 20	06/10/2025	Paydown		4,452	4,452	4,334	4,344		109		109		4,452				113	10/10/2052	1.G
14070E-AA-3	CAPMARK MILITARY HOUSING TRUST SERIES 20	06/10/2025	Paydown		13,832	13,832	17,095	16,665		(24)		(24)		16,641		(2,809)	(2,809)	370	07/10/2055	1.E FE
347075-AB-9	FORT CARSON FAMILY HSG LLC CO 7.860% 1	06/16/2025	Redemption 100.0000		10,000	10,000	10,675	10,584		(43)		(43)		10,541		(541)	(541)	360	11/15/2029	1.D FE
36185T-AA-5	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	06/10/2025	Paydown		1,282	1,282	1,648	1,575		(294)		(294)		1,282				38	04/10/2037	1.C FE
38011W-AA-4	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	06/10/2025	Paydown		2,135	2,135	2,689	2,579		(444)		(444)		2,135				61	05/10/2037	1.G
38012D-AB-3	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20	06/10/2025	Paydown		12,153	12,153	12,623	12,505		(351)		(351)		12,153				258	05/10/2050	2.C FE
44563@-AE-5	HUNT MH BORROWER LLC 6.200% 12/01/55	06/09/2025	Redemption 100.0000		34,811	34,811	34,811	30,715						34,811				1,079	12/01/2055	1.F PL
44563@-AF-2	HUNT MH BORROWER LLC 6.200% 12/01/55	06/10/2025	Various		48,185	48,185	46,785	42,294		6		6		46,804		1,381	1,381	1,494	12/01/2055	1.F PL
50207#-AA-0	FLEETWOOD FUNDING COMPANY LLC 5.900% 0	06/21/2025	Redemption 100.0000		137,357	137,357	137,419	99,695						137,419		(62)	(62)	4,052	06/21/2048	2.B PL
50208@-AA-1	LMH SPE AM LLC 4.350% 06/21/48	06/23/2025	Various		36,667	36,667	36,667	36,667						36,667				798	06/21/2048	2.B PL
677071-AK-8	OHANA MILITARY COMM LLC 5.880% 10/01/5	04/01/2025	Redemption 100.0000		2,367	2,367	2,120			3		3		2,123		244	244	70	10/01/2051	1.E FE
677071-AM-4	OHANA MILITARY COMM LLC 5.462% 10/01/2	04/01/2025	Redemption 100.0000		44,329	44,329	44,203			34		34		44,237		92	92	1,211	10/01/2026	1.D FE
677071-AU-6	OHANA MILITARY COMM LLC SERIES 144A 6.	04/01/2025	Redemption 100.0000		12,513	12,513	13,113	13,098		(5)		(5)		13,094		(581)	(581)	375	10/01/2051	1.D FE
677071-AV-4	OHANA MILITARY COMM LLC SERIES 144A 6.	04/01/2025	Redemption 100.0000		1,667	1,667	2,227	2,151		(5)		(5)		2,145		(479)	(479)	51	10/01/2051	2.A FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					404,568	404,568	408,331	308,788		(426)		(426)		407,080		(2,513)	(2,513)	11,383	XXX	XXX
01220#-AA-6	ALBANY FINANCIAL LLC 5.660% 06/30/26	05/21/2025	Redemption 100.0000		5,324,724	5,324,724	5,330,049	5,326,396		(339)		(339)		5,326,057		(1,333)	(1,333)	247,498	06/30/2026	1.G PL
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLWIDE 3.750% 0	04/04/2025	DLGAIMDLPP - DLIC GA - G1001 -		100,000	100,000	82,265	82,337		161		161		82,497		17,503	17,503	1,875	07/15/2042	1.G FE
04920#-AA-3	ATLAS AIR INC 6.990% 09/24/32	06/24/2025	Redemption 100.0000		146,785	146,785	146,785	146,785						146,785				4,075	09/24/2032	2.C FE
053015-AE-3	AUTOMATIC DATA PROCESSING 3.375% 09/15	06/15/2025	Call 100.0000		4,000	4,000	3,997	4,000						4,000				101	09/15/2025	1.D FE
06051G-JF-7	BANK OF AMERICA CORP SERIES MTN 1.898%	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		440,039	500,000	434,905	437,297		2,765		2,765		440,063		(23)	(23)	7,302	07/23/2031	1.G FE
06051G-JP-5	BANK OF AMERICA CORP SERIES N 2.651% 0	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		868,471	1,000,000	862,036			6,500		6,500		868,536		(65)	(65)	16,863	03/11/2032	1.G FE
090572-AQ-1	BIO RAD LABS 3.700% 03/15/32	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		972,826	1,000,000	997,330	997,997		80		80		998,076		(25,250)	(25,250)	23,125	03/15/2032	2.B FE
09062X-AF-0	BIOGEN INC 4.050% 09/15/25	06/27/2025	Call 100.0000		4,611,000	4,611,000	4,514,833	4,580,333		21,098		21,098		4,601,431		9,569	9,569	146,284	09/15/2025	2.A FE
09260M-AA-5	BLACKSTONE DIV ALT ISSR SERIES A 144A	05/15/2025	Redemption 100.0000		2,462,000	2,462,000	2,462,000	2,462,000						2,462,000				64,628	05/15/2029	1.F FE
12505B-AD-2	CBRE SERVICES INC 4.875% 03/01/26	05/28/2025	Call 100.0000		5,000	5,000	5,185	5,027		(11)		(11)		5,015		(15)	(15)	181	03/01/2026	2.A FE
12784#-AA-1	CFW 55 OWNER LLC 8.139% 06/12/27	06/10/2025	Redemption 100.0000		3,340,990	3,340,990	3,340,990	3,340,990						3,340,990				74,759	06/12/2027	2.A FE
15678E-AG-3	CERITY PARTNERS HLDGS 23 TL 9.577% 07/	06/30/2025	Redemption 100.0000		1,515	1,515	1,515	1,515						1,515				257	07/30/2029	5.B GI
172967-JT-9	CITIGROUP INC 4.400% 06/10/25	06/10/2025	Maturity		750,000	750,000	746,925	749,778		222		222		750,000				16,500	06/10/2025	2.B FE
18271#-AA-8	CLARUS CAPITAL LLC 7.074% 09/30/31	06/01/2025	Redemption 100.0000		12,208,586	12,208,586	12,208,586	6,821,784						12,208,586				56,549	09/30/2031	2.B PL
18271#-AB-6	CLARUS CAPITAL LLC 7.074% 09/30/31	06/01/2025	Redemption 100.0000		4,069,529	4,069,529	4,069,529	2,273,928						4,069,529				18,850	09/30/2031	2.C PL
20030N-BM-2	COMCAST CORP 4.200% 08/15/34	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		459,182	500,000	458,058			1,134		1,134		459,192		(9)	(9)	14,875	08/15/2034	1.G FE
23311V-AG-2	DCP MIDSTREAM OPERATING 5.375% 07/15/2	06/27/2025	Call 100.0000		3,387,000	3,387,000	3,363,935	3,381,638		4,866		4,866		3,386,503		497	497	172,949	07/15/2025	2.B FE
25470D-AR-0	DISCOVERY COMMUNICATIONS 3.950% 03/20/	06/30/2025	Various		4,111,920	19,064,000	18,834,373	18,981,598		11,942		11,942		18,993,540				(14,295,931)	03/20/2028	3.A FE
25470D-BL-2	DISCOVERY COMMUNICATIONS SERIES WI 4.0	06/30/2025	Call 57.1579		3,115,107	5,450,000	5,554,009	5,091,808		(840)		(840)		5,548,121				(2,260,431)	09/15/2055	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
256677-AD-7	DOLLAR GENERAL CORP 4.150% 11/01/25	04/29/2025	Call 100.0000		5,000	5,000	5,059	5,006		(3)		(3)		5,003		(3)	(3)	103	11/01/2025	2.B FE
256746-AG-3	DOLLAR TREE INC 4.000% 05/15/25	05/15/2025	Maturity		2,000	2,000	1,989	1,999		1		1		2,000				40	05/15/2025	2.B FE
27409L-AA-1	EAST OHIO GAS CO THE SERIES 144A 1.300	06/15/2025	Maturity		7,000,000	7,000,000	6,646,150	6,867,660		132,340		132,340		7,000,000				45,500	06/15/2025	1.G FE
28473#-AF-2	ELDRIDGE INDUSTRIES LLC 7.180% 08/11/3	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				35,102	08/11/2031	2.C PL
28473#-AG-0	ELDRIDGE INDUSTRIES LLC 7.350% 08/11/3	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				190,794	08/11/2034	2.C PL
302491-AX-3	FMC CORP 5.650% 05/18/33	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,930,078	2,000,000	1,923,078	1,927,763		2,407		2,407		1,930,170		(92)	(92)	54,617	05/18/2033	2.C FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SERIES 144A 4.	04/01/2025	Various			(78,210)	(65,419)	(67,646)		(132)		(132)		(67,779)		67,779	67,779	40	03/31/2038	2.B FE
000000-00-0	GCM GROSVENOR DIV LLC SERIES 144A 6.00	06/30/2025	Security Withdraw		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				75,333	11/15/2031	2.C FE
000000-00-0	GCM GROSVENOR DIV LLC SERIES 144A 4.25	06/30/2025	Security Withdraw		12,670,000	12,670,000	12,670,000	12,670,000						12,670,000				338,043	11/15/2030	1.G FE
377372-AM-9	GLAXOSMITHKLINE CAP INC 3.625% 05/15/2	05/15/2025	Maturity		11,000	11,000	10,932	10,996		4		4		11,000				199	05/15/2025	1.F FE
378272-AL-2	GLENCORE FUNDING LLC SERIES 144A 4.000	04/16/2025	Maturity		2,000	2,000	1,934	1,997		3		3		2,000				40	04/16/2025	2.A FE
38141G-XD-1	GOLDMAN SACHS GROUP INC 5.739% 05/15/2	05/15/2025	Various		68,000	68,000	68,072	14,001		(55)		(55)		68,000				2,003	05/15/2026	2.A FE
38148L-AE-6	GOLDMAN SACHS GROUP INC 3.750% 05/22/2	05/22/2025	Maturity		49,000	49,000	47,545	48,902		98		98		49,000				919	05/22/2025	2.A FE
413875-AR-6	HARRIS CORPORATION 3.832% 04/27/25	04/27/2025	Maturity		2,000	2,000	1,982	1,999		1		1		2,000				38	04/27/2025	2.B FE
42218S-AD-0	HEALTH CARE SVC CORP 1.500% 06/01/25	06/01/2025	Maturity		6,000,000	6,000,000	5,716,800	5,900,022		99,978		99,978		6,000,000				45,000	06/01/2025	2.A FE
438516-CF-1	HONEYWELL INTERNATIONAL 1.750% 09/01/3	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		413,884	500,000	410,097			3,819		3,819		413,916		(32)	(32)	5,809	09/01/2031	1.F FE
581557-BC-8	MCKESSON CORP 4.883% 03/15/44	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,086,440	1,000,000	1,184,770	1,145,650		(1,772)		(1,772)		1,143,878		(57,438)	(57,438)	30,519	03/15/2044	2.A FE
620076-AH-2	MOTOROLA SOLUTIONS INC 7.500% 05/15/25	05/15/2025	Maturity		5,000	5,000	5,770	5,049		(49)		(49)		5,000				188	05/15/2025	2.B FE
670346-AR-6	NUCOR CORP 2.000% 06/01/25	06/01/2025	Maturity		4,000,000	4,000,000	3,838,640	3,943,071		56,929		56,929		4,000,000				40,000	06/01/2025	2.A FE
72079#-AA-9	PIERMONT INVESTORS LLC 5.630% 06/30/25	05/21/2025	Redemption 100.0000		3,879,011	3,879,011	3,882,890	3,879,488		(282)		(282)		3,879,206		(195)	(195)	174,322	06/30/2025	1.G PL
72079#-AA-9	PIERMONT INVESTORS LLC 5.630% 06/30/25	06/30/2025	Maturity		46,082,455	46,082,455	46,128,537	46,088,115		(5,660)		(5,660)		46,082,455				2,594,442	06/30/2025	1.G PL
740189-AM-7	PRECISION CASTPARTS CORP 3.250% 06/15/	06/15/2025	Maturity		5,000	5,000	4,903	4,993		7		7		5,000				81	06/15/2025	1.C FE
75684*-AA-3	RED OAK INVENTORY FINANCE LLC A 7.830%	06/17/2025	Redemption 100.0000		17,500,000	17,500,000	17,500,000	13,854,697						17,500,000				583,469	02/16/2034	2.C PL
84859D-AD-9	SPIRE MISSOURI INC 5.150% 08/15/34	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		169,748	165,000	169,699	169,564		(126)		(126)		169,439		309	309	6,066	08/15/2034	1.F FE
87236Y-AD-0	TD AMERITRADE HOLDING CO 3.625% 04/01/	04/01/2025	Maturity		5,000	5,000	4,966	4,999		1		1		5,000				91	04/01/2025	1.G FE
87264A-BB-0	T MOBILE USA INC SERIES WI 3.500% 04/1	04/15/2025	Maturity		12,000,000	12,000,000	11,575,800	11,941,708		58,292		58,292		12,000,000				210,000	04/15/2025	2.B FE
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		997,050	1,000,000	1,000,000	1,000,000						1,000,000		(2,950)	(2,950)	30,455	08/25/2030	1.G PL
89578*-AA-3	TRIA CAPITAL PARTNERS LLC 7.000% 08/25	01/15/2025	Redemption 100.0000		22,036,746	22,036,746	21,957,214	21,968,730		367		367		21,969,097		67,649	67,649	12,010	08/25/2030	1.G PL
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25	01/15/2025	Redemption 100.0000		22,918,234	22,918,234	22,902,421	22,791,691		(213)		(213)		22,903,191		15,043	15,043	703,260	08/25/2030	1.G PL
89578*-AB-1	TRIA CAPITAL PARTNERS LLC 8.000% 08/25	06/30/2025	Security Withdraw		87,389,134	87,443,319	87,385,415	83,459,345		119		119		87,389,134				7,300,588	08/25/2030	1.G PL
92343V-FR-0	VERIZON COMMUNICATIONS 1.750% 01/20/31	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		840,085	1,000,000	828,711	832,240		7,911		7,911		840,152		(67)	(67)	13,611	01/20/2031	2.A FE
92345Y-AD-8	VERISK ANALYTICS INC 4.000% 06/15/25	04/21/2025	Call 100.0000		100,000	100,000	98,658	99,897		69		69		99,966		34	34	1,400	06/15/2025	2.B FE
98258P-AC-1	WT HOLDINGS INC SERIES QIB 144A 6.500%	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,034,047	1,100,000	982,984	1,027,499		6,818		6,818		1,034,317		(269)	(269)	38,133	04/30/2028	3.A FE
98389B-AR-1	XCEL ENERGY INC 3.300% 06/01/25	06/01/2025	Maturity		1,000	1,000	972	998		2		2		1,000				17	06/01/2025	2.B FE
BES3UC-KN-1	INVERIS INT FO 9.446% 03/19/28	06/30/2025	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				4,414	03/19/2028	2.B Z
BES431-FF-6	LXA AVIATION LEASING 3 DAC 7.960% 09/0	04/21/2025	Redemption 100.0000		449,753	449,753	449,753	449,753						449,753				18,268	09/03/2029	2.C FE
BES43A-QB-3	KOMLINE SANDERSON GROUP INC 10.069% 09/	06/30/2025	Redemption 100.0000		316	316	316	11						316				3	09/06/2029	5.B GI
BES44P-9Q-5	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	05/28/2025	Redemption 100.0000		5,566,672	5,566,672	5,566,672	4,503,065						5,566,672				97,699	10/01/2029	1.A
BES4G6-Q8-5	KWOR HOLDINGS LP TERM LOAN 9.546% 02/2	05/02/2025	WHITNEY FUNDING, LLC		8,152,414	8,231,707	9,967,249			(67,968)		(67,968)		9,899,281		(1,746,867)	(1,746,867)		02/28/2030	2.B Z
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC 3.850% 10/2	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,173,729	1,500,000	1,154,805	1,180,219		3,693		3,693		1,183,912		(10,184)	(10,184)	29,035	10/29/2041	2.A FE
50247V-AC-3	LYB INTL FINANCE BV 4.875% 03/15/44	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,095,811	1,000,000	1,124,170	1,101,917		(1,198)		(1,198)		1,100,720		(4,909)	(4,909)	30,469	03/15/2044	2.B FE
53944Y-AF-0	LLOYDS BANK PLC 4.450% 05/08/25	05/08/2025	Maturity		200,000	200,000	199,880	199,993		7		7		200,000				4,450	05/08/2025	1.G FE
597433-AC-5	MIDLAND BANK PLC 7.650% 05/01/25	05/01/2025	Maturity		50,000	50,000	58,906	50,911		(911)		(911)		50,000				1,913	05/01/2025	2.A FE
606822-CF-9	MITSUBISHI UFJ FIN GRP 3.837% 04/17/26	04/17/2025	Call 100.0000		300,000	300,000	298,074	298,425		347		347		298,772		1,228	1,228	5,756	04/17/2026	1.G FE
606822-DA-9	MITSUBISHI UFJ FIN GRP 5.541% 04/17/26	04/17/2025	Call 100.0000		1,800,000	1,800,000	1,806,624	1,803,370		(3,370)		(3,370)		1,800,000				49,869	04/17/2026	1.G FE
87164K-AG-9	SYNGENTA FINANCE NV SERIES 144A 4.892%	04/24/2025	Maturity		200,000	200,000	199,894	199,995		5		5		200,000				4,892	04/24/2025	2.B FE
BES497-QC-2	VOLOFIN CAPITAL MGMT GROUP 10.000% 06/1	06/16/2025	Redemption 100.0000		5,664,296	5,664,296	5,664,296	5,664,296						5,664,296				242,977	06/15/2037	2.C Z
G9406*-AA-2	VIRGIN ATLANTIC AIRWAYS LTD 7.042% 09/	06/30/2025	Redemption 100.0000		750,000	750,000	750,000	501,441						750,000				25,304	09/23/2028	2.A PL
G9406*-AA-2	VIRGIN ATLANTIC AIRWAYS LTD 7.042% 09/	05/30/2025	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,002,882						1,500,000				36,591	09/23/2028	2.C FE
BRT1AP-ZU-6	RAC BOND CO PLC SENIOR SECURED 4.870%	06/04/2025	Call 100.1410		1,354,707	1,352,800	1,161,067	1,324,827		1,340		1,340	(149,663)	1,434,498	257,993	(81,698)	176,295	39,536	05/06/2046	2.B FE
00175P-AC-7	AMN HEALTHCARE 4.000% 04/15/29	05/06/2025	DLICGA-CIO		892,081	1,000,000	890,700			1,381		1,381		892,081				2,444	04/15/2029	3.C FE
00404A-AQ-2	ACADIA HEALTHCARE CO INC 7.375% 03/15/	05/06/2025	DLICGA-CIO		1,616,945	1,600,000	1,617,026			(81)		(81)		1,616,945				18,683	03/15/2033	4.A FE
03027X-BW-9	AMERICAN TOWER CORP 4.050% 03/15/32	05/06/2025	DLICGA-CIO		996,268	1,000,000	994,910	996,106		162		162		996,268				26,100	03/15/2032	2.B FE
11134L-AH-2	BROADCOM CRP CAYMN FI SERIES WI 3.875%	06/04/2025	GOLDMAN SACHS & CO. LLC		3,319,043	3,345,000	3,314,216			6,298		6,298		3,320,514		(1,472)	(1,472)	115,217	01/15/2027	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
12769G-AD-2	CAESARS ENTERTAINMENT INC 6.000% 10/15	05/06/2025	DLICGA-CIO		786,456	850,000	786,080			376		376		786,456				3,117	10/15/2032	4.C FE
14988#-AA-1	CEAMER FINANCE LLC 3.690% 03/24/31	05/15/2025	Paydown		217,015	217,015	212,675	214,114		2,902		2,902		217,015				4,154	03/24/2031	2.B PL
14989@-AA-2	CEAMER FINANCE LLC 6.920% 11/15/37	05/15/2025	Paydown		173,060	173,060	173,060	173,060						173,060				6,098	11/15/2037	2.B PL
155431-AA-7	CENTRAL STORAGE TRUST SERIES 144A 4.82	05/01/2025	Redemption 100.0000		15,456	15,456	15,813	15,672		(6)		(6)		15,666		(210)	(210)	373	02/01/2038	1.C FE
19416Q-BX-7	COLGATE PALMOLIVE CO SERIES MTNB 7.600	05/19/2025	Maturity		100,000	100,000	120,453	101,333		(1,333)		(1,333)		100,000				3,547	05/19/2025	1.E FE
247361-ZX-9	DELTA AIR LINES INC SERIES 144A 7.000%	05/01/2025	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				87,500	05/01/2025	2.B FE
25470D-AD-1	DISCOVERY COMMUNICATIONS 6.350% 06/01/	06/30/2025	Tax Free Exchange		156,369	139,000	159,201	88,642		(378)		(378)		156,369				5,124	06/01/2040	3.A FE
25470D-AJ-8	DISCOVERY COMMUNICATIONS 4.875% 04/01/	06/30/2025	Tax Free Exchange		2,783,941	2,802,000	2,779,930	2,783,633		308		308		2,783,941				97,895	04/01/2043	3.A FE
25470D-AS-8	DISCOVERY COMMUNICATIONS 5.000% 09/20/	06/30/2025	Tax Free Exchange		481,302	471,000	481,713	20,333		(292)		(292)		481,302				18,317	09/20/2037	3.A FE
256677-AM-7	DOLLAR GENERAL CORP 5.500% 11/01/52	05/06/2025	DLICGA-CIO		2,497,886	2,500,000	2,497,550	2,497,874		11		11		2,497,886				71,042	11/01/2052	2.B FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/3	06/30/2025	Various		209,100	209,100	209,100	209,100						209,100				3,220	06/30/2039	2.C FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC SENIOR SECU	05/29/2025	CROSS		1,012,500	1,000,000	980,200			361		361		980,561		31,939	31,939	15,000	09/15/2031	4.B FE
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875% 06/01/	05/06/2025	Various		4,001,351	4,000,000	4,000,824	4,001,358		(7)		(7)		4,001,351				101,833	06/01/2033	2.B FE
37954F-AJ-3	GLOBAL PRTNS LP GLP FIN CORP 6.875% 01	06/10/2025	JANE STREET EXECUTION SERVICES		251,258	250,000	250,000	250,000						250,000		1,258	1,258	15,564	01/15/2029	4.A FE
37959E-AB-8	GLOBE LIFE INC 4.800% 06/15/32	06/25/2025	Various		1,223,263	1,250,000	1,245,900	1,246,832		170		170		1,247,002				7,927	06/15/2032	2.A FE
37959E-AC-6	GLOBE LIFE INC 5.850% 09/15/34	06/24/2025	Various		3,338,628	3,250,000	3,247,477	3,247,704		187		187		3,247,892		90,736	90,736	159,494	09/15/2034	2.A FE
477164-AA-5	JETBLUE AIRWAYS CORP SERIES 1A 4.000%	05/15/2025	Redemption 100.0000		24,539	24,539	24,539	24,539						24,539				491	11/15/2032	2.B FE
527298-BV-4	LEVEL 3 FINANCING INC SENIOR SECURED 144	06/30/2025	Call 116.2645		107,655	92,595	102,845			(505)		(505)		102,340		(9,745)	(9,745)	21,426	11/15/2029	4.A FE
670001-AL-0	NOVELIS CORP SENIOR SECURED 144A 6.875	05/02/2025	MORGAN STANLEY & CO		408,000	400,000	398,400			30		30		398,430		9,570	9,570	8,556	01/30/2030	3.C FE
67059T-AH-8	NUSTAR LOGISTICS LP 6.375% 10/01/30	06/05/2025	GOLDMAN SACHS & CO. LLC		1,278,125	1,250,000	1,250,000	1,250,000						1,250,000		28,125	28,125	54,232	10/01/2030	3.A FE
682691-AH-3	ONEMAIN FINANCE CORP 6.625% 05/15/29	05/29/2025	TRADEWEB DIRECT LLC		303,321	300,000	300,000	300,000						300,000		3,321	3,321	11,373	05/15/2029	3.B FE
68389X-BC-8	ORACLE CORP 2.950% 05/15/25	05/15/2025	Various		444,000	444,000	422,324	442,637		1,363		1,363		444,000				6,549	05/15/2025	2.B FE
75820Q-AC-6	RELX CAPITAL INC SERIES MTN 7.500% 05/	05/15/2025	Maturity		100,000	100,000	115,164	100,980		(980)		(980)		100,000				3,750	05/15/2025	1.G FE
75972Y-AA-9	RENAISSANCERE FINANCE 3.700% 04/01/25	04/01/2025	Redemption 100.0000		300,000	300,000	288,538	299,496		504		504		300,000				5,550	04/01/2025	1.G FE
810186-AX-4	SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01	05/15/2025	LIQUIDNET INC.		892,500	1,000,000	866,200			1,525		1,525		867,725		24,775	24,775	5,000	04/01/2031	4.C FE
92838@-AA-1	VISTA RIDGE LLC 2.570% 10/14/49	06/30/2025	Redemption 100.0000		16,399	16,399	16,399	16,399						16,399				211	10/14/2049	1.F PL
303901-BQ-4	FAIRFAX FINL HLDGS LTD 6.100% 03/15/55	04/28/2025	Tax Free Exchange		2,064,621	2,000,000	2,064,925	2,064,822		(201)		(201)		2,064,621				75,572	03/15/2055	2.B FE
68306M-AA-7	ONT GAMING GTA OTG CO IS 8.000% 08/01/	05/16/2025	Various		141,270	145,000	147,175	147,012		(110)		(110)		146,902		(5,632)	(5,632)	9,206	08/01/2030	4.C FE
65538X-AE-1	NOMURA INTERNATIONAL FUNDING P SENIOR UN	04/01/2025	Security Withdraw		2,277,299	19,960,000	2,273,444			3,855		3,855		2,277,299					12/15/2067	1.G FE
11702@-AA-4	BRUNSWICK ASSET FINANCING LLC 5.750% 0	06/30/2025	Redemption 100.0000		5,941,463	5,941,463	5,941,463	5,941,463						5,941,463				171,766	07/02/2028	1.E PL
401378-AB-0	GUARDIAN LIFE INSURANCE SERIES 144A 4.	06/30/2025	Security Withdraw		2,045	2,000	2,047	2,045						2,045				52	06/19/2064	1.D FE
BES3XC-U5-6	CERITY PARTNERS HLDGS 23 TL CERITY - DDT	03/31/2025	Redemption 100.0000		4,207	4,207	4,207							4,207				56,612	07/28/2029	2.B Z
BES3XC-U5-6	CERITY PARTNERS HLDGS 23 TL CERITY - DDT	06/30/2025	Redemption 100.0000		4,544	4,544	4,544							4,544				104	07/28/2029	5.B GI
00452A-AA-8	ACCIDENT FUND INS CO AM SERIES 144A 8.	06/30/2025	Various		486,617	487,821	487,253	486,638		(21)		(21)		486,617				370,104	08/01/2032	2.B FE
575767-AM-0	MASSACHUSETTS MUT LIFE INS CO 5.077% 0	06/30/2025	Security Withdraw		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				100,271	02/15/2069	1.D FE
628312-AE-0	MUTUAL OF OMAHA INS CO SERIES 144A 6.1	06/30/2025	Security Withdraw		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				206,080	01/16/2064	1.G FE
628312-AE-0	NATIONAL LIFE INSURANCE CO SERIES 144A	06/30/2025	Various		7,877,719	7,750,000	7,633,750	7,854,857		22,862		22,862		7,877,719				386,531	07/19/2068	1.G FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					384,434,530	420,206,427	401,379,625	362,193,398		378,778		378,778	(149,663)	403,335,060	257,993	(1,579,123)	(1,321,130)	(310,198)	XXX	XXX
02377A-AA-6	AMERICAN AIRLINES SERIES A 3.700% 10/0	04/01/2025	Redemption 100.0000		99,034	99,034	96,806	98,359		106		106		98,465		568	568	1,832	10/01/2026	2.B FE
45082D-AA-5	IBERIA PASS THROUGH TRUST 2022 4.790%	04/15/2025	Redemption 100.0000		100,544	100,544	100,544	100,544						100,544				2,408	10/15/2037	1.G PL
84858D-AA-6	SPIRIT AIR 2015-1 PTT A 4.100% 10/01/2	04/01/2025	Various		12,192	12,192	12,192	12,192						12,192				250	10/01/2029	3.A FE
90346W-AA-1	US AIRWAYS INC 3.950% 11/15/25	05/16/2025	Call 100.0000		1,938,681	1,938,681	1,929,268	1,931,957		2,673		2,673		1,934,630		4,051	4,051	38,502	11/15/2025	2.A FE
90346W-AA-1	US AIRWAYS INC 3.950% 11/15/25	05/15/2025	Redemption 100.0000		202,833	202,833	201,848	202,129		318		318		202,447		385	385	4,006	11/15/2025	2.A FE
90932P-AA-6	UNITED AIRLINES INC SERIES A 4.000% 04	04/11/2025	Various		178,199	178,199	177,144	177,513		151		151		177,664		534	534	3,564	04/11/2026	1.G FE
009088-AA-3	AIR CANADA 3.750% 06/15/29	06/15/2025	Redemption 100.0000		8,680	8,680	7,920	8,146		86		86		8,232		448	448	163	06/15/2029	1.E FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20 1 5.	04/15/2025	Redemption 100.0000		57,438	57,438	57,575	57,511		(5)		(5)		57,506		(69)	(69)	1,687	10/15/2027	1.E FE
11042C-AB-6	BRITISH AIR 21 1 B PPT SERIES 144A 3.9	06/15/2025	Redemption 100.0000		173,693	173,693	148,528	153,627		1,708		1,708		155,335		18,358	18,358	3,387	03/15/2033	1.E FE
00909D-AA-1	AIR CANADA SERIES 144A 5.250% 04/01/29	04/01/2025	Redemption 100.0000		37,715	37,715	37,337	37,405		24		24		37,430		285	285	990	04/01/2029	1.F FE
02376*-AA-0	AMERICAN AIRLINES PTT 4.140% 06/15/27	06/16/2025	Redemption 100.0000		55,446	55,446	55,446	55,446						55,446				1,148	06/15/2027	1.E PL
023765-AA-8	AMER AIRLINE 16 2 AA PTT SERIES AA 3.2	06/15/2025	Redemption 100.0000		5,625	5,625	5,288	5,445		25		25		5,470		155	155	90	06/15/2028	1.F FE
02376A-AA-7	AMER AIRLINE 17 2 AA PTT SERIES AA 3.3	04/15/2025	Redemption 100.0000		6,765	6,765	6,748	6,754		1		1		6,755		10	10	113	10/15/2029	1.E FE
023771-R9-1	AMER AIRLINE 16 3 AA PTT 3.000% 10/15/	04/15/2025	Redemption 100.0000		3,709	3,709	3,689	3,697		1		1		3,698		11	11	56	10/15/2028	1.F FE
11042T-AA-1	BRITISH AIR 18 1 AA PTT SERIES 144A 3.	06/20/2025	Various		2,154	2,154	1,945	2,024		13		13		2,036		118	118	41	03/20/2033	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 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
62927#-AT-3	NFL VENTURES LP 3.420% 04/15/45	04/15/2025	Redemption 100.0000		12,604	12,604	12,604	12,604						12,604				216	04/15/2045	1.E FE
90932J-AA-0	UNITED AIR 2019 2 AA PTT SERIES AA 2.7	05/01/2025	Redemption 100.0000		6,382	6,382	5,520	5,680		38		38		5,717		665	665	86	05/01/2032	1.E FE
BGH93H-LK-9	WYNDHAM HOTELS RESORTS INC 6.077% 05/2	06/30/2025	Redemption 100.0000		1,250	1,250	1,248	1,249						1,249		1	1	38	05/24/2030	3.A FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09	06/30/2025	Redemption 100.0000		224,910	224,910	218,634	218,971		66		66		219,037		5,873	5,873	4,787	09/30/2045	1.D PL
009088-AB-1	AIR CANADA SERIES 144A 4.125% 06/15/29	06/15/2025	Redemption 100.0000		29,235	29,235	27,925			213		213		28,137		1,097	1,097	603	06/15/2029	2.B FE
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.9	06/15/2025	Various		17,626	17,626	16,847	16,926		36		36		16,962		664	664	256	03/15/2035	1.C FE
11044M-AA-4	BRITISH AIRWAYS PLC 20-1A SERIES 144A	05/15/2025	Redemption 100.0000		19,880	19,880	19,914	19,852		1		1		19,853		28	28	422	11/15/2032	1.F FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					3,194,595	3,194,595	3,144,970	3,128,031		5,455		5,455		3,161,409		33,182	33,182	64,645	XXX	XXX
00244@-AB-0	AG TWIN BROOK CAPITAL INCOME 7.780% 03	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				38,900	03/19/2029	2.B FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.060% 0	05/12/2025	Redemption 100.0000		10,799,698	10,799,698	10,799,698	4,611,525						10,799,698				111,453	02/05/2026	1.E FE
48661@-AA-5	KAYNE BDC LEVERAGE SUBSIDIARY 9.060% 0	06/09/2025	Redemption 100.0000		35,620,802	35,620,802	35,620,802	15,210,262						35,620,802				582,916	02/05/2026	1.F FE
87343@-AC-5	AG TWIN BROOK CAPITAL INCOME SERIES C	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,408	10/15/2029	2.B FE
BES4EH-OQ-1	RUNWAY TERM LOAN 9.080% 02/25/30	06/30/2025	Redemption 100.0000		100,000	100,000	100,000							100,000				2,293	02/25/2030	2.C FE
85571B-AY-1	STARWOOD PROPERTY TRUST SERIES 144A 4.	06/24/2025	Various		1,229,403	1,250,000	1,250,000	1,250,000						1,250,000		(20,597)	(20,597)	50,504	01/15/2027	3.C FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					49,749,903	49,770,500	49,770,500	23,071,787						49,770,500		(20,597)	(20,597)	813,474	XXX	XXX
12664U-AC-9	CVAUSA MANAGEMENT LLC 10.796% 05/22/29	03/31/2025	Redemption 100.0000		6,624,656	6,624,656	6,624,656							6,624,656					05/22/2029	3.B PL
12664U-AE-5	CVAUSA MANAGEMENT LLC 10.796% 05/22/29	03/31/2025	Redemption 100.0000		2,773,112	2,773,112	2,773,112							2,773,112					05/22/2029	3.B PL
48825C-AC-9	KELSO INDUSTRIES KELSO HVAC - DDTL 10.0	04/04/2025	Tax Free Exchange		1,022,222	1,022,222	1,022,222							1,022,222					12/31/2029	4.C PL
BES2U3-J0-5	CGI AUTOMATED MANUFACTURING LL 11.436%	04/11/2025	Redemption 100.0000		74,866	74,866	74,866	16,999						74,866				493	12/17/2026	5.B GI
BES38G-FT-0	CHOREO BUYER LLC 0.000% 02/18/28	04/21/2025	Redemption 100.0000		4,000,000	4,000,000	4,000,000							4,000,000					02/18/2028	4.C FE
BES3HJ-CW-0	ARCHER ACQUISITION LLC 9.292% 10/06/29	06/30/2025	Redemption 100.0000		2,497	2,497	2,494	2,495						2,495		2	2	56	10/06/2029	5.B GI
BES3JS-PW-4	CHERRY BEKAERT LLP 10.046% 06/30/28	06/30/2025	Redemption 100.0000		6,392	6,392	6,328	5,613		7		7		6,339		54	54	23,896	06/30/2028	5.B GI
BES3SF-PD-4	INSURVIA REV 10.072% 03/08/30	06/23/2025	Redemption 100.0000		625,000	625,000	618,750	619,412		303		303		619,715		5,285	5,285	30,117	03/08/2030	5.B GI
BES3XC-U8-0	CERITY PARTNERS HLDGS 23 TL 10.057% 07/	05/01/2025	Redemption 100.0000		449,884	449,884	449,884							449,884				6,511	07/28/2029	2.B Z
BES3ZM-YF-6	MARINA ACQUISITION INC 9.296% 06/27/30	05/12/2025	Redemption 100.0000		350,000	350,000	350,000							350,000				3,954	06/27/2030	2.B Z
BES45J-DM-2	ACC RISK MGMT DDTL 9.067% 10/30/29	05/20/2025	Redemption 100.0000		510,000	510,000	510,000							510,000				1,703	10/30/2029	2.B Z
BES474-Q0-7	ACC RISK MGMT DDTL 9.030% 10/30/29	06/30/2025	Redemption 100.0000		9,431	9,431	9,431	3,400						9,431				325	10/30/2029	5.B GI
BES48Z-E8-3	TROPICAL BIDCO REVOLVER 9.046% 12/09/3	04/11/2025	Redemption 100.0000		159,091	159,091	159,091	159,091						159,091				4,051	12/09/2030	5.B GI
BES4GY-Q6-8	MODERA WEALTH MANAGEMENT LLC TERM LOAN	06/25/2025	Various		22,704,729	22,704,729	21,931,321			18,217		18,217		21,949,538		755,191	755,191		03/27/2030	2.C FE
BES4GY-Q6-8	MODERA WEALTH MANAGEMENT LLC TERM LOAN	06/30/2025	Redemption 100.0000		180,738	180,738	174,582			254		254		174,835		5,903	5,903	4,704	03/27/2030	2.C FE
08078U-AM-5	BELRON FINANCE 2019 LLC 1L CL TLB 7.06	06/30/2025	Redemption 100.0000		2,438	2,438	2,431	2,432						2,432		6	6	88	10/16/2031	3.C FE
12510M-AB-5	CCRR PARENT INC 8.691% 03/06/28	06/30/2025	Redemption 100.0000		793	793	777	795		1		1		796		(3)	(3)	36	03/06/2028	5.C FE
35180Y-AB-9	FRANCHISE GROUP INC 9.222% 03/10/26	06/06/2025	Tax Free Exchange		8,613	827,674	491,431	491,431						491,431		(482,819)	(482,819)	36,183	03/10/2026	6. FE
69889P-AE-5	PAR PETROLEUM LLC TERM LOAN B 8.009% 0	06/30/2025	Redemption 100.0000		2,659	2,659	2,635	2,382		2		2		2,638		22	22	70	02/28/2030	4.A FE
89378X-AH-7	TRANSNETWORK LLC TERM LOAN 9.827% 12/3	06/30/2025	Redemption 100.0000		252	252	252	252						252				11	12/30/2030	4.B FE
BGH75F-FZ-9	FIRST BRANDS GROUP LLC 9.528% 03/30/27	06/30/2025	Redemption 100.0000		1,438	1,438	1,415	1,416		4		4		1,421		17	17	63	03/30/2027	4.A FE
BGH7B8-TU-4	VC GB HOLDINGS I CORP 8.083% 07/21/28	04/28/2025	Various		925,034	989,770	987,295	990,629		(90)		(90)		990,539		(65,504)	(65,504)	20,019	07/21/2028	4.B FE
BGH7DD-73-5	STANDARD INDUSTRIES INC 6.324% 09/22/2	06/23/2025	Redemption 100.0000		858	858	858	858						858				26	09/22/2028	2.C FE
BGH7JQ-MX-7	FR REFUEL LLC 9.191% 11/08/28	06/30/2025	Redemption 100.0000		2,094	2,094	2,076	2,111		(2)		(2)		2,109		(15)	(15)	97	11/08/2028	4.C FE
BGH7LW-DN-3	ASP DREAM ACQUISITION CO LLC 8.677% 12	04/30/2025	Redemption 100.0000		1,875	1,875	1,856	1,863		1		1		1,864		11	11	54	12/15/2028	4.C FE
BGH7UE-ZT-6	AL GCX HOLDINGS LLC 7.060% 05/17/29	04/01/2025	BARCLAYS CAPITAL		(187)											(187)	(187)	1,609	05/17/2029	4.A FE
BGH89C-AR-3	ASURION LLC 8.677% 08/19/28	06/30/2025	Redemption 100.0000		2,652	2,652	2,638	2,639		1		1		2,640		11	11	116	08/19/2028	4.A FE
BGH8RL-KV-3	XEROX CORP 8.327% 11/17/29	04/11/2025	Redemption 100.0000		79,720	79,720	79,621	79,624		3		3		79,627		93	93	1,698	11/17/2029	3.B FE
BGH91G-4P-1	MODENA BUYER LLC TL 8.781% 07/01/31	04/30/2025	Redemption 100.0000		2,500	2,500	2,450	2,453		2		2		2,455		45	45	73	07/01/2031	4.B FE
BGH91K-MC-1	FRANKLIN SQUARE HOLDINGS LP 6.577% 04/	06/30/2025	Redemption 100.0000		750	750	748	748						748		2	2	25	04/25/2031	3.B FE
BGH92J-XR-8	SS C TECHNOLOGIES HOLDINGS INC 6.327%	04/30/2025	Redemption 100.0000		3,172	3,172	3,172	3,172						3,172				67	05/09/2031	3.A FE
BGH931-84-5	CPI HOLDCO B LLC 6.327% 05/17/31	06/30/2025	Redemption 100.0000		2,625	2,625	2,623	1,374						2,623		2	2	73	05/17/2031	3.B FE
BGH93P-31-3	GO DADDY OPERATING COMPANY LLC 6.077%	06/30/2025	Redemption 100.0000		1,250	1,250	1,248	1,249						1,249		1	1	38	05/30/2031	3.B FE
BGH94P-DC-7	ASSETMARK FINANCIAL HLDGS TL 7.282% 09	06/30/2025	Redemption 100.0000		1,813	1,813	1,799	1,310						1,800		13	13	83	09/05/2031	4.A FE
BGH94S-FP-0	TRANS UNION LLC 6.077% 06/24/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,494						2,495		6	6	76	06/24/2031	3.B FE
BGH957-SA-4	CLARIOS GLOBAL LP TL 6.827% 05/06/30	06/30/2025	Redemption 100.0000		375	375	375	375						375				13	05/06/2030	4.A FE
BGH96A-D5-3	APRO LLC 1L TL 8.064% 07/09/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,494						2,494		6	6	119	07/09/2031	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BGH96A-GK-7	UGI ENERGY SVCS LLC 1L TL 6.827% 02/22	06/30/2025	Redemption 100.0000		633	633	633	633						633				22	02/22/2030	3.C FE
BGH96M-7A-3	TRIPADVISOR INC 7.077% 07/08/31	06/30/2025	DIRECT FUNDING		25	25	25	23						25				1	07/08/2031	3.C FE
BGH96M-7A-3	TRIPADVISOR INC 7.077% 07/08/31	06/30/2025	Redemption 100.0000		1,626	1,626	1,621	1,474						1,622		4	4	70	07/08/2031	3.C FE
BGH97N-7A-0	HOBBS ASSOCIATES LLC 7.577% 07/23/31	04/01/2025	Various		(3,401)											(3,401)	(3,401)	17,433	07/23/2031	4.B FE
BGH9B4-EK-7	TRASDIGM INC 6.792% 01/19/32	06/30/2025	Redemption 100.0000		1,438	1,438	1,434	1,434						1,434		3	3	49	01/19/2032	3.C FE
BGH9BA-1D-3	RYAN SPECIALTY LLC 6.577% 09/15/31	06/30/2025	Redemption 100.0000		250	250	249	249						249		1	1	8	09/15/2031	3.C FE
BGH9C1-68-8	AZEK GROUP 1L TLB 6.327% 09/26/31	06/30/2025	Redemption 100.0000		813	813	810	811						811		2	2	26	09/26/2031	3.B FE
BGH9CB-8K-7	LERNEN BIDCO LTD TERM LOAN 8.317% 10/2	05/30/2025	Redemption 100.0000		1,621	1,621	1,613	1,612		2		2		1,614		7	7	79	10/27/2031	4.C FE
BGH9CH-T2-1	DXP ENTERPRISES 8.077% 10/11/30	06/30/2025	Redemption 100.0000		2,321	2,321	2,306	688						2,307		14	14	54	10/11/2030	4.B FE
BGH9E2-FW-1	OUTCOMES GROUP HOLDINGS INC TERM LOAN	06/30/2025	Redemption 100.0000		1,995	1,995	1,986	1,986		1		1		1,987		8	8	77	05/06/2031	4.B FE
BGH9EG-83-2	CITADEL SECURITIES LP 6.327% 10/31/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,500	2,500						2,500				79	10/31/2031	2.C FE
BGH9EZ-PJ-6	CLOUD SOFTWARE GROUP INC TERM LOAN B 8	05/30/2025	DIRECT FUNDING		280	280	278	178						278		1	1	4	03/21/2031	4.B FE
BGH9EZ-PJ-6	CLOUD SOFTWARE GROUP INC TERM LOAN B 8	05/30/2025	Redemption 100.0000		500	500	498	318						498		2	2	7	03/21/2031	4.B FE
BGH9F4-5Q-0	ALTERRA MOUNTAIN CO 1L TLB6 CL 7.077%	06/30/2025	Redemption 100.0000		399	399	399	399						399				14	08/17/2028	4.A FE
BGH9G3-L6-7	VS BUYER LLC 1L TLB CL 7.071% 04/12/31	06/30/2025	Redemption 100.0000		312	312	311	311						311		1	1	7	04/12/2031	4.B FE
BGH9GH-2W-0	SAVAGE ENTERPRISES LLC 4.315% 09/21/28	06/30/2025	Redemption 100.0000		179	179	179	58						179				3	09/21/2028	3.C FE
BGH9GK-GX-6	TPC GROUP INC TERM LOAN 10.064% 11/22/3	04/14/2025	JEFFERIES COMPANY		427,500	450,000	443,250	443,268		200		200		443,468		(15,968)	(15,968)	10,614	11/22/2031	4.B FE
BGH9GP-VN-0	BEP INTERMEDIATE HOLDCO LLC TL B 1L CL	06/30/2025	Redemption 100.0000		249	249	248	248						248		1	1	11	04/28/2031	4.B FE
BGH9HF-T3-8	ARETEC GROUP INC TERM LOAN B 1L CL 7.8	06/30/2025	Redemption 100.0000		522	522	521	249						521		1	1	11	08/09/2030	4.B FE
BGH9HN-E9-4	WORLD WIDE TECHNOLOGY HOLDING 1L CL TLB	06/30/2025	Redemption 100.0000		251	251	251							251				4	03/01/2030	3.C FE
BGH9HU-4U-2	CLOUD SOFTWARE GROUP INC 1L TLB1 CL 7.	05/30/2025	Redemption 100.0000		926	926	926	926						926				18	03/29/2029	4.B FE
BGH9HX-PH-2	DEALER TIRE LLC 7.311% 07/02/31	06/30/2025	Redemption 100.0000		810	810	807							807		4	4	24	07/02/2031	4.A FE
BGH9HX-SZ-9	ABG INTERMEDIATE HLDS 2 LL TL 6.577% 1	06/30/2025	Redemption 100.0000		182	182	182	182						182				6	12/21/2028	4.A FE
BGH9HY-QY-2	GRANT THORNTON ADVISORS LLC 6.958% 05/	06/30/2025	Redemption 100.0000		2,499	2,499	2,487							2,488		11	11	37	05/30/2031	4.B FE
BGH9HY-R9-6	JANE STREET GROUP LLC 6.327% 12/11/31	06/30/2025	Redemption 100.0000		259	259	259	259						259				8	12/11/2031	3.A FE
BGH9JX-55-8	BIFM CA BUYER INC 05/08/28	04/08/2025	Redemption 100.0000		65	65	59							59		6	6		05/08/2028	4.C FE
BGH9KU-79-2	HUNTER DOUGLAS INC 01/06/32	06/30/2025	Redemption 100.0000		2,375	2,375	2,363			1		1		2,364		11	11		01/06/2032	4.B FE
BGH9L4-QY-3	BOOST NEWCO BORROWER LLC TL 1L TLB CL	06/30/2025	Redemption 100.0000		1,808	1,808	1,808							1,808				46	01/31/2031	3.C FE
BGH9L8-L3-7	RECESS HOLDINGS INC 7.992% 02/20/30	06/30/2025	Redemption 100.0000		1,435	1,435	1,435							1,435				16	02/20/2030	4.B FE
BGH9LR-ZX-4	MICHAEL BAKER INTERNATIONAL LL 8.321%	06/30/2025	Redemption 100.0000		2,419	2,419	2,398			2		2		2,400		19	19	50	12/01/2028	4.B FE
BGH9LT-LG-2	BOXER PARENT CO INC 7.324% 07/30/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,495							2,495		5	5	60	07/30/2031	4.B FE
BGH9LX-QP-8	NEXUS BUYER LLC 7.824% 07/31/31	06/30/2025	Redemption 100.0000		2,494	2,494	2,485							2,485		9	9	66	07/31/2031	4.A FE
BGH9MA-XL-8	PRIMO BRANDS CORP 6.546% 03/31/28	06/30/2025	Redemption 100.0000		2,475	2,475	2,435			4		4		2,440		35	35	62	03/31/2028	3.C FE
BGH9NW-5J-5	KNIFE RIVER CORP 4.513% 02/19/32	06/30/2025	Redemption 100.0000		813	813	810							811		2	2	13	02/19/2032	3.A FE
BGH9P4-DE-7	SECRETARIAT ADVISORS LLC 8.563% 02/21/	06/30/2025	Redemption 100.0000		1,562	1,562	1,554							1,554		8	8	42	02/21/2032	4.C FE
BGH9Q4-58-8	MANNINGTON MILLS 9.072% 03/07/32	06/30/2025	Redemption 100.0000		5,625	5,625	5,569			1		1		5,570		55	55	134	03/07/2032	4.C FE
BGH90X-KP-7	SAMSONITE IP HOLDINGS SARL 6.327% 06/2	06/30/2025	Redemption 100.0000		338	338	337	337						337		1	1	11	06/21/2030	2.C FE
BGH9HN-33-9	PERRIGO INVESTMENTS LLC 4.324% 04/20/2	06/30/2025	Redemption 100.0000		490	490	490	490						490				16	04/20/2029	3.A FE
BGH9Q5-HZ-2	PEER HOLDING III CLASS TL-B5B 6.822% 0	06/30/2025	Redemption 100.0000		2,500	2,500	2,500							2,500				52	07/01/2031	3.B FE
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					41,009,930	41,919,815	40,787,936	2,857,744		18,914		18,914		40,810,947		198,984	198,984	165,681	XXX	XXX
12664U-AD-7	CVAUSA MANAGEMENT LLC 10.772% 05/22/29	06/30/2025	GLAC - GA - SEC		2,000,000	2,000,000	2,000,000							2,000,000				48,404	05/22/2029	3.B PL
12664U-AD-7	CVAUSA MANAGEMENT LLC 10.772% 05/22/29	03/31/2025	Redemption 100.0000		23,852	23,852	23,852							23,852					05/22/2029	3. PL
12664U-AD-7	CVAUSA MANAGEMENT LLC 10.772% 05/22/29	06/30/2025	Redemption 100.0000		23,852	23,852	23,852							23,852				577	05/22/2029	3.B PL
48825C-AB-1	KELSO INDUSTRIES TERM LOAN 10.046% 12/3	06/30/2025	Redemption 100.0000		16,290	16,290	16,215			5		5		16,220		70	70	365	12/31/2029	4.C PL
BES4A9-7N-3	AMBIENT ENTERPRISES DDTL 10.091% 06/30/	06/30/2025	Redemption 100.0000		4,107	4,107	4,107							4,107				71	06/30/2030	5.B GI
BES4AM-H0-3	MONROE ENGINEERING GROUP LLC DDTL B 9.	06/26/2025	Redemption 100.0000		620	620	620							620				4,857	12/20/2028	5.B GI
09582#-AA-1	BLUE RIBBON LLC USA 10.960% 05/08/28	03/31/2025	Various		25,000	25,000	24,375	24,637		22		22		24,659		341	341	1,302	05/08/2028	4.C FE
09582#-AA-1	BLUE RIBBON LLC USA 10.960% 05/08/28	06/30/2025	Various		25,000	25,000	24,375	24,637		45		45		24,682		318	318	1,353	05/08/2028	5.A FE
09582#-AA-1	BLUE RIBBON LLC USA 10.960% 05/08/28	04/01/2025	Tax Free Exchange		(1,650,798)	(1,675,000)	(1,633,125)	(1,650,681)		(118)		(118)		(1,650,798)					05/08/2028	4.C FE
23133@-AA-8	CURRICULUM ASSOCIATES LLC TL 9.165% 01	05/07/2025	Various		2,250,000	2,250,000	2,233,125	2,242,086		1,222		1,222		2,243,308		6,692	6,692	80,318	01/27/2027	4.C Z
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC 9.429% 10/18	05/19/2025	J.P. MORGAN SECURITIES LLC		133,121	173,762	170,287	175,455		(225)		(225)		175,230		(42,108)	(42,108)	14,673	10/18/2028	5.B FE
BGH64K-B0-2	PCI GAMING AUTHORITY 6.296% 07/18/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,496	2,496						2,496		4	4	80	07/18/2031	3.A FE
BGH6WV-ET-1	E2OPEN LLC 7.874% 02/04/28	05/30/2025	DIRECT FUNDING		2,595	2,595	2,569							2,569		26	26		02/04/2028	4.B FE
BGH76N-KB-8	CORELOGIC INC 7.922% 06/02/28	06/30/2025	Redemption 100.0000		2,591	2,591	2,575			1		1		2,576		15	15	31	06/02/2028	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGH7DD-BN-6	ENGINEERED MACHINERY HOLDINGS TERM LOAN	06/30/2025	Redemption 100.0000		2,584	2,584	2,545			1		1		2,546		38	38	16	05/19/2028	4.C FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC 9.426% 10/12/28	06/30/2025	Redemption 100.0000		625	625	616	619		1		1		620		5	5	30	10/12/2028	4.C FE
BGH7PR-1T-0	ATHENAHEALTH GROUP INC 7.324% 02/15/29	06/30/2025	DIRECT FUNDING		2,500	2,500	2,488							2,488		13	13		02/15/2029	4.C FE
BGH8YS-AW-9	STATION CASINOS LLC 6.577% 03/14/31	06/30/2025	Redemption 100.0000		250	250	249	249						249		1	1	9	03/14/2031	3.B FE
BGH8ZB-6W-0	TRASDIGM INC 7.074% 08/24/28	06/30/2025	Redemption 100.0000		1,073	1,073	1,071							1,071		3	3	11	08/24/2028	3.C FE
BGH8ZU-X6-5	MI WINDOWS AND DOORS LLC 7.296% 03/28/	06/30/2025	Redemption 100.0000		1,413	1,413	1,408	1,121						1,408		5	5	43	03/28/2031	3.C FE
BGH8ZZ-TS-1	QUIKRETE HOLDINGS INC 6.577% 03/19/29	06/30/2025	Redemption 100.0000		1,496	1,496	1,496	1,496						1,496				50	03/19/2029	3.B FE
BGH901-VG-5	ARAMARK SERVICES INC 6.327% 06/22/30	06/30/2025	Redemption 100.0000		14,849	14,849	14,849	14,849						14,849				492	06/22/2030	3.B FE
BGH941-5A-3	LBM ACQUISITION LLC 8.164% 06/06/31	06/30/2025	Redemption 100.0000		2,565	2,565	2,532	2,533		2		2		2,535		30	30	109	06/06/2031	4.C FE
BGH94X-B3-2	WHITE CAP SUPPLY HOLDINGS LLC 7.577% 1	05/02/2025	Redemption 100.0000		1,813	1,813	1,803	1,429		1		1		1,804		8	8	44	10/19/2029	4.B FE
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 7.322% 04	06/30/2025	DIRECT FUNDING		510	510	509	395						509		1	1	15	04/04/2029	4.B FE
BGH94Z-YV-0	SCIENTIFIC GAMES HOLDINGS LP 7.322% 04	06/30/2025	Redemption 100.0000		1,750	1,750	1,748	1,355						1,748		2	2	51	04/04/2029	4.B FE
BGH95H-AP-8	DS ADMIRAL BIDCO LLC 8.535% 06/26/31	06/30/2025	Redemption 100.0000		2,549	2,549	2,496			1		1		2,497		52	52	35	06/26/2031	4.C FE
BGH965-3T-3	OEG BORROWER LLC 7.783% 06/30/31	06/30/2025	Redemption 100.0000		188	188	188							188		1	1	1	06/30/2031	4.B FE
BGH99B-2D-3	MIDCONTINENT COMMUNICATIONS 6.812% 08/	06/30/2025	Redemption 100.0000		2,500	2,500	2,475	2,476		1		1		2,477		23	23	88	08/16/2031	3.B FE
BGH99L-V8-0	ARCOSA INC 6.577% 08/12/31	06/17/2025	Redemption 100.0000		399,000	399,000	398,963	398,975		1		1		398,976		24	24	12,248	08/12/2031	3.A FE
BGH9GQ-00-2	ANCHOR PACKAGING LLC 10/15/30	06/30/2025	Redemption 100.0000		1,373	1,373	1,368							1,369		5	5		10/15/2030	3.B FE
BGH9HC-DD-0	FUGUE FINANCE LLC 0.000% 01/09/32	05/30/2025	Redemption 100.0000		2,500	2,500	2,484							2,484		16	16	9	01/09/2032	4.B Z
BGH9HQ-QF-0	ANCHOR PACKAGING LLC 7.563% 07/18/29	06/30/2025	Redemption 100.0000		2,025	2,025	2,020	2,020						2,021		4	4	79	07/18/2029	4.B FE
BGH9HU-0K-8	CVR CHC LP 8.296% 12/30/27	06/30/2025	Redemption 100.0000		18,567	18,567	18,555			2		2		18,557		10	10	92	12/30/2027	3.C FE
BGH9LP-CL-9	ALLWYN ENTERTAINMENT FINANCING 6.318%	06/30/2025	DIRECT FUNDING		2,500	2,500	2,472							2,472		28	28		06/02/2031	3.C FE
BGH9LT-WN-5	AZURIA WATER SOLUTIONS INC 7.324% 05/1	06/30/2025	Redemption 100.0000		2,506	2,506	2,469							2,469		37	37	7	05/17/2028	4.C FE
BGH9M8-U4-4	ARSENAL AIC PARENT LLC 7.074% 08/18/30	06/30/2025	Redemption 100.0000		2,506	2,506	2,488							2,488		18	18	23	08/18/2030	3.C FE
BGH9MR-QS-4	FOCUS FINANCIAL PARTNERS LLC 7.072% 09	06/30/2025	Redemption 100.0000		376	376	375							375				2	09/15/2031	4.B FE
BGH9TV-ZC-3	BEACON ROOFING 7.321% 04/23/32	05/29/2025	Redemption 100.0000		124,444	124,444	123,200			9		9		123,209		1,235	1,235	579	04/23/2032	3.C FE
BGH8ZA-Z7-5	AIR CANADA 6.321% 03/21/31	06/30/2025	Redemption 100.0000		1,000	1,000	998	998						998		2	2	33	03/21/2031	3.A FE
BGH94W-D0-8	1011778 BC UNLIMITED LIABILITY 6.077%	06/30/2025	Redemption 100.0000		2,500	2,500	2,494	2,494						2,495		5	5	76	09/20/2030	3.B FE
BGH7KJ-QC-3	COBHAM ULTRA SENIORCO SARL 0.000% 08/0	06/30/2025	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 0.000% 08/0	06/30/2025	Redemption 100.0000		750	750	740							740		10	10		08/03/2029	4.C FE
BGH925-WZ-1	ENTAIN HOLDINGS GIBRALTAR LIMI 7.072%	06/30/2025	Redemption 100.0000		1,750	1,750	1,746	1,747						1,747		3	3	62	10/31/2029	3.A FE
BGH9HU-DG-3	FLUTTER FINANCING BV 6.035% 11/30/30	06/30/2025	Redemption 100.0000		1,139	1,139	1,119			1		1		1,120		19	19	11	11/30/2030	2.C FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					3,460,081	3,476,520	3,495,013	1,251,386		972		972		3,493,104		(33,020)	(33,020)	166,246	XXX	XXX
30292*-AA-2	CTL - 2350 LAFAYETTE AVE UNIT 3.910% 0	06/15/2025	Various		19,697	19,697	19,697	19,697						19,697				321	07/15/2033	1.B PL
74352@-AA-5	AMAZON CORPORATE LLC 2.980% 10/10/41	06/10/2025	Various		92,310	92,310	92,310	92,310						92,310				1,147	10/10/2041	1.E
0229999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)					112,007	112,007	112,007	112,007						112,007				1,468	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					483,737,044	520,514,277	500,409,257	393,954,866		408,861		408,861	(149,663)	502,456,176	257,993	(1,340,136)	(1,082,143)	876,268	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)																			XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					483,737,044	520,514,277	500,409,257	393,954,866		408,861		408,861	(149,663)	502,456,176	257,993	(1,340,136)	(1,082,143)	876,268	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					483,737,044	520,514,277	500,409,257	393,954,866		408,861		408,861	(149,663)	502,456,176	257,993	(1,340,136)	(1,082,143)	876,268	XXX	XXX
36200Q-WM-2	GNMA POOL 569552 6.000% 01/15/32	06/01/2025	Paydown		1,510	1,510	1,565	1,531		(21)		(21)		1,510				38	01/15/2032	1.A
36201F-TK-3	GNMA POOL 582054 7.000% 03/15/32	06/01/2025	Paydown		892	892	892							892				26	03/15/2032	1.A
36201F-U9-6	GNMA Pool 582108 6.500% 05/15/32	06/01/2025	Paydown		278	278	312	300		(22)		(22)		278				8	05/15/2032	1.A
36202T-PZ-3	GNMA POOL 608940 5.500% 06/15/36	06/01/2025	Paydown		11,718	11,718	11,722	11,709		10		10		11,718				261	06/15/2036	1.A
36202V-6L-0	GNMA POOL 611175 6.000% 01/15/34	06/01/2025	Paydown		3,958	3,958	4,149			(191)		(191)		3,958				99	01/15/2034	1.A
36206W-K5-3	GNMA POOL 423416 7.500% 12/15/25	06/01/2025	Paydown		14	14	14							14					12/15/2025	1.A
36208M-ZD-0	GNMA POOL 455340 7.000% 11/15/27	06/01/2025	Paydown		63	63	64			(1)		(1)		63				2	11/15/2027	1.A
36208U-C8-8	GNMA POOL 460995 7.000% 11/15/27	06/01/2025	Paydown		93	93	93							93				3	11/15/2027	1.A
36209H-E5-0	GNMA POOL 471856 6.500% 04/15/28	06/01/2025	Paydown		191	191	191							191				5	04/15/2028	1.A
36209H-EU-5	GNMA POOL 471847 6.500% 04/15/28	06/01/2025	Paydown		157	157	157							157				4	04/15/2028	1.A
36209N-2S-0	GNMA Pool 476985 6.000% 03/15/29	06/01/2025	Paydown		1,475	1,475	1,632	1,557		(82)		(82)		1,475				35	03/15/2029	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
36209X-7H-7	GNMA POOL 485196 7.000% 03/15/29	06/01/2025	Paydown		30	30	30							30				1	03/15/2029	1.A
36210D-C7-4	GNMA POOL 488894 7.000% 09/15/28	06/01/2025	Paydown		38	38	39			(1)		(1)		38				1	09/15/2028	1.A
36212G-X2-3	GNMA POOL 533597 7.000% 01/15/31	06/01/2025	Paydown		131	131	129			1		1		131				4	01/15/2031	1.A
36212N-A5-6	GNMA POOL 538328 7.000% 03/15/32	06/01/2025	Paydown		268	268	279			(12)		(12)		268				8	03/15/2032	1.A
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	06/01/2025	Paydown		2,107	2,107	2,194			(87)		(87)		2,107				53	02/15/2033	1.A
36213S-Z6-5	GNMA POOL 563365 7.000% 10/15/31	06/01/2025	Paydown		16	16	17			(1)		(1)		16					10/15/2031	1.A
36213X-ZF-4	GNMA POOL 567842 6.500% 09/15/32	06/01/2025	Paydown		872	872	873			(1)		(1)		872				24	09/15/2032	1.A
36225A-WN-6	GNMA Pool 780653 6.500% 10/15/27	06/01/2025	Paydown		181	181	201	190		(9)		(9)		181				4	10/15/2027	1.A
38383L-D5-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022	06/01/2025	Paydown		1,183,907	1,183,907	1,164,808	1,166,895		17,012		17,012		1,183,907				24,787	01/20/2052	1.A
38383W-LA-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		467,029	467,029	467,029	467,029						467,029				10,704	12/20/2050	1.A
38383W-MU-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		598,615	598,615	600,579	600,299		(1,684)		(1,684)		598,615				12,472	12/20/2050	1.A
38383W-N2-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		1,102,238	1,102,238	1,101,893	1,100,742		1,496		1,496		1,102,238				25,262	10/20/2047	1.A
38383W-VX-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		570,124	570,124	569,411	569,340		784		784		570,124				11,879	07/20/2051	1.A
38383X-3S-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		645,865	645,865	652,828	645,865						645,865				15,660	10/20/2049	1.A
38383X-5F-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		734,209	734,209	737,651	736,320		(2,110)		(2,110)		734,209				16,871	02/20/2052	1.A
38383X-5L-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		362,046	362,046	361,594	361,544		502		502		362,046				8,341	01/20/2049	1.A
38383X-RV-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		474,102	474,102	468,250	469,511		4,592		4,592		474,102				9,904	06/20/2052	1.A
38383X-WF-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		471,171	471,171	464,471	466,046		5,124		5,124		471,171				9,781	09/20/2052	1.A
38384A-JV-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		762,853	762,853	753,318	753,979		8,874		8,874		762,853				15,355	04/20/2050	1.A
38384A-P2-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		524,311	524,311	517,266	517,763		6,548		6,548		524,311				11,268	05/20/2047	1.A
38384A-X9-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		828,540	828,540	826,728	826,704		1,836		1,836		828,540				19,039	11/20/2050	1.A
38384B-L7-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		603,193	603,193	606,209	605,607		(2,414)		(2,414)		603,193				14,885	06/20/2049	1.A
38384C-XT-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		708,435	708,435	692,717	693,979		14,456		14,456		708,435				16,669	08/20/2051	1.A
38384D-3Y-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		1,943,639	1,943,639	1,963,075	1,943,639						1,943,639				48,639	05/20/2051	1.A
38384D-8V-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		2,247,689	2,247,689	2,256,469	2,247,689						2,247,689				55,666	02/20/2052	1.A
38384D-B2-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		1,482,702	1,482,702	1,479,459	1,478,663		4,040		4,040		1,482,702				36,710	01/20/2052	1.A
38384D-X7-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		1,764,225	1,764,225	1,768,084	1,764,225						1,764,225				44,149	06/20/2052	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		72,469	72,469	72,469			1		1		72,469				1,819	09/20/2045	1.A
38384E-MM-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		821,584	821,584	816,193	821,584						821,584				19,748	05/20/2049	1.A
38384E-YF-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		1,211,116	1,211,116	1,195,409	1,211,116						1,211,116				30,340	03/20/2051	1.A
38384G-GD-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		1,865,659	1,865,659	1,877,611	1,865,659						1,865,659				46,687	05/20/2051	1.A
38384G-JE-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		2,119,662	2,119,662	2,119,331	2,119,662						2,119,662				47,636	02/20/2052	1.A
38385D-T3-0	GOVERNMENT NATIONAL MORTGAGE A 5.000%	06/01/2025	Paydown		252,842	252,842	252,724			119		119		252,842				1,747	03/20/2051	1.B Z
38385G-DQ-9	GINNIE MAE 5.000% 02/20/53	06/01/2025	Paydown		578,678	578,678	576,259			2,419		2,419		578,678				2,411	02/20/2053	1.B FE
36213F-M6-7	GNMA POOL 553081 6.000% 02/15/33	06/01/2025	Paydown		11,588	11,588	11,932	11,715		(127)		(127)		11,588				292	02/15/2033	1.A
38380K-DT-9	GNMA SERIES 2017-176 CLASS BZ 3.500% 1	06/01/2025	Paydown		95,813	95,813	95,608	95,616		197		197		95,813				1,331	11/20/2047	1.A
38384E-JU-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2023	06/01/2025	Paydown		433,367	433,367	432,890	433,367						433,367				10,879	09/20/2045	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					24,961,663	24,961,663	24,926,818	23,989,845		61,248		61,248		24,961,663				571,507	XXX	XXX
BES3UC-K1-9	SMALL BUSINESS ADMINISTRATION COOF 148	06/30/2025	Paydown				729,285	729,285		(729,285)		(729,285)						100,651	12/07/2033	1.A
BES3UC-K1-9	SMALL BUSINESS ADMINISTRATION COOF 148	04/01/2025	Redemption 0.0000		(624,033)		(624,033)	(624,033)						(624,033)				(60,004)	12/07/2033	1.A
BES3X9-RK-4	SMALL BUSINESS ADMINISTRATION COOF - 149	06/30/2025	Paydown				126,756	126,756		(126,756)		(126,756)						15,083	12/11/2048	1.A
BES3X9-RK-4	SMALL BUSINESS ADMINISTRATION COOF - 149	04/01/2025	Redemption 0.0000		(294,515)		(294,515)	(294,515)						(294,515)				(26,702)	12/11/2048	1.A
BES3XS-XW-9	SMALL BUSINESS ADMINISTRATION COOF 150	06/30/2025	Paydown				531,952	531,952		(531,952)		(531,952)						65,753	03/07/2034	1.A
BES3XS-XW-9	SMALL BUSINESS ADMINISTRATION COOF 150	04/01/2025	Redemption 0.0000		(610,960)		(610,960)	(610,960)						(610,960)				(55,236)	03/07/2034	1.A
BES3ZM-YH-2	SMALL BUSINESS ADMINISTRATION COOF 151	06/30/2025	Paydown				374,678	374,678		(374,678)		(374,678)						48,952	04/15/2034	1.A
BES3ZM-YH-2	SMALL BUSINESS ADMINISTRATION COOF 151	04/01/2025	Redemption 0.0000		(514,715)		(514,715)	(514,715)						(514,715)				(76,085)	04/15/2034	1.A
BES40C-PL-1	SMALL BUSINESS ADMINISTRATION COOF 153 -	06/30/2025	Paydown				511,728	513,136		(513,136)		(513,136)						59,483	05/31/2034	1.A
BES40C-PL-1	SMALL BUSINESS ADMINISTRATION COOF 153 -	04/01/2025	Redemption 0.0000		(624,999)		(624,999)	(626,720)		1,720		1,720		(624,999)				(57,599)	05/31/2034	1.A
BES40C-R3-9	SMALL BUSINESS ADMINISTRATION COOF 152	06/30/2025	Paydown				131,978	131,978		(131,978)		(131,978)						11,775	03/28/2049	1.A
BES40C-R3-9	SMALL BUSINESS ADMINISTRATION COOF 152	04/01/2025	Redemption 0.0000		(455,525)		(455,525)	(455,525)						(455,525)				(38,594)	03/28/2049	1.A
BES44B-8A-2	SMALL BUSINESS ADMINISTRATION COOF 156	06/30/2025	Paydown				303,867	303,867		(303,867)		(303,867)						40,077	06/15/2034	1.A
BES44B-8A-2	SMALL BUSINESS ADMINISTRATION COOF 156	04/01/2025	Redemption 0.0000		(546,489)		(546,489)	(546,489)						(546,489)				(51,596)	06/15/2034	1.A
BES44B-8Q-7	SMALL BUSINESS ADMINISTRATION COOF 157	06/30/2025	Paydown				58,510	58,510		(58,510)		(58,510)						5,328	04/29/2049	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
BES44B-8Q-7	SMALL BUSINESS ADMINISTRATION COOF 157	04/01/2025	Redemption 0.0000		(350,237)		(350,237)	(350,237)						(350,237)				(32,540)	04/29/2049	1.A
BES46G-X4-5	SMALL BUSINESS ADMINISTRATION COOF 159	12/30/2024	Paydown				15,297	16,556		(16,556)		(16,556)						464	08/12/2034	1.A
BES46G-X4-5	SMALL BUSINESS ADMINISTRATION COOF 159	06/30/2025	Paydown				130,097	140,803		(140,803)		(140,803)						18,602	08/12/2034	1.A
BES46G-X4-5	SMALL BUSINESS ADMINISTRATION COOF 159	04/01/2025	Redemption 0.0000		(331,729)		(331,729)	(359,027)		21,704		21,704		(337,323)		5,594	5,594	(56,661)	08/12/2034	1.A
BES485-KN-9	SMALL BUSINESS ADMINISTRATION COOF - 160	06/30/2025	Paydown				313,616	337,601		(337,601)		(337,601)						36,458	09/08/2034	1.A
BES485-KN-9	SMALL BUSINESS ADMINISTRATION COOF - 160	04/01/2025	Redemption 0.0000		(332,044)		(332,044)	(357,438)		(1,071)		(1,071)		(358,509)		26,465	26,465	(27,857)	09/08/2034	1.A
BES49J-5F-2	SMALL BUSINESS ADMINISTRATION COOF - 161	06/30/2025	Paydown				168,490			(168,490)		(168,490)						18,910	10/03/2034	1.A
BES49J-5F-2	SMALL BUSINESS ADMINISTRATION COOF - 161	04/01/2025	Redemption 0.0000		(174,331)		(174,331)	(174,331)						(174,331)				(26,083)	10/03/2034	1.A
BES49J-5G-0	SMALL BUSINESS ADMINISTRATION COOF - 162	06/30/2025	Paydown				19,215			(19,215)		(19,215)						1,424	09/02/2049	1.A
BES49J-5G-0	SMALL BUSINESS ADMINISTRATION COOF - 162	04/01/2025	Redemption 0.0000		(127,637)		(127,637)	(127,637)						(127,637)				(20,419)	09/02/2049	1.A
BES4CU-CH-1	SMALL BUSINESS ADMINISTRATION COOF - 163	06/30/2025	Paydown				75,882			(75,882)		(75,882)						5,839	09/20/2034	1.A
BES4CU-CH-1	SMALL BUSINESS ADMINISTRATION COOF - 163	04/01/2025	Redemption 0.0000		(80,645)		(80,645)			(10,497)		(10,497)		(91,142)		10,497	10,497	(24,944)	09/20/2034	1.A
BES4CU-DZ-0	SMALL BUSINESS ADMINISTRATION COOF - 164	06/30/2025	Paydown				11,042			(11,042)		(11,042)						568	01/10/2049	1.A
BES4CU-DZ-0	SMALL BUSINESS ADMINISTRATION COOF - 164	04/01/2025	Redemption 0.0000		(21,763)		(21,763)			(2,244)		(2,244)		(24,007)		2,244	2,244	(34,653)	01/10/2049	1.A
BES4HK-LJ-4	SMALL BUSINESS ADMINISTRATION COOF - 170	06/30/2025	Paydown				2,843			(2,843)		(2,843)						61	01/05/2050	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					(5,089,622)		(1,584,386)	(1,776,505)		(3,532,982)		(3,532,982)		(5,134,422)		44,800	44,800	(159,545)	XXX	XXX
31288B-GE-7	FHLMC GOLD POOL #C72897 6.500% 11/01/3	06/01/2025	Paydown		393	393	405			(11)		(11)		393				11	11/01/2032	1.A
3128LC-RS-7	FREDDIE MAC POOL #A78597 5.500% 06/01/	06/01/2025	Paydown		1,305	1,305	1,451	1,425		(120)		(120)		1,305				30	06/01/2038	1.A
3128LX-BE-9	FHLMC GOLD POOL G01837 5.000% 07/01/35	06/01/2025	Paydown		2,632	2,632	2,681	616		(37)		(37)		2,632				53	07/01/2035	1.A
3128LX-BH-2	FHLMC GOLD Pool G01840 5.000% 07/01/35	06/01/2025	Paydown		22,445	22,445	24,990	24,403		(1,958)		(1,958)		22,445				464	07/01/2035	1.A
3128M6-AP-3	FHLMC GOLD POOL G04214 5.500% 05/01/38	06/01/2025	Paydown		4,113	4,113	4,574	4,479		(366)		(366)		4,113				86	05/01/2038	1.A
3128M9-NX-6	FHLMC GOLD POOL G07306 3.000% 02/01/43	06/01/2025	Paydown		2,349	2,349	2,208	1,445		136		136		2,349				30	02/01/2043	1.A
3128MJ-2W-9	FHLMC GOLD POOL G08788 3.500% 11/01/47	06/01/2025	Paydown		9,779	9,779	10,374	10,315		(536)		(536)		9,779				145	11/01/2047	1.A
3128MJ-6T-2	FHLMC GOLD POOL G08881 3.500% 06/01/49	06/01/2025	Paydown		5,939	5,939	6,064	6,044		(105)		(105)		5,939				86	06/01/2049	1.A
3128MJ-A5-9	FHLMC GOLD POOL G08027 5.500% 12/01/34	06/01/2025	Paydown		3,589	3,589	3,635	3,612		(23)		(23)		3,589				82	12/01/2034	1.A
3128MJ-FH-8	FHLMC GOLD POOL G08167 5.500% 12/01/36	06/01/2025	Paydown		3,418	3,418	3,513	3,492		(75)		(75)		3,418				85	12/01/2036	1.A
3128MJ-G3-8	FHLMC GOLD POOL G08217 6.000% 08/01/37	06/01/2025	Paydown		280	280	316	310		(31)		(31)		280				6	08/01/2037	1.A
3128MM-W7-4	FHLMC GOLD POOL G18669 2.500% 12/01/32	06/01/2025	Paydown		20,565	20,565	21,471	21,192		(626)		(626)		20,565				213	12/01/2032	1.A
31292G-5U-6	FHLMC GOLD POOL C00859 6.500% 09/01/29	06/01/2025	Paydown		192	192	197			(5)		(5)		192				5	09/01/2029	1.A
31292G-Y4-2	FHLMC GOLD Pool C00731 6.500% 03/01/29	06/01/2025	Paydown		46	46	51	51		(5)		(5)		46				1	03/01/2029	1.A
31292J-BR-0	FHLMC GOLD POOL C01848 6.000% 06/01/34	06/01/2025	Paydown		1,097	1,097	1,133	1,115		(18)		(18)		1,097				28	06/01/2034	1.A
31297E-QJ-8	FREDDIE MAC POOL A26757 6.500% 09/01/3	06/01/2025	Paydown		30	30	33	32		(3)		(3)		30				1	09/01/2034	1.A
31298G-AS-9	FREDDIE MAC Pool C47217 7.000% 02/01/3	06/01/2025	Paydown		341	341	384	367		(26)		(26)		341				8	02/01/2031	1.A
3132DV-4E-2	FHLMC POOL SD8021 2.500% 09/01/49	06/01/2025	Paydown		47,975	47,975	48,000	47,991		(16)		(16)		47,975				504	09/01/2049	1.A
3132DV-5C-5	FHLMC POOL SD8043 2.500% 02/01/50	06/01/2025	Paydown		10,933	10,933	11,372	11,326		(392)		(392)		10,933				115	02/01/2050	1.A
3132GJ-WQ-8	FHLMC GOLD Pool Q03655 4.000% 10/01/41	06/01/2025	Paydown		1,851	1,851	1,941	1,925		(74)		(74)		1,851				31	10/01/2041	1.A
3132H3-HW-6	FHLMC GOLD POOL U90245 3.500% 10/01/42	06/01/2025	Paydown		10,552	10,552	11,258	11,156		(604)		(604)		10,552				153	10/01/2042	1.A
3132L5-L5-0	FHLMC GOLD POOL V80348 3.000% 08/01/43	06/01/2025	Paydown		5,923	5,923	6,316	6,263		(340)		(340)		5,923				74	08/01/2043	1.A
3132XT-TT-5	FREDDIE MAC POOL Q51461 3.500% 10/01/4	06/01/2025	Paydown		13,510	13,510	14,297	14,214		(704)		(704)		13,510				194	10/01/2047	1.A
31335B-SE-7	FHLMC GOLD POOL G61417 3.500% 05/01/48	06/01/2025	Paydown		19,349	19,349	20,813	20,678		(1,329)		(1,329)		19,349				283	05/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	06/01/2025	Paydown		21,559	21,559	21,497			62		62		21,559				530	07/01/2053	1.A
31349S-A4-5	FHARM ARM POOL 780927 7.093% 10/01/33	06/02/2025	Paydown		898	898	931	924		(27)		(27)		898				49	10/01/2033	1.A
31368H-LB-7	FNMA Pool 190322 6.000% 04/01/32	06/01/2025	Paydown		191	191	215	209		(17)		(17)		191				5	04/01/2032	1.A
3136A7-AL-6	FNMA Series 2012-68 Class GY 3.000% 07	06/01/2025	Paydown		43,636	43,636	48,958	45,821		(2,186)		(2,186)		43,636				527	07/25/2032	1.A
3136AC-U2-5	FNMA SERIES 2013-15 CLASS DC 2.000% 03	06/01/2025	Paydown		8,926	8,926	8,826	8,807		119		119		8,926				75	03/25/2033	1.A
3136AF-GP-3	FNMA SERIES 2013-67 CLASS PK 3.000% 05	06/01/2025	Paydown		48,315	48,315	47,456	47,722		593		593		48,315				622	05/25/2042	1.A
3136AF-PT-5	FNMA SERIES 2013-75 CLASS PD 3.000% 04	06/01/2025	Paydown		26,898	26,898	27,423	27,306		(408)		(408)		26,898				336	04/25/2043	1.A
3136AF-QD-9	FNMA SERIES 2013-75 CLASS EG 3.000% 02	06/01/2025	Paydown		31,101	31,101	31,662	28,634		2,467		2,467		31,101				797	02/25/2043	1.A
3136AG-4T-6	FNMA CLASS 2013-116 CLASS YG 2.750% 10	06/01/2025	Paydown		5,614	5,614	5,338	2,686		300		300		5,614				64	10/25/2043	1.A
3136AG-NP-3	FNMA SERIES 2013-103 CLASS GZ 3.000% 1	06/01/2025	Paydown		41,720	41,720	40,682	40,869		852		852		41,720				525	10/25/2033	1.A
3136B5-GL-3	FNMA SERIES 2019 35 CLASS FE 4.770% 07	06/25/2025	Paydown		184,272	184,272	184,100	184,128		144		144		184,272				3,727	07/25/2049	1.A
3136B5-GP-4	FNMA SERIES 2019 35 CLASS FH 4.771% 07	06/25/2025	Paydown		189,468	189,468	189,408	189,420		48		48		189,468				3,801	07/25/2049	1.A
3136BQ-4N-6	FANNIE MAE SERIES 2024 5 CLASS BD 5.00	06/01/2025	Paydown		1,664,735	1,664,735	1,634,042	1,636,180		28,556		28,556		1,664,735				35,790	04/25/2051	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
3136BQ-DN-6	FANNIE MAE SERIES 2023 36 CLASS A 5.50	06/01/2025	Paydown		404,628	404,628	401,403	401,702		2,926		2,926		404,628				9,387	04/25/2049	1.A
3136BQ-GL-7	FANNIE MAE SERIES 2023 40 CLASS CA 6.0	06/01/2025	Paydown		593,487	593,487	587,459	587,690		5,797		5,797		593,487				14,799	08/25/2045	1.A
3136BQ-RA-9	FANNIE MAE SERIES 2023-54 CLASS GA 6.5	06/01/2025	Paydown		1,165,409	1,165,409	1,171,366	1,064,336		(4,496)		(4,496)		1,165,409				31,695	04/25/2049	1.A
3136BQ-RT-8	FANNIE MAE SERIES 2023 55 CLASS A 6.50	06/01/2025	Paydown		1,656,194	1,656,194	1,656,194	1,656,194						1,656,194				43,535	06/25/2049	1.A
3136BQ-U8-0	FEDERAL NATIONAL MORTGAGE ASSO SERIES 20	06/01/2025	Paydown		1,336,226	1,336,226	1,327,666	1,327,944		8,282		8,282		1,336,226				29,823	05/25/2050	1.A
3136BR-P9-2	FANNIE MAE SERIES 2024-22 CLASS E 5.50	06/01/2025	Paydown		1,013,489	1,013,489	996,861	998,978		14,510		14,510		1,013,489				23,472	08/25/2052	1.A
3136BR-QN-0	FANNIE MAE SERIES 5391 CLASS B 5.500%	06/01/2025	Paydown		2,446,930	2,446,930	2,439,883	2,439,691		7,240		7,240		2,446,930				54,683	05/25/2049	1.A
3136BV-YS-1	FANNIE MAE 5.000% 06/25/52	06/01/2025	Paydown		1,357,013	1,357,013	1,347,472			9,542		9,542		1,357,013				8,001	06/25/2052	1.B Z
31371M-7J-0	FNMA POOL 256597 5.500% 02/01/37	06/01/2025	Paydown		2,020	2,020	2,103	2,085		(65)		(65)		2,020				47	02/01/2037	1.A
31371M-KB-2	FNMA Pool 255990 5.000% 11/01/35	06/01/2025	Paydown		405	405	433	430		(25)		(25)		405				8	11/01/2035	1.A
31376K-JB-3	FNMA POOL 357658 6.000% 09/01/34	06/01/2025	Paydown		126	126	131			(5)		(5)		126				3	09/01/2034	1.A
31376K-JV-9	FNMA POOL 357676 6.000% 11/01/34	06/01/2025	Paydown		2,167	2,167	2,229			(62)		(62)		2,167				54	11/01/2034	1.A
3137A8-NL-8	FREDDIE MAC SERIES 3830 CLASS FD 4.778	06/16/2025	Paydown		363,782	363,782	364,236	364,173		(392)		(392)		363,782				7,356	03/15/2041	1.A
3137AL-MX-4	FREDDIE MAC SERIES 3995 CLASS LA 2.500	06/01/2025	Paydown		18,128	18,128	17,033	17,050		1,078		1,078		18,128				187	02/15/2032	1.A
3137B1-EW-8	FREDDIE MAC SERIES 4191 CLASS GE 2.500	06/01/2025	Paydown		10,880	10,880	11,428	11,293		(414)		(414)		10,880				113	04/15/2033	1.A
3137FB-XS-0	FREDDIE MAC SERIES 4734 CLASS JA 3.000	06/01/2025	Paydown		19,243	19,243	20,528	20,280		(1,037)		(1,037)		19,243				244	03/15/2047	1.A
3137H9-WZ-8	FREDDIE MAC SERIES 5303 CLASS B 5.500%	06/01/2025	Paydown		62,163	62,163	62,076	62,062		101		101		62,163				1,430	06/25/2045	1.A
3137HA-R6-5	FREDDIE MAC SERIES 5348 CLASS HA 6.000	06/01/2025	Paydown		1,116,029	1,116,029	1,112,542	1,112,413		3,616		3,616		1,116,029				28,227	04/25/2043	1.A
3137HB-3M-4	FREDDIE MAC SERIES 5366 CLASS MA 6.000	06/01/2025	Paydown		470,798	470,798	470,504	470,229		569		569		470,798				11,662	10/25/2049	1.A
3137HB-7E-8	FREDDIE MAC SERIES 5362 CLASS JD 6.000	06/01/2025	Paydown		376,498	376,498	379,027	378,527		(2,029)		(2,029)		376,498				9,449	03/25/2050	1.A
3137HB-BM-5	FREDDIE MAC SERIES 5364 CLASS BA 6.000	06/01/2025	Paydown		1,470,359	1,470,359	1,476,102	1,470,359						1,470,359				36,309	06/25/2049	1.A
3137HB-CY-8	FREDDIE MAC SERIES 5369 CLASS AH 5.500	06/01/2025	Paydown		2,114,466	2,114,466	2,112,153	2,111,790		2,676		2,676		2,114,466				49,481	12/25/2049	1.A
3137HB-G2-4	FREDDIE MAC SERIES 5379 CLASS A 5.500%	06/01/2025	Paydown		1,170,482	1,170,482	1,169,019	1,168,730		1,752		1,752		1,170,482				27,440	12/25/2049	1.A
3137HB-KG-8	FREDDIE MAC SERIES 5378 CLASS H 5.500%	06/01/2025	Paydown		1,303,243	1,303,243	1,305,280	1,304,650		(1,407)		(1,407)		1,303,243				29,618	05/25/2049	1.A
3137HB-T9-5	FEDERAL HOME LOAN MTG CORP SERIES 5387 C	06/01/2025	Paydown		1,128,741	1,128,741	1,122,921	1,123,067		5,674		5,674		1,128,741				25,814	03/25/2050	1.A
3137HC-JG-8	FREDDIE MAC SERIES 5397 CLASS KP 5.000	06/01/2025	Paydown		790,295	790,295	775,724	776,695		13,600		13,600		790,295				15,889	05/25/2051	1.A
3137HC-LA-8	FREDDIE MAC SERIES 5407 CLASS AM 6.000	06/01/2025	Paydown		1,056,852	1,056,852	1,063,953	1,063,110		(6,258)		(6,258)		1,056,852				26,666	05/25/2050	1.A
3137HC-QM-7	FREDDIE MAC SERIES 5410 CLASS KC 6.000	06/01/2025	Paydown		898,004	898,004	896,600	896,455		1,548		1,548		898,004				22,695	04/25/2051	1.A
3137HC-QW-5	FREDDIE MAC SERIES 5414 CLASS CD 5.500	06/01/2025	Paydown		1,754,274	1,754,274	1,740,020	1,754,274						1,754,274				39,708	01/25/2051	1.A
3137HF-X8-3	FREDDIE MAC FHLMC_5458 4.000% 09/25/52	06/01/2025	Paydown		300,518	300,518	284,647			15,871		15,871		300,518				1,726	09/25/2052	1.B Z
31385X-AZ-0	FNMA Pool 555424 5.500% 05/01/33	06/01/2025	Paydown		21,262	21,262	23,514	22,914		(1,652)		(1,652)		21,262				476	05/01/2033	1.A
31386L-4Z-2	FNMA POOL 567040 8.500% 12/01/30	06/01/2025	Paydown		1,710	1,710	1,736			(25)		(25)		1,710				61	12/01/2030	1.A
31387D-JY-6	FNMA POOL 580879 6.500% 05/01/31	06/01/2025	Paydown		122	122	137	132		(10)		(10)		122				3	05/01/2031	1.A
31389T-RM-6	FNMA POOL 635092 6.500% 07/01/32	06/01/2025	Paydown		114	114	116			(3)		(3)		114				3	07/01/2032	1.A
3138AX-KK-6	FNMA Pool AJ5697 3.500% 12/01/41	06/01/2025	Paydown		5,377	5,377	5,569	5,527		(150)		(150)		5,377				79	12/01/2041	1.A
3138EG-CF-9	FNMA Pool AL0069 5.000% 11/01/40	06/01/2025	Paydown		6,171	6,171	6,714	6,627		(457)		(457)		6,171				136	11/01/2040	1.A
3138MB-MB-9	FNMA Pool AP7553 3.000% 09/01/42	06/01/2025	Paydown		10,854	10,854	11,105	11,024		(170)		(170)		10,854				138	09/01/2042	1.A
3138W5-KW-7	FNMA POOL AR7508 3.500% 03/01/43	06/01/2025	Paydown		16,398	16,398	17,494	17,316		(918)		(918)		16,398				274	03/01/2043	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0	06/01/2025	Paydown		715	715	655	695		20		20		715				14	07/25/2033	1.A
31398N-K9-4	FANNIE MAE SERIES 2010 110 CLASS FB 4.	06/25/2025	Paydown		88,541	88,541	88,901	88,850		(309)		(309)		88,541				1,869	10/25/2040	1.A
31398S-MB-6	FANNIE MAE SERIES 2010 134 CLASS FV 4.	06/25/2025	Paydown		68,804	68,804	69,062	69,025		(221)		(221)		68,804				1,464	12/25/2040	1.A
31398S-NS-8	FANNIE MAE SERIES 2010 134 CLASS FM 4.	06/25/2025	Paydown		68,804	68,804	69,019	68,988		(184)		(184)		68,804				1,455	12/25/2040	1.A
31398T-7F-2	FANNIE MAE SERIES 2010 134 CLASS FQ 4.	06/25/2025	Paydown		68,804	68,804	69,019	68,988		(184)		(184)		68,804				1,455	12/25/2040	1.A
31404M-2D-9	FNMA POOL 773072 5.500% 04/01/34	06/01/2025	Paydown		5,466	5,466	5,538	5,486		(20)		(20)		5,466				122	04/01/2034	1.A
31405K-LK-5	FNMA POOL 791530 6.000% 07/01/34	06/01/2025	Paydown		1,431	1,431	1,487			(56)		(56)		1,431				36	07/01/2034	1.A
31407N-5J-8	FNMA Pool 836149 5.500% 10/01/35	06/01/2025	Paydown		1,110	1,110	1,192	1,170		(59)		(59)		1,110				25	10/01/2035	1.A
31407N-NL-3	FNMA POOL 835695 5.000% 08/01/35	06/01/2025	Paydown		558	558	599	587		(29)		(29)		558				11	08/01/2035	1.A
31407W-VX-8	FNMA Pool 843130 5.500% 11/01/35	06/01/2025	Paydown		3,151	3,151	3,503	3,408		(257)		(257)		3,151				72	11/01/2035	1.A
3140GS-PD-8	FNMA POOL BH4019 4.000% 09/01/47	06/01/2025	Paydown		8,759	8,759	9,367	9,311		(552)		(552)		8,759				157	09/01/2047	1.A
3140J9-D9-9	FNMA POOL BM4627 4.000% 10/01/48	06/01/2025	Paydown		4,870	4,870	5,238	5,203		(333)		(333)		4,870				82	10/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	06/01/2025	Paydown		9,490	9,490	9,544			(55)		(55)		9,490				237	05/01/2053	1.A
31410C-Y2-2	FNMA POOL 885529 5.500% 08/01/36	06/01/2025	Paydown		1,014	1,014	1,044	1,039		(24)		(24)		1,014				24	08/01/2036	1.A
31411H-QB-9	FNMA Pool 908650 6.000% 12/01/36	06/01/2025	Paydown		670	670	756	741		(71)		(71)		670				17	12/01/2036	1.A
31411L-SA-0	FNMA Pool 911413 5.500% 04/01/37	06/01/2025	Paydown		1,237	1,237	1,374	1,340		(103)		(103)		1,237				28	04/01/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
31411N-UW-5	FNMA POOL 912397 6.000% 02/01/37	06/01/2025	Paydown		331	331	334	332		(1)		(1)		331				8	02/01/2037	1.A
31411R-VE-5	FNMA Pool 913313 5.500% 04/01/37	06/01/2025	Paydown		186	186	199	196		(10)		(10)		186				4	04/01/2037	1.A
31411V-TN-9	FNMA Pool 915957 5.500% 04/01/37	06/01/2025	Paydown		1,743	1,743	1,907	1,869		(126)		(126)		1,743				40	04/01/2037	1.A
31412L-GE-4	FNMA Pool 928197 5.500% 03/01/37	06/01/2025	Paydown		89	89	98	96		(7)		(7)		89				2	03/01/2037	1.A
31412N-3H-7	FNMA Pool 930600 5.500% 02/01/39	06/01/2025	Paydown		231	231	256	250		(20)		(20)		231				5	02/01/2039	1.A
31412S-4M-4	FNMA Pool 933828 4.500% 04/01/38	06/01/2025	Paydown		1,606	1,606	1,716	1,686		(81)		(81)		1,606				30	04/01/2038	1.A
31412T-P9-8	FNMA POOL 934348 5.500% 07/01/38	06/01/2025	Paydown		3,126	3,126	3,331	3,312		(186)		(186)		3,126				72	07/01/2038	1.A
31412X-MX-9	FNMA Pool 937874 5.500% 07/01/37	06/01/2025	Paydown		4,638	4,638	5,157	5,080		(443)		(443)		4,638				89	07/01/2037	1.A
31414A-DY-5	FNMA POOL 960119 6.000% 11/01/37	06/01/2025	Paydown		171	171	181	178		(7)		(7)		171				4	11/01/2037	1.A
31414E-GE-8	FNMA Pool 963797 6.000% 06/01/38	06/01/2025	Paydown		1,424	1,424	1,568	1,537		(113)		(113)		1,424				36	06/01/2038	1.A
31415A-U8-2	FNMA Pool 981307 6.000% 06/01/38	06/01/2025	Paydown		449	449	491	482		(33)		(33)		449				11	06/01/2038	1.A
31416A-WV-8	FNMA POOL 994460 6.000% 11/01/38	06/01/2025	Paydown		555	555	579	567		(12)		(12)		555				14	11/01/2038	1.A
31417C-DR-3	FNMA Pool AB5511 3.500% 07/01/42	06/01/2025	Paydown		10,484	10,484	10,865	10,779		(295)		(295)		10,484				144	07/01/2042	1.A
31417D-AX-1	FNMA Pool AB6321 3.500% 09/01/42	06/01/2025	Paydown		17,224	17,224	18,467	18,270		(1,046)		(1,046)		17,224				261	09/01/2042	1.A
31417F-3H-9	FNMA POOL AB8899 3.000% 04/01/43	06/01/2025	Paydown		8,225	8,225	8,747	8,675		(449)		(449)		8,225				106	04/01/2043	1.A
31418A-JV-1	FNMA Pool MA1175 3.000% 09/01/42	06/01/2025	Paydown		9,270	9,270	9,484	9,422		(152)		(152)		9,270				116	09/01/2042	1.A
31418D-CY-6	FNMA POOL MA3686 3.500% 06/01/49	06/01/2025	Paydown		5,941	5,941	6,057	6,037		(95)		(95)		5,941				84	06/01/2049	1.A
31418D-FF-4	FNMA POOL MA3765 2.500% 09/01/49	06/01/2025	Paydown		40,377	40,377	40,403	40,395		(18)		(18)		40,377				435	09/01/2049	1.A
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49	06/01/2025	Paydown		4,781	4,781	4,973	4,953		(172)		(172)		4,781				52	12/01/2049	1.A
31418D-MN-9	FNMA POOL MA3964 2.500% 03/01/50	06/01/2025	Paydown		5,165	5,165	5,126	5,110		56		56		5,165				55	03/01/2050	1.A
31418D-NG-3	FNMA POOL MA3990 2.500% 04/01/50	06/01/2025	Paydown		8,625	8,625	8,955	8,921		(295)		(295)		8,625				91	04/01/2050	1.A
31418E-CS-7	FNMA POOL MA4580 3.500% 04/01/52	06/01/2025	Paydown		40,919	40,919	39,843	39,884		1,035		1,035		40,919				604	04/01/2052	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0	06/01/2025	Paydown		2,478	2,478	2,373			105		105		2,478				32	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0	06/01/2025	Paydown		3,241	3,241	3,126			115		115		3,241				41	05/25/2057	1.A
20753G-AA-9	FANNIE MAE CAS SERIES 2024 R04 CLASS A1A	06/25/2025	Paydown		33,330	33,330	33,330	33,330						33,330				754	05/25/2044	1.A
3132DT-FB-1	FHLMC POOL SD5562 5.500% 05/01/54	06/01/2025	Paydown		28,217	28,217	28,080	28,080		136		136		28,217				721	05/01/2054	1.A
3132DV-3Y-9	FHLMC POOL SD8015 2.500% 09/01/49	06/01/2025	Paydown		46,824	46,824	46,619	46,632		192		192		46,824				500	09/01/2049	1.A
3132XC-R4-9	FREDDIE MAC POOL G67707 3.500% 01/01/4	06/01/2025	Paydown		36,689	36,689	36,995	36,962		(273)		(273)		36,689				536	01/01/2048	1.A
3133KR-PV-0	FHLMC POOL RA9436 5.500% 07/01/53	06/01/2025	Paydown		129,353	129,353	129,353	129,353						129,353				3,178	07/01/2053	1.A
3133N3-WH-3	FHLMC POOL RE6048 2.500% 05/01/50	06/01/2025	Paydown		18,168	18,168	18,142	18,142		26		26		18,168				195	05/01/2050	1.A
3136A1-4S-1	FNMA CMO SER 2011-117 CLASS MB 4.000%	06/01/2025	Paydown		431,315	431,315	473,368	447,216		(15,901)		(15,901)		431,315				7,403	11/25/2041	1.A
3136AG-G4-8	FNMA SERIES 2013-106 CLASS PY 3.000% 1	06/01/2025	Paydown		485,676	485,676	438,778	469,964		15,711		15,711		485,676				6,112	10/25/2033	1.A
3136BT-U6-8	FNMA CMO-SER-2024-95K CL-ZU 6.000% 12/	06/01/2025	Paydown		23,665	23,665	23,563	23,563		102		102		23,665				339	12/25/2054	1.A
3136BV-L3-0	FNMA 6.500% 05/25/55	06/01/2025	Paydown		89,189	89,189	89,021			167		167		89,189				483	05/25/2055	1.A
3137AF-DA-7	FHLMC CMO SER 3926 CLASS PW 4.000% 09/	06/01/2025	Paydown		521,194	521,194	576,408	532,280		(11,085)		(11,085)		521,194				8,661	09/15/2031	1.A
3137HB-ZW-7	FREDDIE MAC SERIES 5389 CLASS ZU 6.500	05/01/2025	Paydown		375,219	375,219	373,578	373,572		1,648		1,648		375,219				9,430	03/25/2054	1.A
31393D-RM-5	FNMA CMO SER 2003-63 CLASS YB 5.000% 0	06/01/2025	Paydown		16,026	16,026	15,034	15,741		285		285		16,026				310	07/25/2033	1.A
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56	06/01/2025	Paydown		8,701	8,701	8,511	8,522		180		180		8,701				133	08/01/2056	1.A
3140JA-KG-2	FNMA POOL BM5694 4.000% 06/01/48	06/01/2025	Paydown		7,211	7,211	7,466	7,434		(223)		(223)		7,211				121	06/01/2048	1.A
3140Q8-DB-8	FNMA POOL CA0997 3.500% 01/01/48	06/01/2025	Paydown		17,758	17,758	18,145	18,099		(341)		(341)		17,758				261	01/01/2048	1.A
3140QS-A6-8	FNMA POOL CB6328 6.000% 05/01/53	06/01/2025	Paydown		28,470	28,470	28,457	28,456		14		14		28,470				711	05/01/2053	1.A
31418C-3J-1	FNMA POOL MA3500 4.000% 10/01/48	06/01/2025	Paydown		704	704	701	701		4		4		704				12	10/01/2048	1.A
31418D-GK-2	FNMA POOL MA3801 2.500% 10/01/49	06/01/2025	Paydown		44,588	44,588	44,393	44,406		182		182		44,588				464	10/01/2049	1.A
31418D-HK-1	FNMA POOL MA3833 2.500% 11/01/49	06/01/2025	Paydown		24,833	24,833	24,725	24,731		102		102		24,833				261	11/01/2049	1.A
31418F-ED-5	FNMA 5.500% 11/01/54	06/01/2025	Paydown		78,962	78,962	78,296	78,297		665		665		78,962				1,798	11/01/2054	1.A
35563P-CM-9	FHLMC SCRTT SERIES 2017-4 CLASS MT 3.5	06/01/2025	Paydown		22,036	22,036	22,554	22,404		(368)		(368)		22,036				320	06/25/2057	1.A
35563P-DD-8	FREDDIE MAC - SCRT SERIES 2017-4 CLASS H	06/01/2025	Paydown		24,196	24,196	24,135	24,137						24,137		59	59	323	06/25/2057	1.A
35563P-DT-3	FHLMC SCRTT SERIES 2018-1 CLASS HT 3.0	06/01/2025	Paydown		5,111	5,111	4,726	4,786		325		325		5,111				67	05/25/2057	1.A
35563P-DY-2	FHLMC SCRTT SERIES 2018-1 CLASS MT 3.0	06/01/2025	Paydown		6,685	6,685	6,420	6,454		231		231		6,685				84	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)					29,929,619	29,929,619	29,882,725	27,969,028		85,534		85,534		29,929,560		59	59	652,808	XXX	XXX
30295D-AS-1	FREMF MORTGAGE TRUST SERIES 2016 K57 CLA	06/01/2025	Paydown				136,391	37,088		(37,088)		(37,088)						17,680	08/25/2049	1.A FE
302984-AN-9	FREMF MORTGAGE TRUST SERIES 20 K104 CLAS	06/01/2025	Paydown				33,549	19,630		(1,085)		(1,085)		18,545		(18,545)	(18,545)	2,156	02/25/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
30317C-AN-8	FREMF MORTGAGE TRUST SERIES 2020 K120 CL	06/01/2025	Paydown				12,009	8,645		(8,645)		(8,645)						901	11/25/2053	1.A FE
3132WV-AM-6	FHLMC POOL WA1611 3.210% 10/01/28	06/01/2025	Paydown		26,240	26,240	28,636	27,229		(989)		(989)		26,240				354	10/01/2028	1.A
3137FL-YR-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KF	06/25/2025	Paydown		2,331	2,331	2,331	2,331						2,331				49	04/25/2026	1.A
3137FM-CW-0	FHLMC MULTIFAMILY STRUCTURED P SERIES KF	06/25/2025	Paydown		116,314	116,314	116,314	116,314						116,314				2,088	05/25/2029	1.A
3137FN-BD-1	FHLMC MULTIFAMILY VRD CERT SERIES M058 C	06/15/2025	Call 100.0000		60,000	60,000	65,632	63,206		(259)		(259)		62,948		(2,948)	(2,948)	753	10/15/2029	1.B FE
3138L9-L6-7	FNMA 3.450% 05/01/45	06/01/2025	Paydown		8,919	8,919	8,538	8,577		342		342		8,919				151	05/01/2045	1.A
3138LE-AF-8	FNMA POOL AN1805 2.435% 08/01/26	06/01/2025	Paydown		51,825	51,825	56,238	53,111		(1,286)		(1,286)		51,825				531	08/01/2026	1.A
3138LL-ET-8	FNMA POOL AN7345 3.210% 11/01/37	06/01/2025	Paydown		167,922	167,922	195,491	188,944		(21,022)		(21,022)		167,922				2,267	11/01/2037	1.A
3138LL-LA-1	FNMA POOL AN7520 2.900% 11/01/29	06/01/2025	Paydown		1,156	1,156	1,242	1,192		(36)		(36)		1,156				14	11/01/2029	1.A
3138LM-6G-3	FNMA POOL AN8970 3.545% 04/01/28	06/01/2025	Paydown		12,017	12,017	11,839	11,899		118		118		12,017				179	04/01/2028	1.A
3140HS-U4-1	FNMA POOL BL1502 4.080% 02/01/49	06/01/2025	Paydown		8,326	8,326	9,169	9,046		(720)		(720)		8,326				142	02/01/2049	1.A
3140HS-W5-6	FNMA POOL BL1567 3.590% 02/01/29	06/01/2025	Paydown		2,432	2,432	2,706	2,559		(126)		(126)		2,432				37	02/01/2029	1.A
3140HT-Y9-4	FNMA POOL BL2535 3.420% 05/01/31	06/01/2025	Paydown		44,524	44,524	52,098	49,143		(4,619)		(4,619)		44,524				640	05/01/2031	1.A
3140HV-2B-9	FNMA POOL BL4369 2.470% 10/01/34	06/01/2025	Paydown		1,070	1,070	1,092	1,075		(6)		(6)		1,070				11	10/01/2034	1.A
3140HV-C9-3	FNMA POOL BL3695 3.460% 08/01/49	06/01/2025	Paydown		1,206	1,206	1,254	1,242		(36)		(36)		1,206				18	08/01/2049	1.A
3140HV-WD-2	FNMA POOL BL4243 2.700% 10/01/39	06/01/2025	Paydown		793	793	825	811		(19)		(19)		793				9	10/01/2039	1.A
3140HX-TU-4	FNMA POOL BL5962 2.380% 03/01/30	06/01/2025	Paydown		49,722	49,722	54,628	52,479		(2,757)		(2,757)		49,722				498	03/01/2030	1.A
3140HX-VX-5	FNMA POOL BL6029 2.320% 04/01/35	06/01/2025	Paydown		2,330	2,330	2,439	2,405		(74)		(74)		2,330				25	04/01/2035	1.A
3140LD-EF-2	FNMA POOL BS2833 2.570% 08/01/51	06/01/2025	Paydown		474	474	347	347		126		126		474				5	08/01/2051	1.A
35563C-AA-6	FREDDIE MAC MH BONDS RESEC TR SERIES 201	06/25/2025	Paydown		21,355	21,355	24,714	24,349		(72)		(72)		24,277		(2,922)	(2,922)	405	11/25/2055	1.B FE
35563C-AS-7	FREDDIE MAC MH BONDS RESEC TR SERIES 201	06/25/2025	Paydown		8,896	8,896	10,439	10,253		(18)		(18)		10,234		(1,339)	(1,339)	168	11/25/2052	1.B
35563C-AT-5	FREDDIE MAC MH BONDS RESEC TR SERIES 201	06/25/2025	Paydown				877	721		(12)		(12)		709		(709)	(709)	46	11/25/2052	1.B FE
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL	05/22/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,833,116		4,184,543	3,012,385		(180,632)		(180,632)		2,831,753		1,363	1,363	369,525	04/25/2053	1.A FE
35709E-AN-9	FREMF MORTGAGE TRUST SERIES 2020 K111 CL	05/01/2025	Paydown				6,180	4,449		(4,449)		(4,449)						438	04/25/2053	1.A FE
30768W-AA-6	FARM 2021 1 MORTGAGE TRUST SERIES 2021 1	06/01/2025	Paydown		13,996	13,996	13,990	13,989		7		7		13,996				123	01/25/2051	1.A
3132WR-RN-5	FREDDIE MAC POOL WA0503 3.830% 03/01/4	06/01/2025	Paydown		2,018	2,018	1,924	1,932		86		86		2,018				32	03/01/2044	1.A
3136AC-GN-5	FNMA SERIES 2013-M3 CLASS AL 3.493% 01	06/01/2025	Paydown		625	625	578	596		1		1		597		28	28	9	01/25/2033	1.A
3138L3-NN-1	FNMA POOL AM3096 3.790% 05/01/43	06/01/2025	Paydown		5,963	5,963	5,749	5,791		172		172		5,963				95	05/01/2043	1.A
3138L6-CG-1	FNMA POOL AM5470 4.010% 03/01/29	06/01/2025	Paydown		999	999	990	992		7		7		999				17	03/01/2029	1.A
3138L6-LE-6	FNMA POOL AM5724 3.910% 04/01/34	06/01/2025	Paydown		14,167	14,167	14,829	14,474		(307)		(307)		14,167				233	04/01/2034	1.A
3138L6-LM-8	FNMA POOL AM5731 3.990% 06/01/44	06/01/2025	Paydown		22,045	22,045	22,396	22,268		(223)		(223)		22,045				367	06/01/2044	1.A
3138L6-PW-2	FNMA POOL AM5736 4.050% 04/01/32	06/01/2025	Paydown		3,920	3,920	3,875	3,882		38		38		3,920				67	04/01/2032	1.A
3138LL-5E-1	FNMA POOL AN8044 3.040% 01/01/28	06/01/2025	Paydown		8,675	8,675	8,713	8,675						8,675				111	01/01/2028	1.A
3138LM-DK-6	FNMA POOL AN8205 3.050% 03/01/28	06/01/2025	Paydown		10,172	10,172	10,236	10,180		(8)		(8)		10,172				130	03/01/2028	1.A
3138LM-XX-6	FNMA POOL AN8793 3.485% 04/01/28	06/01/2025	Paydown		2,287	2,287	2,220	2,242		45		45		2,287				34	04/01/2028	1.A
3138LN-G7-0	FNMA POOL AN9221 3.660% 05/01/33	06/01/2025	Paydown		1,152	1,152	1,095	1,105		47		47		1,152				21	05/01/2033	1.A
3138LP-A9-7	FNMA POOL AN9931 4.240% 08/01/48	06/01/2025	Paydown		2,226	2,226	2,209	2,211		15		15		2,226				40	08/01/2048	1.A
3140HS-HC-8	FNMA POOL BL1126 4.000% 01/01/29	06/01/2025	Paydown		4,075	4,075	4,077	4,070		5		5		4,075				69	01/01/2029	1.A
3140HU-B7-0	FNMA POOL BL2761 3.950% 06/01/49	06/01/2025	Paydown		3,056	3,056	3,119	3,109		(52)		(52)		3,056				51	06/01/2049	1.A
3140HU-B9-6	FNMA POOL BL2763 3.990% 06/01/49	06/01/2025	Paydown		2,386	2,386	2,448	2,437		(51)		(51)		2,386				40	06/01/2049	1.A
3140HW-MX-7	FNMA POOL BL4873 2.540% 11/01/31	06/01/2025	Paydown		1,180	1,180	1,194	1,187		(8)		(8)		1,180				13	11/01/2031	1.A
3140HY-CH-9	FNMA POOL BL6371 2.510% 02/01/48	06/01/2025	Paydown		550	550	553	552		(2)		(2)		550				6	02/01/2048	1.A
3140HY-D9-6	FNMA POOL BL6427 2.600% 04/01/50	06/01/2025	Paydown		785	785	801	799		(14)		(14)		785				9	04/01/2050	1.A
3140J1-V4-7	FNMA POOL BL8734 2.170% 11/01/50	06/01/2025	Paydown		534	534	539	539		(5)		(5)		534				5	11/01/2050	1.A
3140J2-DE-3	FNMA POOL BL9100 2.240% 11/01/50	06/01/2025	Paydown		476	476	488	487		(11)		(11)		476				4	11/01/2050	1.A
3140J2-T6-3	FNMA POOL BL9572 2.340% 12/01/50	06/01/2025	Paydown		487	487	500	498		(11)		(11)		487				5	12/01/2050	1.A
3140LA-Q9-9	FNMA POOL BS0479 2.280% 01/01/51	06/01/2025	Paydown		1,312	1,312	1,339	1,336		(24)		(24)		1,312				13	01/01/2051	1.A
3140LB-NF-6	FNMA POOL BS1289 2.170% 03/01/51	06/01/2025	Paydown		2,320	2,320	2,327	2,326		(6)		(6)		2,320				21	03/01/2051	1.A
3140LD-6N-4	FNMA POOL BS3576 2.510% 10/01/46	06/01/2025	Paydown		1,720	1,720	1,756	1,751		(31)		(31)		1,720				18	10/01/2046	1.A
3140LE-EQ-6	FNMA POOL BS3742 2.540% 12/01/39	05/01/2025	Paydown		234,681	234,681	236,597	236,223		(1,542)		(1,542)		234,681				2,499	12/01/2039	1.A
3140LF-Q9-8	FNMA 3.150% 03/01/40	06/01/2025	Paydown		437	437	438			(1)		(1)		437				1	03/01/2040	1.A
3140LM-AS-8	FNMA POOL BS9916 6.490% 12/01/48	06/01/2025	Paydown		2,078	2,078	2,121	2,120		(41)		(41)		2,078				57	12/01/2048	1.A
35563C-AJ-7	FREDDIE MAC MH BONDS RESEC TR SERIES 201	06/25/2025	Paydown		6,301	6,301	6,576	6,539		(3)		(3)		6,536		(235)	(235)	111	10/25/2052	1.B
35563C-AK-4	FREDDIE MAC MH BONDS RESEC TR SERIES 201	06/25/2025	Paydown				1,131	1,124		(1,124)		(1,124)						65	10/25/2052	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
35563C-AN-8	FREDDIE MAC MH BONDS RESEC TR SERIES 201	06/25/2025	Paydown				249	247		(104)		(104)		143		(143)	(143)	14	10/25/2052	1.A
35563C-AT-5	FREDDIE MAC MH BONDS RESEC TR SERIES 201	06/25/2025	Paydown				2,626	2,160		(37)		(37)		2,122		(2,122)	(2,122)	113	11/25/2052	1.B FE
35563C-AW-8	FREDDIE MAC MH BONDS RESEC TR SERIES 201	06/25/2025	Paydown				856	794		(283)		(283)		511		(511)	(511)	38	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)					3,771,591	938,475	5,378,060	4,066,065		(266,829)		(266,829)		3,799,673		(28,083)	(28,083)	403,521	XXX	XXX
03465G-AA-4	ANGEL OAK MORTGAGE TRUST SERIES 2023 2 C	06/01/2025	Paydown		125,655	125,655	120,403	121,110		44		44		121,154		4,501	4,501	824	10/25/2067	1.A FE
03465H-AC-8	ANGEL OAK MORTGAGE TRUST SERIES 2021 5 C	06/01/2025	Paydown		8,892	8,892	7,528	7,536		1,356		1,356		8,892				53	07/25/2066	1.A
03465J-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2021 6 C	06/01/2025	Paydown		2,271	2,271	1,864	1,866		405		405		2,271				16	09/25/2066	1.A
034943-AA-8	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	06/01/2025	Paydown		178,846	178,846	178,844	178,785		62		62		178,846				1,899	01/25/2069	1.A FE
066940-AA-5	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023	06/01/2025	Paydown		771,379	771,379	771,375	770,896		483		483		771,379				19,558	01/25/2063	1.A FE
10569D-AB-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		135,747	135,747	135,744	135,567		180		180		135,747				1,596	09/25/2063	1.C FE
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		211,115	211,115	211,111	210,929		187		187		211,115				2,284	05/25/2063	1.A FE
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		68,998	68,998	69,091	69,051		(53)		(53)		68,998				1,812	04/25/2054	1.A FE
10570P-AA-1	BRAVO RESIDENTIAL FUNDING TRUS 5.549%	06/25/2025	Paydown		450,934	450,934	450,933	451,891		(957)		(957)		450,934				10,481	09/25/2054	1.A
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A	06/01/2025	Paydown		1,478	1,478	1,469	1,471		8		8		1,478				28	08/25/2048	1.A
12646W-AG-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	06/01/2025	Paydown		1,170	1,170	1,044	613		2		2		1,061		109	109	12	04/25/2043	1.A
12646W-AH-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	06/01/2025	Paydown		1,170	1,170	1,048	370		114		114		1,170				15	04/25/2043	1.A
12648T-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014	06/01/2025	Paydown		2,248	2,248	2,177	1,765		70		70		2,248				32	07/25/2044	1.A
12665E-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2022	06/01/2025	Paydown		348,115	348,115	343,620	344,120		3,995		3,995		348,115				6,803	06/25/2067	1.A
16160Q-AA-2	CHASE HOME LENDING MORTGAGE TR 5.500%	06/01/2025	Paydown		130,015	130,015	128,857	128,865		1,150		1,150		130,015				2,875	09/25/2055	1.A
16160Q-AV-6	CHASE HOME LENDING MORTGAGE TR 5.500%	06/01/2025	Paydown		143,363	143,363	141,369	141,387		1,976		1,976		143,363				3,170	09/25/2055	1.A
161929-AS-3	CHASE HOME LENDING MORTGAGE TR SERIES 24	06/01/2025	Paydown		126,259	126,259	126,056	125,997		262		262		126,259				1,324	02/25/2055	1.A
161931-AC-4	CHASE MORTGAGE FINANCE CORPO SERIES 2024	06/01/2025	Paydown		1,166,827	1,166,827	1,159,534	1,160,219		6,608		6,608		1,166,827				28,706	05/25/2055	1.A
161935-AA-9	CHASE HOME LENDING MORTGAGE TR 6.000%	06/01/2025	Paydown		78,274	78,274	78,310			(37)		(37)		78,274				391	10/25/2055	1.A FE
161935-AV-3	CHASE HOME LENDING MORTGAGE TR 6.000%	06/01/2025	Paydown		77,155	77,155	76,902			253		253		77,155				386	10/25/2055	1.A FE
19648G-GU-0	COLORADO HOUSING AND FINANCE A SERIES A	05/01/2025	Call 100.0000		35,000	35,000	35,000	35,000						35,000				1,006	11/01/2044	1.A FE
19648G-GV-8	COLORADO HOUSING AND FINANCE A SERIES A	05/01/2025	Call 100.0000		10,000	10,000	10,000	10,000						10,000				294	05/01/2048	1.A FE
19685E-AB-7	COLT FUNDING LLC SERIES 2022 2 CLASS A2	06/01/2025	Paydown		68,112	68,112	68,112	68,088		24		24		68,112				303	02/25/2067	1.A FE
19688F-AC-9	COLT FUNDING LLC SERIES 2021 3 CLASS A3	06/01/2025	Paydown		6,016	6,016	4,913			1,103		1,103		6,016				45	09/25/2066	1.A FE
22757H-AC-5	CROSS MORTGAGE TRUST SERIES 2024-H5 CLAS	06/01/2025	Paydown		5,733	5,733	5,714	5,714		20		20		5,733				147	08/26/2069	1.A
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T SERIES 20	06/01/2025	Paydown		514,829	514,829	509,179	509,593		5,235		5,235		514,829				11,026	08/25/2067	1.A
31684G-AB-8	FIGRE TRUST SERIES 2024-HE3 CLASS B 144A	06/25/2025	Paydown		8,036	8,036	8,052	8,051		(15)		(15)		8,036				207	07/25/2054	1.D FE
31684H-AA-8	FIGRE TRUST SERIES 2014 HE1 CLASS A 144A	06/25/2025	Paydown		57,092	57,092	57,322	14,334		(230)		(230)		57,092				1,500	03/25/2054	1.A FE
316927-AA-0	FIGRE TRUST 6.380% 05/25/54	06/25/2025	Paydown		10,217	10,217	10,310			(93)		(93)		10,217				323	05/25/2054	1.A FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	06/01/2025	Paydown		12,552	12,552	12,668	12,633		(81)		(81)		12,552				204	10/25/2049	1.A
33852A-AP-2	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	06/01/2025	Paydown		8,899	8,899	8,985	8,960		(61)		(61)		8,899				144	10/25/2049	1.A
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.	06/01/2025	Paydown		136,503	136,503	135,097			1,304		1,304		136,503				1,321	11/25/2067	1.A
36169G-AC-9	GCAT SERIES 2023 NQM3 CLASS A3 144A 7.	06/01/2025	Paydown		98,939	98,939	99,055	98,932		7		7		98,939				1,277	08/25/2068	1.F
36270C-AD-2	GS MORTGAGE BACKED SECURITIES SERIES 202	06/01/2025	Paydown		607,452	607,452	604,130	604,277		3,175		3,175		607,452				14,016	10/25/2054	1.A
36270W-BP-0	GS MORTGAGE-BACKED SECURITIES 5.500% 0	06/01/2025	Paydown		287,530	287,530	282,183	282,221		5,309		5,309		287,530				6,090	02/25/2055	1.A
36270W-BS-4	GS MORTGAGEBACKED SECURITIES T CMO-SER-2	06/01/2025	Paydown		20,790	20,790	21,157	21,154		(364)		(364)		20,790				564	02/25/2055	1.A
36271D-AA-5	GS MORTGAGE-BACKED SECURITIES SERIES 202	06/01/2025	Paydown		287,928	287,928	287,568			360		360		287,928				6,140	06/25/2055	1.A FE
36271W-AA-3	GS MORTGAGE-BACKED SECURITIES 6.000% 0	06/01/2025	Paydown		142,465	142,465	142,710			(245)		(245)		142,465				1,112	09/25/2055	1.A FE
36271W-AU-9	GS MORTGAGE-BACKED SECURITIES 6.000% 0	06/01/2025	Paydown		186,714	186,714	186,102			613		613		186,714				1,457	09/25/2055	1.A FE
36271W-CD-5	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	06/01/2025	Paydown		7,381	7,381	7,521			(140)		(140)		7,381				60	09/25/2055	1.D FE
36272D-AU-0	GSMBS 6.000% 10/25/55	06/01/2025	Paydown		54,283	54,283	54,113			170		170		54,283				271	10/25/2055	1.A FE
36272K-AR-1	GS MORTGAGE-BACKED SECURITIES CMO-SER-20	06/26/2025	Various		2,480,401	2,500,000	2,480,401							2,480,401				12,083	11/25/2055	1.A
36272L-AD-0	GS MORTGAGE BACKED SECURITIES SERIES 202	06/01/2025	Paydown		874,389	874,389	872,750	872,562		1,828		1,828		874,389				17,034	02/25/2055	1.A
36272L-BP-2	GS MORTGAGE BACKED SECURITIES SERIES 202	06/01/2025	Paydown		303,850	303,850	303,660	303,527		323		323		303,850				6,511	02/25/2055	1.A
36272L-CH-9	GS MORTGAGE BACKED SECURITIES SERIES 202	06/01/2025	Paydown		33,457	33,457	35,926	35,549		(2,092)		(2,092)		33,457				963	02/25/2055	1.D FE
36273W-AA-1	GS MBS SECURITIES TRUST SERIES 2025-PJ3	06/01/2025	Paydown		252,622	252,622	253,017			(395)		(395)		252,622				2,371	07/25/2055	1.A FE
36273W-AU-7	GS MBS SECURITIES TRUST SERIES 2025-PJ3	06/01/2025	Paydown		505,244	505,244	503,823			1,421		1,421		505,244				4,741	07/25/2055	1.A FE
362957-AU-6	GS MORTGAGE-BACKED SECURITIES SERIES 202	06/01/2025	Paydown		600,995	600,995	599,681			1,315		1,315		600,995				9,161	07/25/2055	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
36831C-AC-6	GCAT SERIES 2024 NQM2 CLASS A3 144A 6.	06/01/2025	Paydown		7,739	7,739	7,780	7,776		(36)		(36)		7,739				204	06/25/2059	1.A
40445N-AA-6	HTAP HTAP_24-1 7.000% 04/25/37	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT		6,617,322	6,746,848	6,603,514	6,612,581		5,062		5,062		6,617,643		(321)	(321)	208,769	04/25/2037	2.B FE
40445N-AA-6	HTAP HTAP_24-1 7.000% 04/25/37	06/01/2025	Paydown		49,620	49,620	48,566	48,632		987		987		49,620				1,329	04/25/2037	2.B FE
45129Y-3W-4	IDAHO HSG & FIN ASSN SERIES D 1 5.877%	04/01/2025	Call 100.0000		10,000	10,000	9,832	9,832						9,832		168	168	147	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HSG & FIN ASSN SERIES E 6.160% 0	05/01/2025	Call 100.0000		145,000	145,000	145,000	145,000						145,000				2,336	01/01/2054	1.B FE
45276K-AA-5	IMPERIAL FUND LLC SERIES 2022 NQM3 CLASS	06/01/2025	Paydown		239,502	239,502	239,499	239,344		158		158		239,502				3,791	05/25/2067	1.A
45276Q-AA-2	IMPERIAL FUND LLC SERIES 2022 NQMS CLASS	06/01/2025	Paydown		648,655	648,655	648,647	648,297		357		357		648,655				13,835	08/25/2067	1.A
45276R-AA-0	IMPERIAL FUND LLC SERIES 2022 NQM6 CLASS	06/01/2025	Paydown		242,282	242,282	242,282	242,104		179		179		242,282				6,711	10/25/2067	1.A
46593D-AA-5	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C	06/01/2025	Paydown		686,422	686,422	688,675	688,620		(2,198)		(2,198)		686,422				15,159	02/25/2055	1.A FE
46593D-AV-9	JP MORGAN MORTGAGE TRUST SERIES 2024 9 C	06/01/2025	Paydown		748,824	748,824	747,537	747,520		1,304		1,304		748,824				16,537	02/25/2055	1.A
46593N-AW-5	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20	06/01/2025	Paydown		994,038	994,038	995,436			(1,398)		(1,398)		994,038				16,140	07/25/2055	1.B FE
46593R-AF-3	JP MORGAN MORTGAGE TRUST JPMMT CMO-SER-2	06/01/2025	Paydown		611,529	611,529	611,518			10		10		611,529				4,828	09/25/2055	1.D FE
46593U-AU-3	JP MORGAN MORTGAGE TRUST CMO-SER-2025-4	06/01/2025	Paydown		429,025	429,025	425,405			3,620		3,620		429,025				2,145	11/25/2055	1.B FE
46593V-AG-2	JP MORGAN MORTGAGE TRUST CMO-SER-2025-MP	06/01/2025	Paydown		523,459	523,459	523,447			12		12		523,459				2,620	11/25/2055	1.D FE
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	06/01/2025	Paydown		3,516	3,516	3,258			4		4		3,262		255	255	52	12/25/2048	1.A
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2014 1 C	06/01/2025	Paydown		57,623	57,623	57,307			317		317		57,623				1,395	06/25/2054	1.A
46658T-AA-2	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_24-	06/01/2025	Paydown		157,947	157,947	157,996	157,996		(49)		(49)		157,947				3,801	06/25/2055	1.A FE
46658T-AV-6	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_24-	06/01/2025	Paydown		197,434	197,434	196,632	196,632		802		802		197,434				4,751	06/25/2055	1.A FE
46658U-AB-7	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	06/01/2025	Paydown		261,066	261,066	262,167			(1,101)		(1,101)		261,066				5,079	06/25/2055	1.A FE
46658U-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	05/01/2025	Paydown		434,162	434,162	436,082			(1,920)		(1,920)		434,162				7,713	06/25/2055	1.A
46658U-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2025-1 C	06/01/2025	Paydown		166,289	166,289	167,024			(735)		(735)		166,289				4,261	06/25/2055	1.B FE
46659E-AV-8	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	05/01/2025	Paydown		216,948	216,948	215,457			1,492		1,492		216,948				1,085	09/25/2055	1.A FE
46659E-AV-8	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	06/01/2025	Paydown		214,393	214,393	212,919			1,474		1,474		214,393				2,144	09/25/2055	1.B FE
617944-AV-5	MORGAN STANLEY RES MTG TRUST 6.000% 03	06/01/2025	Paydown		641,290	641,290	637,883			3,407		3,407		641,290				5,819	03/25/2055	1.A FE
67117P-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	06/01/2025	Paydown		113,721	113,721	113,681	114,125		(403)		(403)		113,721				947	01/25/2063	1.A
67117V-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	06/01/2025	Paydown		154,782	154,782	155,438	155,296		(514)		(514)		154,782				1,581	07/25/2063	1.A
67118H-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		117,333	117,333	117,331	117,227		106		106		117,333				1,159	12/25/2063	1.A
67118X-AA-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		174,160	174,160	174,158	174,065		95		95		174,160				1,888	02/25/2064	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		164,923	164,923	164,922	62,378		68		68		164,923				1,540	05/25/2064	1.A
67119D-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		83,260	82,933	83,293	83,282		(22)		(22)		83,260				2,157	01/25/2064	1.A
67119D-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	04/01/2025	Paydown		882	882	886	886		(4)		(4)		882				18	01/25/2064	1.A
67119M-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		82,489	82,134	82,524	82,513		(24)		(24)		82,488				2,187	05/25/2064	1.A
67119M-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	04/01/2025	Paydown		1,319	1,319	1,325	1,325		(6)		(6)		1,319				28	05/25/2064	1.A
673919-AB-2	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	06/01/2025	Paydown		102,674	102,674	102,720	102,651		23		23		102,674				1,153	06/25/2063	1.A
673919-AL-0	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	06/01/2025	Paydown		217,262	217,262	217,845	217,665		(403)		(403)		217,262				2,380	06/25/2063	1.A
67448G-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	06/01/2025	Paydown		122,331	122,331	121,820	121,837		494		494		122,331				1,143	03/25/2063	1.A
67448G-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	06/01/2025	Paydown		133,752	133,752	133,733	133,591		161		161		133,752				1,280	03/25/2063	1.A
67448N-AA-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	06/01/2025	Paydown		333,873	333,873	333,871	333,701		172		172		333,873				2,761	01/25/2064	1.A
67756Q-5Q-6	OHIO ST HSG FIN AGY 6.087% 09/01/53	06/02/2025	Call 100.0000		15,000	15,000	15,000	15,000						15,000				685	09/01/2053	1.B FE
69374X-AA-8	PSMC 2019 2 TRUST SERIES 2019 2 CLASS A1	05/01/2025	Paydown		5,618	5,618	5,720	5,618						5,618				79	10/25/2049	1.A
74939F-AA-5	WOODWARD CAPITAL MANAGEMENT SERIES 2024	06/01/2025	Paydown		25,003	25,003	25,027	25,023		(21)		(21)		25,003				643	06/25/2044	1.A
749421-AA-1	RCKT MORTGAGE TRUST RCKT_24-CE 5.490%	06/01/2025	Paydown		319,920	319,920	319,920	319,913		8		8		319,920				7,597	11/25/2044	1.A
74942B-AA-9	WOODWARD CAPITAL MANAGEMENT RC SERIES 20	06/01/2025	Paydown		119,333	119,333	119,332							119,333				1,709	02/25/2055	1.A FE
749431-AW-2	RCKT MORTGAGE TRUST 6.000% 03/25/55	06/01/2025	Paydown		587,976	587,976	585,037			2,940		2,940		587,976				5,507	03/25/2055	1.B FE
749971-BM-8	RADIAN MORTGAGE CAPITAL TRUST SERIES 202	06/01/2025	Paydown		421,519	421,519	411,310			10,209		10,209		421,519				6,356	07/25/2055	1.A FE
75023W-AF-1	RADIAN MORTGAGE CAPITAL TRUST RMCT_24-J2	06/01/2025	Paydown		363,112	363,112	358,630	358,642		4,470		4,470		363,112				7,715	03/25/2055	1.A
75023W-BM-5	RADIAN MORTGAGE CAPITAL TRUST CMO-SER-20	06/01/2025	Paydown		363,112	363,112	358,176	358,190		4,922		4,922		363,112				7,715	03/25/2055	1.A
816935-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	06/01/2025	Paydown		660,742	660,742	663,840			(3,097)		(3,097)		660,742				9,855	03/25/2055	1.A FE
816935-AU-4	SEQUOIA MORTGAGE TRUST SERIES 2025-2 CLA	06/01/2025	Paydown		1,174,653	1,174,653	1,174,286			367		367		1,174,653				17,520	03/25/2055	1.A FE
817370-AU-3	SEQUOIA MORTGAGE TRUST 6.000% 04/25/55	05/01/2025	Paydown		550,813	550,813	551,587			(775)		(775)		550,813				4,188	04/25/2055	1.A
817370-AU-3	SEQUOIA MORTGAGE TRUST 6.000% 04/25/55	06/01/2025	Paydown		147,176	147,176	147,383			(207)		(207)		147,176				2,208	04/25/2055	1.A FE
81743C-AV-7	SEQUOIA MORTGAGE TRUST SERIES 2024 5 CLA	06/01/2025	Paydown		9,806	9,806	9,681	9,683		124		124		9,806				242	06/25/2054	1.A
81743D-AB-9	SEQUOIA MORTGAGE TRUST SEMT_24 SERIES 20	06/01/2025	Paydown		323,352	323,352	321,685	321,690		1,662		1,662		323,352				7,930	07/27/2054	1.A
81743D-AV-5	SEQUOIA MORTGAGE TRUST SEMT_24 6.000%	06/01/2025	Paydown		646,704	646,704	638,115	638,214		8,490		8,490		646,704				15,859	07/27/2054	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
81743G-AB-2	SEQUOIA MORTGAGE TRUST 5.500% 06/25/55	06/01/2025	Paydown		165,993	165,993	163,504			2,490		2,490		165,993				761	06/25/2055	1.A FE
81743G-AU-0	SEQUOIA MORTGAGE TRUST 6.000% 06/25/55	06/01/2025	Paydown		298,788	298,788	296,921			1,867		1,867		298,788				1,494	06/25/2055	1.A FE
81745C-AB-9	SEQUOIA MORTGAGE TRUST SERIES 2013-7 CLA	06/01/2025	Paydown		1,271	1,271	1,232	1,242		2		2		1,243		28	28	18	06/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA	06/01/2025	Paydown		3,338	3,338	3,385	3,370		(32)		(32)		3,338				49	07/25/2043	1.A
81749M-AU-1	SEQUOIA MORTGAGE TRUST 6.000% 05/25/55	06/01/2025	Paydown		552,002	552,002	551,484			518		518		552,002				4,100	05/25/2055	1.A FE
86362V-AD-4	SASC SERIES 2006-BC6 CLASS A4 7.164% 0	06/25/2025	Paydown		11,611	11,611	9,115	7,374		3,858		3,858		11,232		379	379	180	01/25/2037	1.A FM
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	06/01/2025	Paydown		76	76	75	75		1		1		76				1	11/25/2048	1.A
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%	06/01/2025	Paydown		52,460	52,460	52,749			(290)		(290)		52,460				1,623	10/25/2063	1.A
89183E-AA-9	TOWD POINT MORTGAGE TRUST SERIES 2024 CE	06/01/2025	Paydown		352,563	352,563	352,557	352,429		134		134		352,563				9,338	05/25/2064	1.A
92538H-AC-4	VERUS SECURITIZATION TRUST SERIES 2021 4	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		45,832	54,754	45,686	45,750		87		87		45,836		(4)	(4)	306	07/25/2066	1.A
92538H-AC-4	VERUS SECURITIZATION TRUST SERIES 2021 4	04/01/2025	Paydown		427	427	356	356		70		70		427				2	07/25/2066	1.A
92539D-AA-6	VERUS SECURITIZATION TRUST SERIES 2023-2	06/01/2025	Paydown		230,763	230,763	230,761	230,511		252		252		230,763				2,157	03/25/2068	1.A
92539T-AB-9	VERUS SECURITIZATION TRUST SERIES 2023-4	06/01/2025	Paydown		147,384	147,384	147,330	147,148		(35)		(35)		147,113		271	271	1,608	01/25/2028	1.A
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	06/01/2025	Paydown		18,982	18,982	19,894			(913)		(913)		18,982				658	05/25/2054	1.A FE
93934F-DF-6	WASHINGTON MUTUAL SERIES 2005-8 CLASS 3C	06/01/2025	Paydown		1,755	3,032	2,252	1,377		16		16		2,282		(527)	(527)	53	10/25/2035	4.C FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019	06/01/2025	Paydown		93	93	93	93						93		(1)	(1)	1	07/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1	06/01/2025	Paydown		1,284	1,284	1,235	1,245		39		39		1,284				19	07/25/2047	1.A
97652P-AB-7	WINWATER MORTGAGE LOAN TRUST SERIES 2014	06/01/2025	Paydown		493	493	478	277		1		1		478		15	15	7	06/20/2044	1.A
97652Q-AC-3	WINWATER MORTGAGE LOAN TRUST SERIES 2014	06/01/2025	Paydown		230	230	220	75		10		10		230				3	09/20/2044	1.A
97652R-AD-9	WINWATER MORTGAGE LOAN TRUST SERIES 2014	06/01/2025	Paydown		532	532	505	157		27		27		532				8	11/20/2044	1.A
97652T-AA-1	WINWATER MORTGAGE LOAN TRUST SERIES 2015	06/01/2025	Paydown		548	548	519	192		31		31		548				8	01/20/2045	1.A
45290B-AB-5	IMPERIAL FUND LLC SERIES 2023-NQM1 CLASS	06/01/2025	Paydown		53,586	53,586	53,585	53,533		53		53		53,586				1,423	02/25/2068	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		62,403	62,403	62,403	62,377		26		26		62,403				1,991	05/25/2064	1.A
67119C-AB-6	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	05/01/2025	DLICGA-CIO		(15,618)	(15,625)	(15,625)	(15,618)						(15,618)				21,516	05/25/2064	1.A
67119P-AP-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	06/01/2025	Paydown		68,183	68,183	68,182	68,169		14		14		68,183				1,393	07/15/2064	1.A
Z95HGL-KG-1	PEPPER RESIDENTIAL SECURITIES 8.693% 0	06/23/2025	Paydown		57,805	57,805	56,990	54,967		662		662	2,030	57,805	146		146	2,114	04/23/2063	2.A FE
BES1A4-Q4-1	EUROPEAN RESIDENTIAL LOAN SECU ABS-SER-2	06/24/2025	Paydown		28,293	28,293	27,166	25,542		(11)		(11)	1,583	28,293	1,179		1,179	583	08/24/2056	1.G FE
BES2LC-M3-5	EUROPEAN RESIDENTIAL LOAN SECU CLASS A1	05/27/2025	Paydown		111,201	111,201	107,616	99,001		2,892		2,892	8,742	111,201	564		564	2,591	11/25/2060	1.G FE
Z94FME-RX-1	MEDALLION TRUST MEDL 19 1 4.340% 01/21	06/23/2025	Paydown		44,249	44,249	50,472	42,898		(710)		(710)	7,504	44,249	(5,443)		(5,443)	1,386	01/21/2052	1.F FE
Z95175-Z1-8	PEPPER RESIDENTIAL SECURITIES 7.498% 0	06/17/2025	Paydown		19,302	19,302	19,586	18,561		(65)		(65)	1,024	19,302	(219)		(219)	644	04/17/2062	1.C FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 9.948% 0	05/19/2025	Call 100.0000		72,004	72,004	74,114	70,228		(2)		(2)	3,876	72,939	(1,163)	(936)	(2,099)	3,098	04/17/2062	1.E FE
Z95175-Z2-6	PEPPER RESIDENTIAL SECURITIES 9.948% 0	04/17/2025	Paydown		35,307	35,307	36,575	34,657		(470)		(470)	1,913	35,307	(793)		(793)	1,209	04/17/2062	1.E FE
Z95LWZ-4Q-9	WARRINGTON RESIDENTIAL WARES_2 3.934%	06/24/2025	Paydown		62,067	62,067	56,117	54,136		2,189		2,189	2,039	62,067	3,703		3,703	1,142	12/24/2056	1.E FE
Z95NZ7-SF-2	PEPPER RESIDENTIAL SECURITIES 6.693% 0	06/23/2025	Paydown		153,569	153,569	151,671	146,291		1,511		1,511	5,402	153,569	365		365	4,366	07/23/2063	1.E FE
Z95QZ5-VZ-1	BLUESTONE PRIME TRUST BLUST 22 9.003%	04/22/2025	Call 100.0000		718,457	718,457	726,356	688,568		41		41	38,000	707,748	(18,862)	10,710	(8,152)	20,963	09/21/2053	1.F FE
Z95YTZ-FQ-3	TRUSTEE FOR THE PEPPER SOCIAL 6.436% 0	06/24/2025	Paydown		31,838	31,838	31,651	30,003		579		579	1,656	31,838	(400)		(400)	940	09/24/2063	1.F FE
Z9656W-XB-0	LA TROBE FINANCIAL CAPITAL MAR 8.153%	06/16/2025	Paydown		47,194	47,194	47,927	45,759		(738)		(738)	2,152	47,194	22		22	1,843	10/14/2054	1.D FE
03465G-AB-2	ANGEL OAK MORTGAGE TRUST SERIES 2023-2 C	06/01/2025	Paydown		13,227	13,227	12,393	12,485		13		13		12,497		729	729	240	10/25/2067	1.C FE
03465J-AB-6	ANGEL OAK MORTGAGE TRUST SERIES 2021-6 C	06/01/2025	Paydown		4,541	4,541	3,588	3,631		911		911		4,541				30	09/25/2066	1.A
03466H-AC-7	ANGEL OAK MORTGAGE TRUST SERIES 2024 3 C	06/01/2025	Paydown		3,850	3,850	3,677	3,693		157		157		3,850				76	11/26/2068	1.F FE
034932-AC-7	ANGEL OAK MORTGAGE TRUST AOMT_ 6.008%	06/01/2025	Paydown		14,268	14,268	14,268	14,267		2		2		14,268				345	10/25/2069	1.A
034942-AB-8	ANGEL OAK MORTGAGE TRUST SERIES 2024 2 C	06/01/2025	Paydown		35,055	35,055	35,054	35,037		18		18		35,055				873	01/25/2069	1.C FE
034943-AC-4	ANGEL OAK MORTGAGE TRUST SERIES 2024-4 C	06/01/2025	Paydown		32,518	32,518	32,518	32,530		(12)		(12)		32,518				890	01/25/2069	1.F FE
066940-AC-1	BARCLAYS MORTGAGE LOAN TRUST SERIES 2023	06/01/2025	Paydown		38,394	38,394	38,385	25,414		(4)		(4)		38,364		30	30	1,055	01/25/2063	1.C FE
10567M-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		39,334	39,334	39,380	39,339		(5)		(5)		39,334				996	10/25/2063	1.A FE
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		3,933	3,933	3,933	3,928		6		6		3,933				111	10/25/2063	1.F FE
10568M-AB-0	BRAVO RESIDENTIAL FINDING TRUS SERIES 20	06/01/2025	Paydown		55,079	55,079	54,644	43,490		403		403		55,079				1,408	01/25/2063	1.A
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRU SERIES 202	06/01/2025	Paydown		78,699	78,699	77,770	67,438		878		878		78,699				1,669	07/25/2062	1.A
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		89,984	89,984	89,983	89,958		26		26		89,984				2,436	03/25/2064	1.A FE
10569L-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		17,990	17,990	17,990	17,972		18		18		17,990				511	03/25/2064	1.F FE
10569U-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		36,197	36,197	36,310			(113)		(113)		36,197				1,043	06/25/2063	1.C FE
10569Y-AB-3	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		30,159	30,159	30,232			(10)		(10)		30,222		(63)	(63)	831	05/25/2063	1.C FE
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS 6.096%	06/01/2025	Paydown		53,868	53,868	53,868	53,798		71		71		53,868				1,396	12/01/2063	1.C FE
10570F-AC-9	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		17,177	17,177	17,177	17,154		24		24		17,177				467	12/01/2063	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
10570N-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		68,998	68,998	68,998	68,950		48		48		68,998				1,812	04/25/2054	1.A FE
10570N-AB-4	BRAVO RESIDENTIAL FUNDING TRUS SERIES 20	06/01/2025	Paydown		10,350	10,350	10,350	10,347		3		3		10,350				278	04/25/2054	1.A FE
10570Q-AJ-0	BRAVO RESIDENTIAL FUNDING TRUS CMO-SER-2	05/02/2025	Paydown		37,592	37,592	37,591			1		1		37,592				187	05/25/2065	1.E FE
10570Q-AJ-0	BRAVO RESIDENTIAL FUNDING TRUS CMO-SER-2	06/02/2025	Paydown		74,782	74,782	74,781			1		1		74,782				744	05/25/2065	1.F FE
12553X-AD-5	CIM TRUST SERIES 2018-INV1 CLASS A4 144A	06/01/2025	Paydown		17,296	17,296	17,192	17,208		88		88		17,296				326	08/25/2048	1.A
12665L-AA-2	COLT FUNDING LLC SERIES 2024 2 CLASS A1	06/01/2025	Paydown		164,612	164,612	164,611	164,572		40		40		164,612				4,260	04/25/2069	1.A FE
12665L-AB-0	COLT FUNDING LLC SERIES 2024-2 CLASS A2	06/01/2025	Paydown		41,153	41,153	41,153	41,116		37		37		41,153				1,100	04/25/2069	1.C FE
13057M-AB-2	CALIFORNIA PUBLIC FIN AUTH MF 3.150% 0	05/01/2025	Tax Free Exchange		500,434	500,000	500,000	500,000						500,000		434	434	5,294	03/01/2040	1.A FE
19688T-AC-9	COLT FUNDING LLC SERIES 2024 1 CLASS A3	06/01/2025	Paydown		18,426	18,426	18,426	18,398		28		28		18,426				457	02/25/2069	1.F FE
22540A-BE-7	INDYMAC MANUFACTURED HOUSING ABS SER 199	06/02/2025	Paydown		5	5	5							5					02/25/2028	3.A FE
22757C-AE-2	CROSS MORTGAGE TRUST 5.970% 11/25/69	06/01/2025	Paydown		59,855	59,855	59,854	59,850		5		5		59,855				1,524	11/25/2069	1.A
24763L-DC-1	DELTA FUNDING HM EQ LN TR ABS SER 1998-1	06/01/2025	Paydown																05/25/2030	1.A FM
30191L-AB-5	FIGRE TRUST SERIES 2025-HE1 CLASS B 5.	06/01/2025	Paydown		19,020	19,020	19,006			14		14		19,020				305	01/25/2055	1.D FE
30191L-AC-3	FIGRE TRUST SERIES 2025-HE1 CLASS C 6.	06/01/2025	Paydown		9,510	9,510	9,510							9,510				187	01/25/2055	1.G FE
31684D-AC-3	FIGURE LENDING FIGRE CMO-SER-2024-HE6 CL	06/01/2025	Paydown		18,493	18,493	18,484	15,410		9		9		18,493				445	12/25/2054	1.G FE
31684F-AA-2	FIGURE LENDING FIGRE_24-HE5 5.440% 10/	06/25/2025	Paydown		8,263	8,263	8,191	8,191		72		72		8,263				186	10/25/2054	1.A FE
31684F-AC-8	FIGURE LENDING 5.700% 10/25/54	06/25/2025	Paydown		13,772	13,772	13,753	13,753		19		19		13,772				324	10/25/2054	1.G FE
31684H-AA-8	FIGRE TRUST SERIES 2014 HE1 CLASS A 144A	06/25/2025	Paydown		171,275	171,275	171,273	171,272		2		2		171,275				4,501	03/25/2054	1.A FE
31684H-AB-6	FIGRE TRUST SERIES 2024 HE1 CLASS B 144A	06/25/2025	Paydown		5,709	5,709	5,709	5,709						5,709				158	03/25/2054	1.D FE
316922-AB-9	FIGRE TRUST CMO-SER-2025-PF1 CL-B 144A	05/08/2025	Paydown		1,196	1,196	1,196							1,196				6	06/25/2055	1.B FE
316922-AB-9	FIGRE TRUST CMO-SER-2025-PF1 CL-B 144A	06/01/2025	Paydown		3,256	3,256	3,256							3,256				32	06/25/2055	1.D FE
316922-AC-7	FIGRE TRUST CMO-SER-2025-PF1 CL-C 144A	06/02/2025	Paydown		4,452	4,452	4,452							4,452				40	06/25/2055	1.G FE
316927-AB-8	FIGRE TRUST SERIES 2024 HE2 CLASS B 144A	06/25/2025	Paydown		7,663	7,663	7,663	7,663						7,663				214	05/25/2054	1.D FE
33852A-AR-8	FLAGSTAR MORTGAGE TRUST SERIES 2019 1INV	06/01/2025	Paydown		1,226	1,226	1,238	1,235		(10)		(10)		1,226				20	10/25/2049	1.A
36169D-AA-0	GCAT SERIES 2023 NQM2 CLASS A1 144A 5.	04/01/2025	DLICGA-CIO															52,986	11/25/2067	1.A
36170H-AC-4	GCAT TRUST CMO-SER-2022-NQM4 CL-A3 5.7	06/02/2025	Paydown		1,969	1,969	1,963	1,963		6		6		1,969				47	08/25/2067	1.A
36171F-AC-7	GCAT SERIES 2023 NQM4 CLASS A3 144A 4.	06/01/2025	Paydown		24,272	24,272	21,396	21,566		2,707		2,707		24,272				420	05/25/2067	2.A
36171G-AC-5	GCAT TRUST CMO-SER-2025-NQM1 CL-A3 144A	06/01/2025	Paydown		74,327	74,327	74,326			1		1		74,327				722	11/25/2069	1.F FE
36171G-AC-5	GCAT TRUST CMO-SER-2025-NQM1 CL-A3 144A	05/05/2025	Paydown		89,949	89,949	89,948			2		2		89,949				437	11/25/2069	2.B Z
36171H-AC-3	GCAT TRUST CMO-SER-2025-NQM2 CL-A3 144A	06/25/2025	Paydown		1,482	1,482	1,482							1,482				7	04/25/2070	1.G FE
36228F-AK-2	GSAMP TRUST CMO SER 1998-3 CLASS A 5.1	05/01/2025	Paydown		327	327	322	322						322		4	4	6	09/19/2027	1.A FM
3622EU-AD-8	GSMSC SERIES 2007-2 CLASS AF4A 6.483%	04/01/2025	Paydown		2,983	2,983	1,340	1,376		14		14		1,390		1,593	1,593	7	03/25/2037	5.B FM
393505-NC-2	CONSECO FINANCIAL CORP ABS SER 1996-5 CL	06/15/2025	Paydown		1,044	1,044										1,044	1,044	35	07/15/2027	5.B FE
41162D-AF-6	HARBORVIEW MTG LOAN TRUST SERIES 2006-12	06/20/2025	Paydown		14,604	14,604	13,335	13,642		22		22		13,664		940	940	199	01/19/2038	1.A FM
437920-AE-1	HOMES TRUSTS 5.982% 10/25/59	06/01/2025	Paydown		14,517	14,517	14,517	14,516		1		1		14,517				352	10/25/2059	1.F FE
465976-AB-4	JP MORGAN MORTGAGE TRUST JPMMT 3.520%	06/25/2025	Paydown		16,445	16,445	16,101	16,143		301		301		16,445				231	07/25/2052	1.B
465983-AC-8	JP MORGAN MORTGAGE TRUST CMO-SER-2024-NQ	06/01/2025	Paydown		37,539	37,539	37,539	37,539						37,539				927	02/25/2064	1.G FE
46641C-AV-3	JP MORGAN MORTGAGE TRUST SERIES 2014-1 C	06/01/2025	Paydown		1,358	1,358	1,264			2		2		1,266		92	92	20	01/25/2044	1.A
46649H-AG-7	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	06/01/2025	Paydown		7,911	7,911	7,996	7,963						7,962		(51)	(51)	116	12/25/2048	1.A
46649H-AN-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 C	06/01/2025	Paydown		3,222	3,222	3,235	3,231		(8)		(8)		3,222				47	01/25/2048	1.A
46654W-BS-9	JP MORGAN MORTGAGE TRUST SERIES 2022 1 C	06/01/2025	Paydown		36,825	36,825	35,386	35,530		1,295		1,295		36,825				389	07/25/2052	1.A
46655V-BU-5	JP MORGAN MORTGAGE TRUST SERIES 2022 8 C	06/01/2025	Paydown		17,842	17,842	17,179	17,244		598		598		17,842				350	01/25/2053	1.B
46657P-AA-1	JP MORGAN MORTGAGE TRUST SERIES 2014 1 C	06/01/2025	Paydown		230,492	230,492	229,700	229,676		816		816		230,492				5,581	06/25/2054	1.A
46659A-AA-2	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	06/01/2025	Paydown		67,369	67,369	67,284	67,283		85		85		67,369				1,717	04/25/2055	1.A FE
46659A-AT-1	JP MORGAN MORTGAGE TRUST JPMMT 6.225%	06/01/2025	Paydown		42,105	42,105	42,062	42,061		44		44		42,105				1,113	04/25/2055	1.B FE
46659A-AU-8	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	06/01/2025	Paydown		42,105	42,105	41,869	41,869		237		237		42,105				1,073	04/25/2055	1.B FE
576433-UE-4	MASTR ADJUSTABLE RATE MORTGAGE CMO SER 2	06/01/2025	Paydown		579	579	577	577						577		2	2	17	04/21/2034	1.A FM
590219-AE-1	MLCC MORTGAGE INVESTORS, INC SERIES 2006	06/01/2025	Paydown		3,370	3,370	3,342			6		6		3,349		21	21	88	05/25/2036	1.A FM
59982D-AA-7	MILL CITY MORTGAGE LOAN TRUST 3.000% 0	06/01/2025	Paydown		6,570	6,570	5,963	5,966		604		604		6,570				88	08/01/2069	2.C FE
599920-AA-3	MILL CITY MORTGAGE TRUST SERIES 2024 RS1	06/01/2025	Paydown		12,025	12,025	11,123	11,149		877		877		12,025				153	11/01/2069	2.C FE
61775L-AG-3	MORGAN STANLEY RESIDENTIAL MO SERIES 202	06/01/2025	Paydown		352,379	352,379	346,853	347,664		4,715		4,715		352,379				8,777	08/25/2053	1.A
61778L-AE-5	MORGAN STANLY RESI MORTGAGE CMO-SER-2025	06/01/2025	Paydown		3,348	3,348	3,348							3,348				16	05/25/2070	1.G FE
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN CMO-SER-20	06/11/2025	Paydown		1,719	1,719	1,719							1,719				9	05/25/2065	2.B
67117V-AA-8	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	06/01/2025	Paydown		44,410	44,410	44,463			(53)		(53)		44,410				1,153	07/25/2063	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
67118H-AD-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	06/01/2025	Paydown		13,037	13,037	13,037	13,031		6		6		13,037				334	12/25/2063	1.A
67118K-AB-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		20,413	20,413	20,413	20,406		7		7		20,413				549	12/25/2063	1.A
67118L-AD-3	ONSLOW BAY FINANCIAL LLC SERIES 2022 NQM	06/01/2025	Paydown		18,394	18,394	18,225	18,229		165		165		18,394				485	09/25/2062	1.F FE
67118T-AA-2	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	06/01/2025	Paydown		22,335	22,335	22,335	22,332		3		3		22,335				589	01/25/2064	1.A
67118T-AB-0	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		13,958	13,958	13,958	13,953		5		5		13,958				377	01/25/2064	1.A
67118T-AC-8	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	06/01/2025	Paydown		27,916	27,916	27,905	27,896		20		20		27,916				767	01/25/2064	1.A
67118X-AB-1	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		29,027	29,027	29,026	29,014		13		13		29,027				813	02/25/2064	1.A
67118X-AC-9	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		34,832	34,832	34,832	34,817		15		15		34,832				998	02/25/2064	1.A
67119C-AC-4	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	06/01/2025	Paydown		93,605	93,605	93,605	93,565		40		40		93,605				2,436	05/25/2064	1.A
67119F-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		11,342	11,342	11,342	11,338		3		3		11,342				299	03/25/2064	1.A
67120G-AE-8	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		44,348	44,348	44,348	44,347		1		1		44,348				1,089	10/25/2064	1.A
673911-AD-5	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	06/01/2025	Paydown		12,057	12,057	12,057	12,057						12,057				297	11/25/2064	1.A
673911-AE-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQ1	06/01/2025	Paydown		24,115	24,115	24,114	24,114						24,115				610	11/25/2064	1.A
673913-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/25/2025	Paydown		24,248	24,248	24,248	24,248						24,248				567	10/25/2064	1.F FE
67448G-AC-7	ONSLOW BAY FINANCIAL LLC SERIES 2023 NQM	06/01/2025	Paydown		7,136	7,136	7,027	7,061		75		75		7,136				184	03/25/2063	1.A
67448L-AC-6	ONSLOW BAY FINANCIAL LLC SERIES 2024 NQM	06/01/2025	Paydown		12,825	12,825	12,825	12,816		9		9		12,825				341	11/25/2063	1.A
67448N-AB-4	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		45,528	45,528	45,528	45,497		31		31		45,528				1,112	01/25/2064	1.A
67448N-AC-2	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		45,528	45,528	45,527	45,496		32		32		45,528				1,130	01/25/2064	1.A
67448Y-AE-4	OBX TRUST OBX_25-NQM3 5.952% 12/01/64	06/01/2025	Paydown		50,315	50,315	50,315							50,315				850	12/01/2064	1.E FE
67448Y-AE-4	OBX TRUST OBX_25-NQM3 5.952% 12/01/64	04/01/2025	Paydown		18,846	18,846	18,846							18,846				187	12/01/2064	1.F FE
67449C-AB-7	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM	06/01/2025	Paydown		32,008	32,008	32,178	32,151		(143)		(143)		32,008				950	10/25/2063	1.A
67449D-AC-3	ONSLOW BAY FINANCIAL LLC SERIES 2024-NQM	06/01/2025	Paydown		20,046	20,046	20,046	20,046						20,046				455	10/25/2064	1.A
69377T-AB-2	PRKCM TRUST SERIES 2022 AFC2 CLASS A2 14	06/01/2025	Paydown		14,894	14,894	14,894	14,886		9		9		14,894				365	08/25/2057	1.A
69377T-AC-0	PRKCM TRUST 6.140% 08/25/57	06/01/2025	Paydown		853	853	851			3		3		853				4	08/25/2057	1.E FE
73015C-AA-1	PMT LOAN TRUST CMO-SER-2024-INV2 CL-A1 1	06/01/2025	Paydown		60,637	60,637	60,949	60,949		(313)		(313)		60,637				1,457	12/25/2059	1.A FE
73015C-BD-4	PMT LOAN TRUST SERIES 2024-2 CLASS A28 1	06/01/2025	Paydown		60,637	60,637	60,722	60,722		(85)		(85)		60,637				1,457	12/25/2059	1.C FE
74389B-AA-9	PROVIDENT FUNDING MTG TRUST 5.500% 12/	06/01/2025	Paydown		168,851	168,851	165,210	165,221		3,630		3,630		168,851				3,793	12/25/2054	1.A
748956-AB-5	WOODWARD CAPITAL MANAGEMENT SERIES 2023	06/01/2025	Paydown		82,448	82,448	82,448	82,379		70		70		82,448				2,456	09/25/2043	1.A
74938F-AW-8	WOODWARD CAPITAL MANAGEMENT SERIES 2022-	06/01/2025	Paydown		36,545	36,545	35,534	35,640		905		905		36,545				362	01/25/2052	1.A
74939F-AB-3	WOODWARD CAPITAL MANAGEMENT SERIES 2024	06/01/2025	Paydown		17,859	17,859	17,859	17,854		6		6		17,859				470	06/25/2044	1.A
75410R-AS-5	RATE MORTGAGE TRUST SERIES 2022 J1 CLASS	06/01/2025	Paydown		15,523	15,523	14,876	14,934		589		589		15,523				162	01/25/2052	1.A
79581U-AB-0	SALUDA GRADE ALTERNATIVE MORTG SERIES 20	06/01/2025	Paydown		17,435	17,435	17,435	17,432		3		3		17,435				508	11/25/2053	1.G FE
81745D-AE-1	SEQUOIA MORTGAGE TRUST SERIES 2013-9 CLA	06/01/2025	Paydown		38,877	38,877	39,437	39,269		(391)		(391)		38,877				566	07/25/2043	1.A
81746Q-AA-9	SEQUOIA MORTGAGE TRUST SERIES 2018-2 CLA	06/01/2025	Paydown		12,949	12,949	13,056	13,030		(81)		(81)		12,949				216	02/25/2048	1.A
88632A-AA-6	TIAA BANK MORTGAGE LOAN TRUST SERIES 201	06/01/2025	Paydown		755	755	753	754		2		2		755				13	11/25/2048	1.A
89182F-AA-7	TOWD POINT MORTGAGE TRUST TPMT 7.294%	06/01/2025	Paydown		146,887	146,887	147,021	146,928		(41)		(41)		146,887				4,544	10/25/2063	1.A
89183C-AB-1	TOWD POINT MORTGAGE TRUST SERIES 2024 CE	06/01/2025	Paydown		46,215	46,215	46,214	46,198		17		17		46,215				1,158	01/25/2064	1.A
89183G-AB-2	TOWD POINT MORTGAGE TRUST 4.435% 10/27	06/01/2025	Paydown		33,920	33,920	33,036	33,038		882		882		33,920				623	10/27/2064	1.B
92539D-AC-2	VERUS SECURITIZATION TRUST SERIES 2023 2	06/01/2025	Paydown		5,752	5,752	5,781	5,775		(23)		(23)		5,752				158	03/25/2068	1.A
92539G-AB-7	VERUS SECURITIZATION TRUST SERIES 2023-3	06/01/2025	Paydown		78,491	78,491	78,490	78,397		94		94		78,491				2,068	03/25/2068	1.A
92539G-AC-5	VERUS SECURITIZATION TRUST SERIES 2023 3	06/01/2025	Paydown		69,072	69,072	68,419	52,576		560		560		69,072				1,905	03/25/2068	1.A
92540E-AC-7	VERUS SECURITIZATION TRUST SERIES 2024 1	06/01/2025	Paydown		46,066	46,066	46,066	46,030		36		36		46,066				1,138	01/25/2069	1.A
92540H-AB-2	VERUS SECURITIZATION TRUST SERIES 2024 5	06/01/2025	Paydown		61,074	61,074	61,074	61,049		25		25		61,074				1,643	06/25/2069	1.A
92540H-AC-0	VERUS SECURITIZATION TRUST 6.648% 06/2	06/01/2025	Paydown		109,061	109,061	109,060	109,015		46		46		109,061				3,026	06/25/2069	1.A
92540R-AE-4	VERUS SECURITIZATION TRUST CMO-SER-2024-	06/01/2025	Paydown		22,522	22,522	22,522	22,521		1		1		22,522				563	11/25/2069	1.A
92839H-AA-4	VISTA POINT SECURITIZATION TRU SERIES 20	06/01/2025	Paydown		93,406	93,406	93,587	87,399		(136)		(136)		93,406				2,595	05/25/2054	1.A FE
93935E-AC-8	WASHINGTON MUT MSC MTG SERIES 2006-8 CLA	06/01/2025	Paydown		4,741	4,741	3,436	3,400		15		15		3,415		1,326	1,326	24	10/25/2036	5.B FM
93935H-AH-0	WASHINGTON MUTUAL SERIES 2006-7 CLASS A5	06/02/2025	Paydown		14,195	14,195	7,560	7,913		79		79		7,992		6,202	6,202	67	09/25/2036	1.A FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SERIES 2019	06/01/2025	Paydown		1,295	1,295	1,308	1,305						1,304		(9)	(9)	19	07/25/2049	1.A
94989U-AA-9	WELL FARGO MORTGAGE BACKED SERIES 2018-1	06/01/2025	Paydown		6,422	6,422	6,176	6,226		196		196		6,422				93	07/25/2047	1.A
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SERIES 06	06/25/2025	Paydown		39,489	39,489	17,075	18,538		436		436		18,974		20,515	20,515	316	08/25/2036	1.A FM
02660X-AA-2	AMERICAN HOME MORTGAGE ASSE SERIES 2006	06/02/2025	Paydown		22,601	22,195	18,377	18,742		(77)		(77)		18,665		3,936	3,936	383	09/25/2046	1.A FM
040104-FW-6	ARGENT SECURITIES SERIES 2004 W3 CLASS A	06/25/2025	Paydown		26,745	26,745	24,773	25,252		91		91		25,343		1,402	1,402	397	02/25/2034	1.A FM
073879-T2-4	BEAR STEARNS ASSET BACKED SERIES 2005 AC	06/25/2025	Paydown		8,192	8,192	4,930	5,255		80		80		5,335		2,858	2,858	163	10/25/2035	5.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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-DB-8	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 20	06/01/2025	Paydown		34,569	34,569	32,906	33,079		1,490		1,490		34,569				863	05/25/2034	1.A FM
12667F-K8-7	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 20	06/01/2025	Paydown		78,096	78,096	62,062	62,997		494		494		63,491		14,605	14,605	1,957	02/25/2035	1.A FM
12668R-AA-6	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006	06/20/2025	Paydown		40,633	39,135	30,691	30,927		96		96		31,023		9,609	9,609	792	02/20/2047	1.A FM
126694-R7-5	COUNTRYWIDE ALTERNATIVE LOAN SERIES 2006	06/20/2025	Paydown		24,146	32,923	26,740	26,879		82		82		26,960		(2,814)	(2,814)	651	05/20/2046	1.A FM
17307G-FT-0	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	06/01/2025	Paydown		38,798	38,798	36,743	36,967		61		61		37,027		1,770	1,770	1,016	07/25/2034	1.A FM
17307G-L9-7	CITIGROUP MORTGAGE LOAN TRUST SERIES 200	06/01/2025	Paydown			7,876	6,400	6,610		42		42		6,653		(6,653)	(6,653)	190	11/25/2035	3.A FM
456606-FA-5	INDYMAC HOME EQUITY LOAN ASS SERIES 2004	06/25/2025	Paydown		27,280	27,280	25,875	26,180		128		128		26,308		972	972	547	11/25/2034	1.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	04/01/2025	Paydown		2,205	2,205	1,128	1,174		10		10		1,184		1,021	1,021	44	03/25/2036	1.G FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	05/01/2025	Paydown		60,202	48,627	24,887	25,898		289		289		26,187		34,015	34,015	1,726	03/25/2036	2.A FM
46627M-EH-6	JP MORGAN ALTERNATIVE LOAN TR SERIES 200	06/01/2025	Paydown		24,616	24,047	12,307	12,807		176		176		12,983		11,633	11,633	748	03/25/2036	2.B FM
525221-HD-2	LEHMAN XS TRUST SERIES 06 2N CLASS 2A1	06/02/2025	Paydown		28,761	28,761	21,067	21,978		(29)		(29)		21,949		6,811	6,811	266	02/25/2036	1.A FM
525241-AL-9	LEHMAN XS TRUST SERIES 2007 1 CLASS WF1	06/01/2025	Paydown		32,211	32,211	27,089	27,440		97		97		27,536		4,674	4,674	448	01/25/2037	1.A FM
52525B-AD-4	LEHMAN XS TRUST SERIES 2007 16N CLASS 2A	06/25/2025	Paydown		31,775	31,775	26,944	27,023		364		364		27,388		4,388	4,388	535	09/25/2047	1.A FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVESTO SERIES 20	05/01/2025	Paydown		1	5	3	4		1		1		5		(4)	(4)		07/25/2035	1.A FM
65535V-DB-1	NOMURA ASSET ACCEPTANCE CORP SERIES 2004	06/01/2025	Paydown		25,813	25,813	22,373	22,612		82		82		22,695		3,118	3,118	553	07/25/2034	1.A FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	04/01/2025	Paydown		3,076	5,142	4,082	4,158		20		20		4,178		(1,102)	(1,102)	103	06/25/2036	1.B FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	05/01/2025	Paydown		1,561	3,165	2,512	2,559		15		15		2,574		(1,013)	(1,013)	79	06/25/2036	1.C FM
74922E-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	06/01/2025	Paydown		8,728	10,293	8,172	8,324		58		58		8,382		346	346	309	06/25/2036	1.D FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	04/01/2025	Paydown		5,082	8,494	6,744	6,869		33		33		6,903		(1,821)	(1,821)	170	06/25/2036	1.B FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	05/01/2025	Paydown		2,579	5,228	4,150	4,228		25		25		4,253		(1,674)	(1,674)	131	06/25/2036	1.C FM
74922E-AR-0	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	06/02/2025	Paydown		14,419	17,004	13,500	13,751		97		97		13,848		570	570	510	06/25/2036	1.D FM
74922K-AD-7	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	06/01/2025	Paydown		25,095	34,337	25,469	25,993		53		53		26,046		(951)	(951)	897	01/25/2037	1.A FM
751151-AH-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	06/01/2025	Paydown		14,226	19,577	15,346	15,694		10		10		15,704		(1,478)	(1,478)	489	09/25/2036	1.A FM
75115B-AC-3	RESIDENTIAL ACCREDIT LOANS INC SERIES 20	06/01/2025	Paydown		34,446	51,450	42,801	43,347		217		217		43,564		(9,117)	(9,117)	1,382	07/25/2036	6. FM
75156Q-AD-8	RESIDENTIAL ASSET MORTGAGE PRO SERIES 20	06/25/2025	Paydown		32,845	28,751	23,338	23,525		485		485		24,010		8,834	8,834	871	11/25/2036	1.A FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06	04/01/2025	Paydown		3,330	4,174	2,885	2,941		23		23		2,964		365	365	72	01/25/2036	1.B FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06	05/01/2025	Paydown		699	1,518	1,049	1,070		10		10		1,080		(381)	(381)	33	01/25/2036	1.D FM
761118-TB-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 06	06/01/2025	Paydown		974	1,782	1,231	1,255		15		15		1,270		(296)	(296)	46	01/25/2036	1.E FM
76112B-P9-5	RAAC SERIES SERIES 2005 RP3 CLASS M2 6	06/01/2025	Paydown		14,675	14,675	14,126	14,227		37		37		14,264		411	411	440	05/25/2039	1.A FM
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I SERIES 200	06/01/2025	Paydown			10,481	7,236	7,512		53		53		7,565		(7,565)	(7,565)	234	09/25/2037	3.B FM
81375W-BV-7	SECURITIZED ASSET BACKED REC SERIES 2004	06/25/2025	Paydown		15,321	15,321	15,212	15,254		17		17		15,270		51	51	349	09/25/2034	1.A FM
863579-GY-8	STRUCTURED ADJUSTABLE RATE MTG SERIES 20	06/02/2025	Paydown		69,649	69,649	63,851	64,506		(3)		(3)		64,503		5,146	5,146	1,397	01/25/2035	1.A FM
92922F-XA-1	WASHINGTON MUTUAL SERIES 2004 AR10 CLASS	06/25/2025	Paydown		10,328	10,328	8,921	8,960		31		31		8,991		1,337	1,337	255	07/25/2044	5.A FM
93363T-AD-4	WAMU MORTGAGE PASS THROUGH SERIES 2006 A	06/02/2025	Paydown		24,792	20,008	16,766	17,021		(49)		(49)		16,972		7,820	7,820	466	09/25/2046	1.A FM
93364A-AB-8	WAMU MORTGAGE PASS THROUGH SERIES 2007 0	06/01/2025	Paydown		19,111	16,921	14,390	14,456		9		9		14,466		4,645	4,645	360	04/25/2047	1.A FM
939336-2G-7	WASHINGTON MUTUAL MORTGAGE P SERIES 2005	06/01/2025	Paydown		20,182	20,182	18,105	18,257		73		73		18,330		1,852	1,852	466	03/25/2035	2.C FM
939336-Y2-3	WAMU MORTGAGE PASS THROUGH SERIES 2005 A	06/25/2025	Paydown		167,550	167,550	145,264	146,964		298		298		147,261		20,289	20,289	3,605	01/25/2045	3.C FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					42,823,030	43,031,202	42,540,229	27,666,200		116,118		116,118	75,921	42,657,957	(20,901)	165,065	144,164	903,904	XXX	XXX
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS C 144A	04/15/2025	Paydown		87,841	87,841	88,246	88,192		(351)		(351)		87,841				994	08/15/2039	1.A
126281-BB-9	CSAIL COMM MTG TR 2015-C1 SERIES XA 0.	06/01/2025	Paydown				1,497											16	04/15/2050	1.A FE
228925-AG-8	CRSO TRUST CRSO 23 BRND SERIES 2023-BRND	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,000,060	1,000,000	1,001,098	1,000,274		(217)		(217)		1,000,056		3	3	32,114	07/10/2028	1.A
23312J-AG-8	DEUTSCHE BANK COMMERCIAL MORTG SERIES 20	06/12/2025	Paydown				623	273		(44)		(44)		229		(229)	(229)	48	06/10/2050	1.B FE
46644R-BE-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	06/01/2025	Paydown		30,456	30,456	30,436	30,409		47		47		30,456				627	05/15/2048	1.A
61776E-AA-1	MORGAN STANLEY CAPITAL I TRUST SERIES 20	06/01/2025	Paydown		23,465	23,465	23,464	23,461		3		3		23,465				714	05/05/2029	1.A
87252L-AA-3	THARALDSON HOTEL PORTFOLIO TRU SERIES 20	04/01/2025	Paydown		72,074	72,074	71,893	71,911		163		163		72,074				1,715	12/10/2034	1.A FE
95000C-BH-5	WELLS FARGO COMMERCIAL MTG TR SERIES 201	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		889,490	900,000	797,010	883,187		6,340		6,340		889,527		(37)	(37)	18,748	01/15/2059	3.A
95003W-AL-0	WELLS FARGO COMMERCIAL MTG TR SERIES 202	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		970,521	1,000,000	932,952	967,506		3,051		3,051		970,557		(37)	(37)	20,664	12/15/2039	1.D
05613Q-AA-8	BX TRUST SERIES 2024 AIR2 CLASS A 144A	04/15/2025	Paydown		105,274	105,274	105,011	105,043		232		232		105,274				2,597	10/15/2041	1.A
12433C-AE-5	BX TRUST SERIES 2024-AIRC CLASS C 144A	04/15/2025	Paydown		36,601	36,601	36,955	36,940		(340)		(340)		36,601				852	08/15/2039	1.A
Z9400C-KE-1	PIETRA NERA UNO SRL 3.210% 05/22/30	05/22/2025	Paydown		3,166	3,166	2,904	2,810		90		90	101	3,166	165		165	56	05/22/2030	2.B FE
Z9405U-L1-3	TAURUS CMBS PLC TAURS 18 IT1 3.127% 05	05/18/2025	Paydown		7,173	7,173	6,865	6,626		3		3	239	7,173	304		304	206	05/18/2032	1.A FE
05491U-BE-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20	06/01/2025	Paydown				679	267		(267)		(267)						38	12/15/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 20	06/01/2025	Paydown				1,447	669		(669)		(669)						78	05/15/2052	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
05609V-AJ-4	BX TRUST SERIES 2021 VOLT CLASS C 144A	06/15/2025	Paydown		15,586	15,586	15,362	15,480		106		106		15,586				437	09/15/2036	1.A
05609V-AN-5	BX TRUST SERIES 2021 VOLT CLASS E 144A	06/15/2025	Paydown		9,352	9,352	9,223	9,335		16		16		9,352				305	09/15/2036	1.A
06054A-AY-5	BANK OF AMERICA CMBS SERIES 2015-UBS7 CL	06/01/2025	Paydown				59,669	6,249		(3,967)		(3,967)		2,282		(2,282)	(2,282)	7,726	09/15/2048	1.A FE
06540X-BH-3	BANK SERIES 2019 BN22 CLASS XA 0.579%	06/01/2025	Paydown				306	148		(148)		(148)						15	11/15/2062	1.A FE
06541F-BB-4	BANK SERIES 2017 BNK4 CLASS XA 1.327%	06/01/2025	Paydown				390	131		(131)		(131)						28	05/15/2050	1.A FE
08161C-AG-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B2	06/01/2025	Paydown				2,454	814		(814)		(814)						158	02/15/2051	1.D FE
08162C-AJ-9	BENCHMARK MORTGAGE TRUST SERIES 2018-B6	06/01/2025	Paydown				1,419	505		(48)		(48)		457		(457)	(457)	82	10/10/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7	05/01/2025	Paydown				360	147		(147)		(147)						18	11/15/2051	1.A FE
08162T-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B7	06/01/2025	Paydown				173	70		(70)		(70)						12	11/15/2051	1.C FE
08162Y-AK-8	BENCHMARK MORTGAGE TRUST SERIES 2019 B14	06/01/2025	Paydown				654	333		(333)		(333)						45	12/15/2061	1.D FE
125039-AG-2	CD COMMERCIAL MORTGAGE TRUST SERIES 2017	06/01/2025	Paydown				4,940	1,239		(166)		(166)		1,073		(1,073)	(1,073)	256	11/13/2050	1.A FE
12515A-BF-6	CD COMMERCIAL MORTGAGE TRUST SERIES 2016	06/01/2025	Paydown				697	118		(24)		(24)		94		(94)	(94)	46	11/10/2049	1.A FE
12592X-BE-5	COMM MORTGAGE TRUST 0.240% 03/10/48	06/01/2025	Paydown				36,596	406		(406)		(406)						2,174	03/10/2048	1.A FE
12593A-BB-0	COMM MORTGAGE TRUST 0.653% 05/10/48	04/11/2025	Paydown				474,302	9,040		(9,040)		(9,040)						17,091	05/10/2048	1.B FE
12593A-BD-6	COMM MORTGAGE TRUST SEIRES 2015-CR23 CLA	04/01/2025	Paydown		2,350,000	2,350,000	2,349,956			44		44		2,350,000				32,767	05/10/2048	1.A
12593J-BG-0	COMM MORTGAGE TRUST SERIES 2015-CR24 CLA	06/14/2025	Paydown				3,869			(2,707)		(2,707)		1,161		(1,161)	(1,161)	8,270	08/10/2048	1.A FE
12593Q-BF-6	COMM MORTGAGE TRUST SERIES 2015-CR26 CLA	06/01/2025	Paydown				548,842	35,697		(20,650)		(20,650)		15,047		(15,047)	(15,047)	27,685	10/10/2048	1.A FE
12595V-AE-7	COMM MORTGAGE TRUST SERIES 2018-COR3 CLA	06/01/2025	Paydown				193	78		(22)		(22)		56		(56)	(56)	12	05/10/2051	1.B FE
126281-BB-9	CSAIL COMM MTG TR 2015-C1 SERIES XA 0.	06/01/2025	Paydown				3,038											56	04/15/2050	1.A FE
12630B-BF-4	COMM MORTGAGE TRUST SERIES 2013-CR13 CLA	06/12/2025	Paydown		2,312	2,312	2,309			3		3		2,312				72	11/10/2046	1.A
17323V-BF-1	CITIGROUP COMM MTG TR SERIES 2015-GC29 C	05/01/2025	Paydown				297,563	9,102		(9,102)		(9,102)						17,901	04/10/2048	1.A FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	04/01/2025	Paydown				4,504	572		(189)		(189)		383		(383)	(383)	273	11/10/2048	1.B FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	06/01/2025	Paydown				37,372	4,744		(2,164)		(2,164)		2,580		(2,580)	(2,580)	2,933	11/10/2048	1.C FE
17325G-AJ-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	06/01/2025	Paydown				343	79		(79)		(79)						23	11/15/2049	1.A FE
17328F-BB-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 201	06/01/2025	Paydown				391	186		(186)		(186)						21	08/10/2056	1.A FE
17328H-BF-7	CITIGROUP COMMERCIALS MORTGAG SERIES 201	06/13/2025	Paydown				374	125		(125)		(125)						19	11/10/2052	1.A FE
36252S-AX-5	GS MORTGAGE SECURITIES TRUST SERIES 2019	06/01/2025	Paydown				535	246		(246)		(246)						30	02/10/2052	1.A FE
36257U-AN-7	GS MORTGAGE SECURITIES TRUST SERIES 2019	06/01/2025	Paydown				722	387		(387)		(387)						38	09/01/2052	1.A FE
46644A-BH-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	06/01/2025	Paydown				17,562	3		(3)		(3)						1,256	02/15/2048	2.A FE
46644R-BE-4	JPMBB COMMERCIAL MORTGAGE SEC SERIES 201	06/01/2025	Paydown		203,041	203,041	202,516	202,702		339		339		203,041				4,181	05/15/2048	1.A
61767Y-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 20	06/01/2025	Paydown				22,051	8,457		(1,127)		(1,127)		7,330		(7,330)	(7,330)	1,591	07/15/2051	1.A FE
61768H-AX-4	MORGAN STANLEY CAPITAL I TRUST SERIES 20	06/01/2025	Paydown				2,456	1,066		(89)		(89)		977		(977)	(977)	156	03/15/2052	1.A FE
95000T-BV-7	WELLS FARGO COMMERCIAL MTG TR SERIES 201	06/01/2025	Paydown				1,945	619		(96)		(96)		524		(524)	(524)	126	03/15/2050	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					5,806,412	5,846,341	7,204,166	3,525,646		(43,917)		(43,917)	340	5,838,674	469	(32,264)	(31,795)	205,270	XXX	XXX
03330H-AA-5	ANCHORAGE CREDIT FUNDING LTD SERIES 2019	04/25/2025	Paydown		1,054,297	1,054,297	1,055,683	1,054,822		(525)		(525)		1,054,297				19,995	10/25/2037	1.A FE
03330R-AJ-4	ANCHORAGE CAPITAL CLO LTD SERIES 2024 28	05/13/2025	DLSAIMDLPP DLIC SA-G1001-PRT		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				224,145	04/20/2037	2.C FE
03331D-AA-3	ANCHORAGE CREDIT FUNDING LTD SERIES 2018	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		979,322	1,000,000	1,000,000	1,000,000						1,000,000		(20,678)	(20,678)	34,688	04/25/2036	1.F FE
03331T-AL-4	ANCHORAGE CAPITAL CLO LTD SERIES 2023 26	06/04/2025	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				213,708	07/19/2034	1.F FE
039948-AL-8	ARES CLO LTD ARES_24-75 8.306% 01/15/3	05/08/2025	Various		4,016,737	4,000,000	4,000,000	4,000,000						4,000,000		16,737	16,737	106,150	01/15/2037	2.C FE
04021H-AL-3	ARES LXXVI CLO LTD ARES_25-76 ABS-SER-20	05/08/2025	CSGAIMCSXP - GLIC GA - G1001		3,000,000	3,000,000	3,000,000							3,000,000					05/27/2038	3.B Z
09261M-AA-4	BLACKROCK RAINIER CLO LTD SERIES 2021-6A	04/21/2025	Call 100.0000		15,000,000	15,000,000	14,702,580	14,790,903		26,593		26,593		14,817,496		182,504	182,504	486,750	04/20/2033	1.A FE
17275G-AA-4	CIRRUS FUNDING LTD SERIES 2018-1A CLASS	06/18/2025	Call 100.0000		19,981,145	19,981,145	19,981,145	19,981,145						19,981,145				860,521	01/25/2037	1.A FE
24460A-AG-5	DEERPATH CAPITAL CLO LTD DPATH SERIES 20	04/10/2025	Call 100.0000		3,000,000	3,000,000	3,046,875	3,044,745		(2,337)		(2,337)		3,042,408		(42,408)	(42,408)	143,605	04/15/2035	1.F FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND SERIES 2013 30A	05/15/2025	Paydown		806,954	806,954	740,034	790,985		15,969		15,969		806,954				22,354	11/15/2028	1.A FE
28851Q-AJ-2	ELLINGTON CLO I LTD SERIES 2017 1A CLASS	04/15/2025	Call 100.0000		1,292,149	1,292,149	1,260,106	1,283,319		5,919		5,919		1,289,238		2,911	2,911	50,578	10/15/2029	1.A FE
28851Q-AL-7	ELLINGTON CLO I LTD SERIES 2017 1A CLASS	04/15/2025	Paydown		1,314,811	1,314,811	1,309,073	1,311,170		3,641		3,641		1,314,811				53,792	10/15/2029	1.G FE
28852E-AE-9	ELLINGTON CLO II LTD SERIES 2017-2A CLAS	05/15/2025	Paydown		1,373,751	1,373,751	1,376,794	1,376,596		(2,845)		(2,845)		1,373,751				52,422	02/15/2029	1.C FE
28853R-AG-4	ELLINGTON CLO IV LTD SERIES 2019 4A CLA	04/15/2025	Paydown		770,477	770,477	772,241	772,121		(1,643)		(1,643)		770,477				39,896	04/15/2029	1.D FE
30259A-AA-0	FDF LTD SERIES 2017 3A CLASS A1 144A 3	06/06/2025	Call 100.0000		241,975	241,975	234,879	237,238		3,747		3,747		240,985		990	990	8,153	01/25/2036	1.A FE
30259A-AE-2	FDF LTD SERIES 2017-3A CLASS D 144A 5.	06/06/2025	Various		11,202,700	11,202,700	10,840,487	10,979,550		23,998		23,998		11,003,548		199,152	199,152	544,381	01/25/2036	1.B FE
36320V-AC-2	GALAXY CLO LTD SERIES 2018-27A CLASS F 1	06/10/2025	Call 100.0000		2,100,000	2,100,000	2,016,000	2,064,902		2,524		2,524		2,067,426		32,574	32,574	151,345	05/16/2031	5.A FE
38174Y-AG-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 20	05/05/2025	Call 100.0000		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				183,611	11/05/2029	2.A FE
39055T-AS-7	GREAT LAKES CLO LTD SERIES 2015 1A CLASS	04/16/2025	Paydown		275,934	275,934	274,507	274,623		1,311		1,311		275,934				10,102	01/16/2030	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
40170F-AA-4	GUGGENHEIM MM CLO 2018-1 LTD SERIES 2018	04/15/2025	Paydown		199,165	199,165	182,694	190,844		8,321		8,321		199,165				6,316	01/15/2031	1.A FE
40170U-AG-8	GUGGENHEIM CORPORATE FUNDING SERIES 2021	04/21/2025	Paydown		2,824,403	2,824,403	2,824,403	2,824,403						2,824,403				58,606	01/21/2034	2.C FE
59801W-AR-7	MIDOCEAN CREDIT CLO SERIES 2017 7A CLASS	04/15/2025	Call 100.0000		27,501	27,501	27,201	27,321		180		180		27,501				882	07/15/2029	1.A FE
59801W-AT-3	MIDOCEAN CREDIT CLO SERIES 2017 7A CLASS	04/15/2025	Paydown		1,128,029	1,128,029	1,115,896	1,120,346		7,684		7,684		1,128,029				39,594	07/15/2029	1.A FE
67389D-AJ-0	OAKTREE CLO LTD 9.506% 04/15/36	05/01/2025	Call 100.0000		2,000,000	2,000,000	2,045,000	2,041,069		(1,414)		(1,414)		2,039,656		(39,656)	(39,656)	106,840	04/15/2036	2.C FE
67591V-AG-0	OCTAGON INVESTMENT PARTNERS SERIES 2018	06/27/2025	Call 100.0000		7,625,000	7,625,000	6,353,913	6,901,094		72,811		72,811		6,973,906		651,094	651,094	333,770	07/25/2030	1.F FE
69328@-AA-6	PDIF GCF CLO ISSUER 2022 1 LLC CLASS X	05/22/2025	Paydown		1,723,333	1,723,333	1,723,333	1,723,333						1,723,333				60,866	02/22/2035	1.C PL
69328@-AE-8	PDIF GCF CLO ISSUER 2022 1 LLC CLASS D	05/22/2025	Paydown		681,257	681,257	681,257	681,257						681,257				39,132	02/22/2035	2.C PL
69700U-AC-5	PALMER SQUARE CREDIT FUNDING SERIES 2019	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT		4,663,265	4,805,000	4,652,775	4,660,428		2,985		2,985		4,663,413		(149)	(149)	191,642	04/20/2037	1.E FE
87289B-AB-0	TCP DLF VIII 2018 CLO SUB EQ SERIES 201	06/28/2025	Paydown		3,014,475	3,014,475	3,031,685	1,552,010		1,462,465		1,462,465		3,014,475				232,668	02/28/2030	1.A FE
87289B-AD-6	TCP DLF VIII 2018 CLO SERIES 2018-8 CLAS	06/17/2025	DLSAIMDLPP DLIC SA-G1001-PRT		4,856,490	4,848,484	4,895,653	4,885,662		(4,413)		(4,413)		4,881,249		(24,758)	(24,758)	395,997	02/28/2030	1.B FE
00122J-AL-5	AGL CLO LTD ABS-SER-2025-40A CL-D2 144A	05/08/2025	CSGAIMCSXP - GLIC GA - G1001		4,750,000	4,750,000	4,750,000							4,750,000					07/22/2038	2.B Z
08182D-AW-4	BENEFIT STREET PARTNERS CLO VI SERIES 15	05/08/2025	Various		3,135,199	3,125,000	3,125,000							3,125,000		10,199	10,199	33,415	04/20/2038	2.C FE
26253M-AY-6	DRYDEN SENIOR LOAN FUND SERIES 2022-108A	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				239,393	07/18/2037	2.C FE
38139X-AN-1	GOLDENTREE LOAN MANAGEMENT US ABS-SER-20	05/08/2025	CSGAIMCSXP - GLIC GA - G1001		3,500,000	3,500,000	3,500,000							3,500,000				840	04/20/2038	1.G Z
43133Y-AS-4	HILDENE TRUPS SECURITIZATION L SERIES 20	06/12/2025	CSPC GA - G1001 - SEC		1,985,164	2,000,000	1,920,000			1,770		1,770		1,921,770		63,394	63,394	28,192	01/23/2040	1.G FE
46604J-AE-1	IVY HILL MIDDLE MARKET CREDIT 11.769% 0	06/30/2025	Various		1,509,338	1,500,000	1,500,000							1,500,000		9,338	9,338	12,274	07/19/2037	3.C FE
68626C-AG-9	ORION CLO LTD SERIES 2023 1A CLASS D 144	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,029,541	1,000,000	1,032,000	1,030,563		(1,032)		(1,032)		1,029,531		10	10	49,936	10/25/2036	2.C FE
74042Q-AC-1	PREFERRED TERM SECURITIES XXVI ABS-SER-2	06/22/2025	Paydown		3,385	3,385	2,788			597		597		3,385				44	09/22/2037	2.B
81125M-AN-1	SCULPTOR CLO LTD SERIES 35A CLASS D2 8	06/30/2025	Various		1,482,483	1,500,000	1,500,000							1,500,000		(17,517)	(17,517)	17,943	04/27/2038	2.C FE
82812L-AU-3	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	04/20/2025	Paydown		527,041	527,041	525,531			1,510		1,510		527,041				3,148	01/20/2035	2.B Z
82812L-AW-9	SILVER ROCK CLO LTD SERIES 2021-2A CLASS	04/20/2025	Paydown		561,097	561,097	558,068			3,028		3,028		561,097				3,351	01/20/2035	2.B Z
89642M-AJ-7	TRINITAS CLO LTD SERIES 23 26A CLASS D	06/03/2025	Call 100.0000		8,800,000	8,800,000	8,818,000	8,816,149		(951)		(951)		8,815,198		(15,198)	(15,198)	490,667	01/20/2035	2.C FE
93656E-AL-5	WARWICK CAPITAL CLO LTD 8.412% 07/20/3	06/25/2025	Various		2,500,000	2,500,000	2,500,000							2,500,000					07/20/2038	2.B Z
12434L-AA-2	BXMT LTD SERIES 2020 FL2 CLASS A 144A	06/17/2025	Paydown		4,023	4,023	3,926	4,023						4,023				73	02/15/2038	1.A FE
78485W-AC-3	STARWOOD COMMERCIAL MTG TRUST SERIES 201	05/15/2025	Paydown		2,023	2,023	1,866	2,023						2,023				49	07/15/2038	1.A FE
78485W-AG-4	STARWOOD COMMERCIAL MTG TRUST SERIES 201	05/15/2025	Paydown		100,000	100,000	96,000	100,000						100,000				2,669	07/15/2038	1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					143,792,464	143,913,409	141,727,393	118,272,644		1,629,893		1,629,893		142,783,925		1,008,539	1,008,539	5,554,503	XXX	XXX
12665X-AA-6	CV HCS RATED FEEDER LP A 4.000% 10/04/	05/29/2025	Redemption 100.0000		12,551,349	12,551,349	12,551,349	10,544,306						12,551,349				51,345	10/04/2053	1.G PL
12665X-AB-4	CV HCS RATED FEEDER LP B 6.000% 10/04/	05/29/2025	Redemption 100.0000		4,183,783	4,183,783	4,183,783	3,538,997						4,183,783				58,617	10/04/2053	4.A PL
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES N SENIOR NO	06/27/2025	Redemption 100.0000		2,929,156	2,929,156	2,929,156	2,734,095						2,929,156				814	11/30/2035	1.G PL
14307@-AB-5	CARLYLE CREDIT OPS SUB NOTE 7.000% 11/	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		250,000	250,000	250,000	250,000						250,000				778	11/30/2035	2.B PL
14307@-AB-5	CARLYLE CREDIT OPS SUB NOTE 7.000% 11/	06/27/2025	Redemption 100.0000		232,477	232,477	232,477	232,477						232,477				4,917	11/30/2035	2.B PL
29281L-AA-0	ENFIN RESIDENTIAL SOLAR RECEIV SERIES 20	06/20/2025	Paydown		32,033	32,033	31,808	31,813		220		220		32,033				913	02/20/2055	1.G FE
30296#-AC-0	FP SOLAR FINANCE HOLDINGS LLC SERIES A	05/27/2025	Redemption 100.0000		649,915	649,915	658,633	589,050		(856)		(856)		657,472		(7,557)	(7,557)	28,077	07/29/2028	1.E PL
30296#-AD-8	FP SOLAR FINANCE HOLDINGS LLC SERIES B	05/27/2025	Redemption 100.0000		3,892,691	3,892,691	3,892,691	3,477,747						3,892,691				221,599	07/29/2028	2.A PL
30296#-AF-3	FP SOLAR FINANCE HOLDINGS LLC 9.777% 0	05/27/2025	Redemption 100.0000		2,124,831	2,124,831	2,124,831	1,898,334						2,124,831				126,489	07/29/2028	2.A PL
46616V-AA-8	321 HENDERSON RECEIVABLES SERIES 2012 1A	06/16/2025	Paydown		1,609	1,609	1,790	1,764		(156)		(156)		1,609				28	02/16/2065	1.A FE
48555L-AA-9	KAPITUS ASSET SECURITIZATION I SERIES 20	05/07/2025	Call 100.0000		25,000,000	25,000,000	24,913,848	24,956,066		12,476		12,476		24,968,542		31,458	31,458	704,375	03/10/2031	1.C FE
48555L-AB-7	KAPITUS ASSET SECURITIZATION I SERIES 20	05/07/2025	Call 100.0000		6,689,000	6,689,000	6,672,884	6,680,762		2,330		2,330		6,683,092		5,908	5,908	214,929	03/10/2031	1.E FE
48555L-AC-5	KAPITUS ASSET SECURITIZATION I SERIES 20	05/07/2025	Call 100.0000		6,375,000	6,375,000	6,365,676	6,370,147		1,345		1,345		6,371,492		3,508	3,508	298,631	03/10/2031	2.A FE
48555N-AC-1	KAPITUS ASSET SECURITIZATION L ABS-SER-2	06/12/2025	CSPC GA - G1001 - SEC		1,980,187	2,000,000	1,999,489			25		25		1,999,513		(19,326)	(19,326)	16,033	04/10/2032	2.C FE
48555N-AD-9	KAPITUS ASSET SECURITIZATION L ABS-SER-2	06/12/2025	CSPC GA - G1001 - SEC		1,999,822	2,000,000	1,999,822			14		14		1,999,837		(14)	(14)	23,660	04/10/2032	3.B FE
50205F-AA-2	LFS 2023A LLC SERIES 2023 A CLASS A 144A	06/15/2025	Paydown		1,795,212	1,795,212	1,791,126	1,792,229		2,983		2,983		1,795,212				56,026	07/15/2035	1.F FE
53161D-AA-3	OASIS SECURITISATION SERIES 2023 1A CLAS	04/23/2025	Call 100.0000		1,801,738	1,801,738	1,795,571	1,798,365		785		785		1,799,150		2,588	2,588	44,843	02/15/2035	1.G FE
53161D-AA-3	OASIS SECURITISATION SERIES 2023 1A CLAS	04/15/2025	Paydown		186,502	186,502	185,863	186,153		349		349		186,502				4,352	02/15/2035	1.G FE
53161J-AA-0	LIBRA SOLUTIONS 2023 A LLC 8.200% 09/1	06/16/2025	Redemption 100.0000		8,633,729	8,633,729	8,629,489	8,629,727		96		96		8,629,823		3,907	3,907	294,043	09/17/2035	1.G PL
53948L-AA-5	LOANPAL SOLAR LOAN 2020 1 LTD SERIES 202	06/20/2025	Paydown		133,356	133,356	132,706	132,832		525		525		133,356				2,089	06/20/2047	1.D FE
59982X-AA-3	MILL CITY SOLAR LOAN 2019 2 LT SERIES 20	06/20/2025	Paydown		90,621	90,621	90,184	90,270		351		351		90,621				1,366	06/20/2047	1.D FE
608934-AA-3	MOMNT TECHNOLOGIES TRUST SERIES 2023 1A	06/20/2025	Paydown		882,310	882,310	882,245	882,259		51		51		882,310				25,091	03/20/2045	2.B FE
62909D-AB-9	NFAS 25-1 SER B 6.720% 05/15/31	06/12/2025	CSPC GA - G1001 - SEC		1,511,550	1,500,000	1,499,162			21		21		1,499,183		12,367	12,367	280	05/15/2031	1.G FE
62909D-AC-7	NFAS 25-1 SER C 8.185% 05/15/31	06/12/2025	CSPC GA - G1001 - SEC		1,508,700	1,500,000	1,499,610			10		10		1,499,620		9,080	9,080	341	05/15/2031	2.C FE
69548A-AB-7	PAGAYA AI DEBT SELECTION TRUST SERIES 20	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,195,956	1,195,956	1,195,956	1,195,956						1,195,956				31,883	07/15/2031	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
69548A-AB-7	PAGAYA AI DEBT SELECTION TRUST SERIES 20	06/15/2025	Paydown		440,613	440,613	440,613	440,613						440,613				12,517	07/15/2031	1.G FE
69548A-AC-5	PAGAYA AI DEBT SELECTION TRUST SERIES 20	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,200,470	1,200,470	1,200,470	1,200,470						1,200,470				37,563	07/15/2031	2.C FE
69548A-AC-5	PAGAYA AI DEBT SELECTION TRUST SERIES 20	06/15/2025	Paydown		256,384	256,384	256,384	256,384						256,384				8,350	07/15/2031	2.C FE
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATE SERIES 14	04/21/2025	Redemption 100.0000		1,397,618	1,397,618	1,397,618	1,397,618						1,397,618				135,183	10/26/2025	1.E PL
73934R-AA-6	POWERPAY ISSUANCE TRUST SERIES 2024 1A C	06/18/2025	Paydown		475,846	475,846	475,842	475,835		10		10		475,846				12,879	02/18/2039	1.F FE
75025@-AA-9	RADIANCE BORROWER LLC CLASS A 4.400% 0	06/01/2025	Redemption 100.0000		5,660,130	5,660,130	5,319,634	2,698,273		2,593		2,593		5,322,041		338,089	338,089	78,588	06/20/2054	1.E PL
83589C-AA-6	SOTHEBYS ARTFI MASTER TRUST AR SERIES 20	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		999,977	1,000,000	999,900	1,000,002		(25)		(25)		999,977				23,219	12/22/2031	1.A FE
86324C-AA-9	STREAM INNOVATIONS ISSUER T SERIES 2024	06/15/2025	Paydown		4,901	4,901	5,969			(1,069)		(1,069)		4,901				153	07/15/2044	1.G FE
91534L-AA-5	UPGRADE MASTER PASS-THRU TRUST 5.981%	06/15/2025	Paydown		137,582	137,582	137,582							137,582				571	06/15/2032	2.C FE
92764@-AA-9	LENDBUZZ AUTO 2023-1A 7.290% 07/21/28	06/16/2025	Redemption 100.0000		4,100,847	4,100,847	4,100,845	4,100,930		(2)		(2)		4,100,928		(81)	(81)	123,584	07/21/2028	1.C PL
92770@-AA-1	LENDBUZZ AUTO SERIES 2024-1 CLASS A1 4	04/15/2025	Redemption 100.0000		2,791,077	2,791,077	2,791,077	2,791,077						2,791,077				27,896	12/15/2025	1.A Z
92770@-AB-9	LENDBUZZ AUTO SERIES 2024-1 CLASS A2 5	06/16/2025	Redemption 100.0000		6,141,050	6,141,050	6,140,690	6,140,682		93		93		6,140,776		274	274	133,341	05/15/2029	1.A FE
G3165*-AA-6	CCO ANNEX I CREDIT BACKED LOAN 4.000%	04/15/2025	Redemption 100.0000		619,569	619,569	619,569	619,569						619,569				12,391	07/28/2031	1.F PL
G3165*-AB-4	CCO ANNEX I CREDIT BACKED LOAN 5.750%	04/15/2025	Redemption 100.0000		186,562	186,562	186,562	186,562						186,562				5,364	07/28/2031	2.A PL
00111J-AD-6	ACHV ABS TRUST SERIES 2023 2PL CLASS D 1	06/18/2025	Paydown		540,319	540,319	540,261	540,255		64		64		540,319				20,744	05/20/2030	2.C FE
349941-AD-6	FOUNDATION FINANCE TRUST SERIES 2024 1A	06/15/2025	Paydown		155,335	155,335	155,312	155,314		21		21		155,335				5,172	12/15/2049	2.C FE
35042A-AD-5	FOUNDATION FINANCE TRUST SERIES 2023 1A	06/15/2025	Paydown		247,988	247,988	246,624	246,886		1,102		1,102		247,988				9,510	12/15/2043	2.C FE
44644N-AC-3	HUNTINGTON BANK AUTO CREDIT-LI SERIES 20	06/20/2025	Paydown		176,522	176,522	176,522	176,522						176,522				5,571	05/20/2032	3.B FE
674999-TZ-0	ISLAY FINANCE LIMITED 7.500% 11/30/25	06/20/2025	Redemption 100.0000		742,484	742,484	735,795	696,168					39,628	742,484	6,689		6,689	22,062	11/30/2025	2.C Z
Z960JS-F5-9	PLENTI PL-GREEN ABS TRUST PLEN 8.103%	05/11/2025	Paydown		35,818	35,818	36,711	35,047		(130)		(130)	1,648	35,818	(747)		(747)	949	01/11/2034	1.B FE
349941-AB-0	FOUNDATION FINANCE TRUST SERIES 2024-1A	06/16/2025	Paydown		5,508	5,508	5,508	5,508						5,508				134	12/15/2049	1.D FE
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018 2A CL	06/16/2025	Paydown		14,110	14,110	15,966	15,793		(1,684)		(1,684)		14,110				234	10/15/2075	1.A FE
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018 2A CL	06/16/2025	Paydown		1,396	1,396	1,596	1,570		(174)		(174)		1,396				27	10/15/2077	2.A FE
46616P-AA-1	321 HENDERSON RECEIVABLES LLC SERIES 201	06/15/2025	Paydown		2,561	2,561	2,871	2,819		(258)		(258)		2,561				52	10/15/2056	1.A FE
46617L-AA-9	321 HENDERSON RECEIVABLES SERIES 2013-3A	06/16/2025	Paydown		8,597	8,597	7,986			13		13		7,999		598	598	147	01/17/2073	1.A FE
46617T-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	06/15/2025	Paydown		12,728	12,728	11,542			22		22		11,565		1,163	1,163	216	03/15/2063	1.A FE
46617T-AB-0	321 HENDERSON RECEIVABLES LLC SERIES 201	06/15/2025	Paydown		5,685	5,685	5,682							5,682		3	3	120	03/16/2065	2.A FE
46618A-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201	06/15/2025	Paydown		18,087	18,087	16,468			1,619		1,619		18,087				264	01/17/2073	1.A FE
46618H-AB-5	321 HENDERSON RECEIVABLES LLC SERIES 201	06/15/2025	Paydown		9,866	9,866	9,863	9,864		2		2		9,866				175	06/15/2079	2.C FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201	06/15/2025	Paydown		18,376	18,376	19,857	19,675		(1,299)		(1,299)		18,376				241	09/15/2072	1.A FE
46620J-AB-7	321 HENDERSON RECEIVABLE LLC SERIES 2017	06/16/2025	Paydown		1,237	1,237	1,489	1,447		(210)		(210)		1,237				29	08/15/2062	2.B FE
46650X-AB-9	J G WENTWORTH XLIII LLC SERIES 2019 1A C	06/16/2025	Paydown		2,798	2,798	2,455	2,466		332		332		2,798				56	08/15/2073	2.A FE
46651T-AA-9	J G WENTWORTH XLI LLC SERIES 2018 1A CLA	06/16/2025	Paydown		5,500	5,500	6,304	6,200		(701)		(701)		5,500				86	10/17/2072	1.A FE
46665R-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 202	06/16/2025	Paydown		12,161	12,161	12,161	12,161						12,161				164	01/01/2070	1.F FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE 3.500%	04/07/2025	Paydown		281,066	281,066	280,960	281,011		55		55		281,066				4,919	01/07/2030	1.G FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					113,342,295	113,342,059	112,874,837	99,530,070		20,943		20,943	41,276	112,960,332	5,942	381,965	387,907	2,893,990	XXX	XXX
12560D-AA-6	CIP VIII PRIVATE EQUITY BACKED 4.300%	04/15/2025	Paydown		126,562	126,562	125,930	126,090		472		472		126,562				2,721	10/15/2035	1.G PL
12560D-AB-4	CIP VIII PRIVATE EQUITY BACKED 6.000%	04/15/2025	Paydown		139,885	139,885	139,885	139,885						139,885				4,197	10/15/2035	2.B PL
36831F-AC-9	GCM GROSVENOR DIV LLC SERIES 144A 7.00	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT		2,107,761	2,000,000	2,000,000	2,095,311		12,981		12,981		2,108,292		(531)	(531)	68,833	11/15/2032	3.B FE
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					2,374,208	2,266,447	2,265,815	2,361,286		13,453		13,453		2,374,739		(531)	(531)	75,751	XXX	XXX
30296#-AH-9	FP SOLAR FINANCE HOLDINGS LLC 9.774% 0	05/27/2025	Redemption 100.0000		466,757	466,757	466,757	296,646						466,757				22,693	07/29/2028	2.A PL
84303@-AA-4	SOUTHERN GRAPHICS INC 10.314% 12/20/26	06/13/2025	Redemption 100.0000		1,500,000	1,500,000	1,452,778	1,467,138		6,722		6,722		1,473,861		26,139	26,139	65,845	12/20/2026	2.A PL
Z95RHC-LS-1	NEWDAY FUNDING PLC NDFT 21 1X 8.850% 0	04/15/2025	Maturity		3,086,326	3,086,326	2,857,426	2,864,088		2,281		2,281	4,694	3,031,591	160,528	54,735	215,263	73,197	04/15/2030	2.B FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SERIES 20	04/09/2025	Paydown		65,526	65,526	65,259	44,326		267		267		65,526				1,370	04/07/2028	1.G FE
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					5,118,609	5,118,609	4,842,220	4,672,198		9,270		9,270	4,694	5,037,735	160,528	80,874	241,402	163,105	XXX	XXX
03790C-AA-9	APL FINANCE LLC SERIES 2023 1A CLASS A 1	06/20/2025	Paydown		1,665,130	1,665,130	1,650,620	1,655,406		9,724		9,724		1,665,130				47,576	07/21/2031	1.C FE
09531M-AA-8	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C	06/15/2025	Paydown		1,203,075	1,203,075	1,203,009	1,202,970		105		105		1,203,075				36,958	11/15/2030	1.F FE
09531M-AB-6	BLUE BRIDGE FUNDING LLC SERIES 2023 1A C	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT		3,999,421	4,000,000	3,999,189	3,999,322		114		114		3,999,437		(15)	(15)	154,840	11/15/2030	2.B FE
18682F-AA-1	CLICKLEASE EQUIPMENT RECEIVAB SERIES 202	06/16/2025	Call 100.0000		351,230	351,230	351,226	351,196		39		39		351,235		(5)	(5)	12,047	02/15/2030	1.D FE
18682F-AA-1	CLICKLEASE EQUIPMENT RECEIVAB SERIES 202	05/15/2025	Paydown		1,546,817	1,546,817	1,546,801	1,546,669		148		148		1,546,817				39,806	02/15/2030	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SERIES 2018-	05/20/2025	Paydown		222,517	222,517	222,453	222,467		50		50		222,517				6,320	11/20/2048	1.F FE
00038R-AA-4	AASET 2019 2 TRUST SERIES 2019 2 CLASS A	06/16/2025	Paydown		59,656	59,656	42,421	47,082		12,574		12,574		59,656				932	10/16/2039	2.C FE
00256D-AA-0	AASET 2019 1 TRUST SERIES 2019 1 CLASS A	05/15/2025	Paydown		7,483	7,483	4,883	5,287		2,196		2,196		7,483				117	05/15/2039	1.G FE
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS	05/16/2025	Paydown		45,630	45,630	36,177	39,149		6,481		6,481		45,630				829	11/18/2038	1.G FE
07359B-AA-5	BEACON CONTAINER FINANCE II LL SERIES 20	06/20/2025	Paydown		85,850	85,850	85,282	85,366		484		484		85,850				803	10/22/2046	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021 1A CLASS A 1	06/18/2025	Paydown		23,893	23,893	20,260	20,807		3,086		3,086		23,893				165	02/18/2046	1.F FE
14855M-AA-6	CASTLELAKE AIRCRAFT SEC TR SERIES 2019 1	06/15/2025	Paydown		40,358	40,358	40,367	40,361		(2)		(2)		40,358				553	04/15/2039	2.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20	06/15/2025	Paydown		102,842	102,842	102,683	102,818		24		24		102,842				1,780	06/15/2043	2.A FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS	06/16/2025	Paydown		3,395	3,395	3,409	3,395						3,395				78	02/15/2042	1.F FE
30605Y-AB-7	FALCON AEROSPACE LTD SERIES 2017-1 CLASS	05/15/2025	Paydown		891	891	895	891						891				17	02/15/2042	1.G FE
30610G-AA-1	FALCON AEROSPACE LTD SERIES 2019 1 CLASS	06/15/2025	Paydown		9,561	9,561	9,565	9,562						9,561				160	09/15/2039	2.B FE
46651N-AA-2	JOL AIR SERIES 2019 1 CLASS A 144A 3.9	06/15/2025	Paydown		17,005	17,005	16,319	16,822		183		183		17,005				281	04/15/2044	1.G FE
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 201	06/15/2025	Paydown		147,651	147,651	111,480	111,480		36,172		36,172		147,651				2,480	12/15/2042	4.A FE
55283L-AA-3	MAPS LTD SERIES 2019 1A CLASS A 144A 4	06/15/2025	Paydown		84,727	84,727	84,726	84,726		1		1		84,727				1,573	03/15/2044	2.C
56564R-AA-8	MAPS LTD SERIES 2018-1A CLASS A 144A 4	06/15/2025	Paydown		12,389	12,389	12,272	12,375		14		14		12,389				233	05/15/2043	1.F FE
63943B-AA-1	NAVIGATOR AIRCRAFT ABS LLC SERIES 2021 1	06/15/2025	Paydown		12,946	12,946	11,807	12,244		702		702		12,946				169	11/15/2046	1.F FE
63943B-AB-9	NAVIGATOR AIRCRAFT ABS LTD NAV SERIES 21	06/15/2025	Paydown		13,005	13,005	13,005	13,005						13,005				219	11/15/2046	2.B FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	06/15/2025	Paydown		30,507	30,507	22,466	22,466						22,466		8,041	8,041	552	03/15/2040	1.F FE
80306A-AA-8	SAPPHIRE AVIATION FIN I LTD SERIES 2018-	04/15/2025	Paydown		16,328	16,328	12,025	12,025						12,025		4,304	4,304	214	03/15/2040	2.B FE
81758F-AA-8	SERVICE EXPERTS ISSUER SERIES 2024 1A CL	06/20/2025	Paydown		28,819	28,819	28,817	28,817		2		2		28,819				765	11/20/2035	1.G FE
85572R-AA-7	START LTD SERIES 2018 1 CLASS A 144A 4	06/15/2025	Paydown		3,120	3,120	2,875	3,086		35		35		3,120				55	05/15/2043	1.F FE
87404L-AA-0	TLWND 2019 1 SERIES 2019 1 CLASS A 144A	06/15/2025	Paydown		6,506	6,506	5,773	6,260		246		246		6,506				118	12/15/2044	2.A FE
94354K-AA-8	WAVE USA SERIES 2019 1 CALSS A 144A 3.	06/15/2025	Paydown		28,847	28,847	27,878	28,450		397		397		28,847				418	09/15/2044	2.A FE
00037U-AD-2	AASET 2018 3 NOTE ISSUER DAC SERIES 2018	06/16/2025	Paydown		91,138	91,138	88,550	88,623		2,515		2,515		91,138				1,934	12/15/2038	2.B FE
00037U-AD-2	AASET 2018 3 NOTE ISSUER DAC SERIES 2018	04/15/2025	Paydown		29,450	29,450	28,613	28,637		813		813		29,450				434	12/15/2038	2.C FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					9,890,187	9,890,766	9,785,846	9,801,764		76,103		76,103		9,877,864		12,325	12,325	312,426	XXX	XXX
0008M@-AA-5	ACM NORTHERN ASSETCO I LLC 8.689% 05/1	06/12/2025	Redemption 100.0000		68,815	68,815	68,815	68,815						68,815				2,478	05/12/2034	2.B PL
0010M#-AA-9	ACS NB 2 7.500% 12/31/27	06/16/2025	Redemption 100.0000		1,703,357	1,703,357	1,703,357	1,703,357						1,703,357				57,814	12/31/2027	2.B PL
00197*-AA-1	ACS AERO 2 EPSILON US LLC 5.500% 04/21	06/16/2025	Redemption 100.0000		352,391	352,391	352,984	352,805		(63)		(63)		352,742		(351)	(351)	11,858	04/21/2027	2.A PL
05607Y-AS-0	B2R MORTGAGE TRUST SERIES 2015-1 CLASS F	04/17/2025	Call 100.0000		6,958,807	6,958,807	6,085,600	6,850,322		108,486		108,486		6,958,807				133,639	05/15/2048	2.B FE
05607Y-AU-5	B2R MORTGAGE TRUST SERIES 2015-1 CLASS G	04/17/2025	Call 100.0000		3,443,000	3,443,000	2,842,761	3,375,037		67,963		67,963		3,443,000				66,120	05/15/2048	3.B FE
06430#-AA-1	GHZ MSN 1438 8.273% 09/17/31	06/16/2025	Redemption 100.0000		64,138	64,138	64,138	64,138						64,138				2,201	09/17/2031	2.B Z
12510H-AM-2	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C	06/16/2025	Paydown		313	313	293	294		19		19		313				2	08/15/2051	1.E FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022 1A C	06/16/2025	Paydown		2,500	2,500	2,500	2,500						2,500				22	03/15/2052	1.E FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT SERIES 2023 1A C	06/16/2025	Paydown		2,502	2,502	2,419	2,443		60		60		2,502				50	09/15/2053	1.E FE
12565K-AE-7	CLI FUNDING LLC SERIES 2022-1A CLASS A1	06/18/2025	Paydown		10,000	10,000	8,707	4,356		1,186		1,186		10,000				113	01/18/2047	1.F FE
33768N-AA-0	FIRSTKEY HOMES TRUST SERIES 2022 SFR1 CL	06/01/2025	Paydown		16,578	16,578	16,577	16,561		17		17		16,578				299	05/17/2039	1.A FE
43730X-AB-0	HOME PARTNERS OF AMERICA TRUST SERIES 20	06/01/2025	Paydown		287	287	258	259		28		28		287				3	01/17/2041	1.C FE
553427-AA-3	MARITIME PARTNERS LLC SERIES 2023 1A CLA	06/15/2025	Paydown		268,207	268,207	268,206	268,199		8		8		268,207				8,015	05/15/2063	1.F FE
86745B-AA-2	SUNNOVA SOL VII ISSUER LLC SNV 6.580%	04/30/2025	Paydown		55,753	55,753	54,339	54,408		1,346		1,346		55,753				1,834	07/30/2059	1.G FE
86773P-AA-6	SUNRUN CALLISTO ISSUER LLC SERIES 2019 1	06/30/2025	Paydown		179,549	179,549	179,539	179,538		11		11		179,549				3,573	06/30/2054	1.D FE
86805*-AA-4	TAI I US BRIDGE 1 LLC 8.934% 06/30/2	06/03/2025	Redemption 100.0000		15,200,000	15,200,000	15,200,000	15,200,000						15,200,000				619,262	06/30/2025	2.B FE
92873R-AC-5	VOLOFIN FINANCE DAC ABS-SER-2024-1A 6.	04/29/2025	DLSAIMDLPP DLIC SA-G1001-PRT		1,826,635	1,826,644	1,826,630	1,826,625		10		10		1,826,635				46,244	06/15/2037	1.F FE
92873R-AC-5	VOLOFIN FINANCE DAC ABS-SER-2024-1A 6.	06/15/2025	Paydown		6,035,203	6,035,203	6,035,155	6,035,139		64		64		6,035,203				165,074	06/15/2037	1.F FE
92873R-AD-3	VOLOFIN FINANCE DAC ABS-SER-2024-1A-D	06/15/2025	Paydown		1,961,336	1,961,336	1,961,289	1,961,283		53		53		1,961,336				60,026	06/15/2037	2.B FE
BES42Q-47-2	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	06/25/2025	Various		6,000,000	6,000,000	6,000,000	3,189,942						6,000,000				129,177	05/30/2029	2.A PL
BES42Q-47-2	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	05/27/2025	Redemption 100.0000		261,473	261,473	261,473	125,357						261,473				5,162	05/30/2029	2.A PL
BES4CF-NQ-2	APF 5 PROJEKT NR 5A GMBH & CO GOAL PORTE	06/30/2025	Redemption 100.0000		394,650	394,650	394,650							394,650				11,420	11/27/2030	2.B Z
G2965*-AA-0	ACS AERO 3 ALPHA LTD 4.570% 03/31/26	06/16/2025	Redemption 100.0000		326,807	326,807	326,807	326,807						326,807				9,871	03/31/2026	2.B PL
G5744@-AA-9	MAGNETIC LEASING ALTAIR DAC MAGNETIC PRO	05/28/2025	Redemption 100.0000		2,406,647	2,406,647	2,406,647	1,051,995		209,979		209,979		2,406,647				31,895	05/30/2029	2.A PL
G8227*-AA-1	SKY VIEW IBERIA 7.900% 06/23/28	06/27/2025	Redemption 100.0000		71,258	71,258	71,258	71,258						71,258				2,340	06/23/2028	2.C PL
G9886*-AA-1	ZEPHYRUS AERO HOLDINGS LLC 7.710% 04/2	05/21/2025	Redemption 100.0000		18,047,169	18,047,169	18,047,169	18,047,169						18,047,169				536,301	04/28/2030	2.C FE
86212X-AG-5	STORE MASTER FUNDING LLC SERIES 2023 1A	06/20/2025	Paydown		3,876	3,876	3,882	4,195		(6)		(6)		3,876				75	06/20/2053	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 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
00198*-AA-0	QUAIL AVIATION HOLDINGS LTD 6.500% 01/	04/02/2025	Redemption 100.0000		8,520,180	8,520,180	8,457,890	8,459,566		3,267		3,267		8,462,832		57,348	57,348	173,835	01/11/2029	1.G PL
37186F-AB-0	GASL BERMUDA A 1 LTD 8.630% 08/31/29	06/25/2025	Redemption 100.0000		789,221	789,221	789,221	789,221						789,221				110,396	08/31/2029	1.F PL
BES44X-B1-0	TAI I AERO TEN LTD TITAN THY 6.782% 08	04/14/2025	Redemption 100.0000		54,083	54,083	54,083	54,083						54,083				1,202	08/12/2031	2.C Z
BES44X-B1-0	TAI I AERO TEN LTD TITAN THY 6.782% 08	06/16/2025	Redemption 100.0000		125,262	125,262	125,262	125,262						125,262				3,858	08/12/2031	2.C FE
BES4KZ-EN-6	NIDA LEASING 1 DESIGNATED HESTON - MSN 2	06/25/2025	Various		3,000,000	3,000,000	3,000,000							3,000,000				30,366	05/15/2030	2.B Z
BES4KZ-EN-6	NIDA LEASING 1 DESIGNATED HESTON - MSN 2	06/25/2025	Redemption 100.0000		82,801	82,801	82,801							82,801				838	05/15/2030	2.B Z
G2435*-AA-2	CORRAGH FINANCE DESIGNATED ACT 6.500%	06/16/2025	Redemption 100.0000		507,130	507,130	507,130	507,130						507,130				13,395	10/31/2029	2.A PL
G2960*-AA-5	ACS SL V LIMITED 6.940% 03/31/26	06/20/2025	Redemption 100.0000		663,374	663,374	663,374	663,374						663,374				19,735	03/31/2026	3.C PL
G2965#-AA-6	ACS AERO 3 THETA 8.630% 12/12/27	06/20/2025	Redemption 100.0000		427,269	427,269	427,269	427,269						427,269				14,754	12/12/2027	2.A PL
G7573#-AA-9	RIVE ENGINE LEASING LIMITED 5.000% 04/	06/20/2025	Redemption 100.0000		199,587	199,587	199,587	199,587						199,587				5,747	04/30/2027	2.B PL
G8218#-AA-8	DAOL INVESTMENT & SECURITIES C 7.754%	06/03/2025	Redemption 100.0000		56,709	56,709	56,709	56,709						56,709				1,879	10/30/2029	2.A FE
G8222#-AA-2	SKY VOYAGER IV 7.613% 10/30/30	06/03/2025	Redemption 100.0000		64,742	64,742	64,742	64,742						64,742				2,113	10/30/2030	2.B PL
G9401#-AA-3	AIR CANADA TL MSN 1772 5.293% 12/30/26	06/16/2025	Redemption 100.0000		44,777	44,777	44,073	44,115		115		115		44,231		547	547	997	12/30/2026	3.A PL
G9531#-AA-6	AERGO TL MSN 29786 7.248% 12/15/29	05/15/2025	Redemption 100.0000		75,162	75,162	75,162	75,162						75,163				2,059	12/15/2029	2.A PL
G9531@-AA-8	WELLINGTON LEASING NO.34 6.500% 03/31/	06/15/2025	Redemption 100.0000		125,912	125,912	125,912	125,912						125,912				3,452	03/31/2029	2.C PL
00258P-AA-1	APOLLO AVIATION SECURITIZATION SERIES 20	06/16/2025	Paydown		8,835	8,835	8,835							8,835				145	02/16/2050	1.F FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	06/01/2025	Paydown		13,537	13,537	13,535	13,526		11		11		13,537				155	08/21/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T SERIES 20	06/15/2025	Paydown		214,940	214,940	162,367	177,205		37,735		37,735		214,940				3,131	05/15/2046	1.F FE
00110X-AA-2	AFN ABSPROP001 LLC SERIES 2021 1A CLASS	05/20/2025	Paydown		36,183	36,183	29,427	31,000		5,183		5,183		36,183				333	05/20/2051	1.A FE
00258B-AB-0	APOLLO AVIATION SECURITIZATION SERIES 21	06/15/2025	Paydown		3,460	3,460	3,460	3,460						3,460				51	01/15/2047	2.B FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT SERIES 2021 1A C	06/16/2025	Paydown		438	438	439	438		(1)		(1)		438				5	08/15/2051	1.E FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020 1A CLASS	06/25/2025	Paydown		142,188	142,188	142,155	142,171		16		16		142,188				1,315	09/25/2045	1.F FE
43730X-AC-8	HOME PARTNERS OF AMERICA TRUST SERIES 20	06/01/2025	Paydown		2,151	2,151	2,151	2,150		1		1		2,151				27	01/17/2041	1.F FE
55283Y-AA-5	MC LTD SERIES 2021 1 CLASS A 144A 2.62	06/05/2025	Paydown		95,890	95,890	95,888	95,888		3		3		95,890				1,020	11/05/2035	1.F FE
67181D-AD-3	OAK ST INVT GRADE NET LEASE FD SERIES 20	06/20/2025	Paydown		313	313	312	312						313				3	10/20/2050	1.C FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021 1A CLASS A 1	06/15/2025	Paydown		23,400	23,400	20,095	21,384		2,016		2,016		23,400				237	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021 1A CLASS B 1	06/15/2025	Paydown		3,900	3,900	3,935	3,918		(18)		(18)		3,900				56	06/15/2046	2.B FE
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018-1A	06/20/2025	Paydown		625	625	597	602		23		23		625				12	10/20/2048	1.C FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS SERIES 2020	06/01/2025	Paydown		54,148	54,148	54,139	54,104		44		44		54,148				621	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS SERIES 2020	06/20/2025	Paydown		111,132	111,132	109,574	109,927		1,205		1,205		111,132				980	09/20/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS SERIES 2021-	06/20/2025	Paydown		12,000	12,000	10,271	10,668		1,332		1,332		12,000				111	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS SERIES 2021	06/20/2025	Paydown		18,000	18,000	15,590	15,718		2,282		2,282		18,000				145	08/20/2046	1.F FE
89680H-AE-2	TRITON CONTAINER FINANCE LLC SERIES 2021	06/20/2025	Paydown		21,250	21,250	17,747	18,331		2,919		2,919		21,250				165	03/20/2046	1.F FE
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021 1A	06/20/2025	Paydown		875	875	809	815		60		60		875				11	06/20/2051	1.A FE
86212X-AP-5	STORE MASTER FUNDING LLC SERIES 2024-1A	06/20/2025	Paydown		313	313	312	312						313				8	05/20/2054	1.C FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					81,161,038	81,161,047	79,550,306	73,076,863		445,354		445,354		81,103,496		57,544	57,544	2,298,025	XXX	XXX
000112-AA-0	A&K FUNDING LLC SERIES 05-A 3.680% 04/	06/10/2025	Redemption 0.0000		74,111		74,111	74,111						74,111				2,965	04/10/2035	6. FE
000112-AB-8	A&K FUNDING LLC SERIES 06-A 3.790% 11/	06/10/2025	Redemption 0.0000		313,390		313,390	313,390						313,390				12,534	11/10/2036	6. FE
03789X-AE-8	APPLEBEES IHOP FUNDING LLC SERIES 2019 1	06/17/2025	Call 100.0000		1,881,000	1,881,000	1,763,303	1,805,786		16,762		16,762		1,822,548		58,452	58,452	47,381	06/07/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC SERIES 2019 1A CLA	05/20/2025	Paydown		6,875	6,875	6,363	4,078		437		437		6,875				150	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA	05/01/2025	Paydown					(6,500)		3		3						(89)	11/20/2051	2. FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA	05/20/2025	Paydown		6,500	6,500	6,496	(6,497)		3		3		6,500				135	11/20/2051	2.B FE
45111@-BD-0	ICONIC ISSUER LLC 7.500% 05/31/65	04/03/2025	Redemption 100.0000		2,762,000	2,762,000	2,762,000	2,762,000						2,762,000				48,559	05/31/2065	1.F FE
78396Y-AA-1	SESAC FINANCE LLC SERIES 2019 1 CLASS A2	04/25/2025	Paydown		31,250	31,250	31,008	31,024		226		226		31,250				815	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE LLC SERIES 2022 1 CLASS A2	04/25/2025	Paydown		3,516	3,516	3,422	3,478		37		37		3,516				97	07/25/2052	2.C FE
78396Y-AD-5	SESAC FINANCE LLC SERIES 2024 1 CLASS A2	04/25/2025	Paydown		13,750	13,750	13,750	13,750						13,750				441	01/25/2054	2.C FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A	04/21/2025	Call 100.0000		1,900,833	1,900,833	1,886,331	1,900,612		221		221		1,900,833				13,208	04/20/2045	1.C FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A	04/20/2025	Paydown																04/20/2045	1.C FE
00011#-AA-1	A&K FUNDING LLC SERIES 04-A 6.130% 04/	06/10/2025	Redemption 21.8028		320,634	1,470,609	330,769	330,769		(10,135)		(10,135)		320,634				5,457	04/10/2034	5.B GI
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20	06/25/2025	Paydown		6,424	6,424	6,424	6,423						6,424				103	12/25/2025	2.C FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ SERIES 20	06/25/2025	Paydown		13,865	13,865	13,864	13,864		1		1		13,865				243	11/25/2025	2.C FE
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021 1A CLASS	04/30/2025	Paydown		3,883	3,883	3,616	3,694		188		188		3,883				63	07/30/2051	2.B FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020 1A CLASS A	04/30/2025	Paydown		12,530	12,530	12,152	12,310		220		220		12,530				203	07/30/2050	2.C FE

SCHEDULE D - PART 4

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

									Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	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
22822R-BD-1	CROWN CASTLE TOWERS LLC 3.663% 05/15/2	05/15/2025	Maturity		100,000	100,000	97,605	99,276		724		724		100,000				1,526	05/15/2025	1.F FE
233046-AF-8	DB MASTER FINANCE LLC SERIES 2017-1A CLA	05/20/2025	Paydown		875	875	825	834		41		41		875				18	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC SERIES 2019 1A CLA	05/20/2025	Paydown		1,250	1,250	1,187	1,213		37		37		1,250				25	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA	05/01/2025	Paydown															(17,643)	11/20/2051	2. FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021 1A CLA	05/01/2025	DLICGA-CIO		(1,183)					(1,183)		(1,183)		(1,183)				17,643	11/20/2051	2. FE
28000X-AA-6	EDGECONNEX DATA CENTERS ISSU SERIES 2022	06/25/2025	Paydown		18,750	18,750	18,237	18,471		279		279		18,750				332	03/25/2052	2.B FE
33830J-AE-5	FIVE GUYS FUNDING LLC SERIES 2023 1A CLA	04/25/2025	Paydown		15,000	15,000	15,073	15,070		(70)		(70)		15,000				566	01/26/2054	2.C FE
78520E-AA-4	SABEY DATA CENTER ISSUER LLC SERIES 2020	04/20/2025	Paydown		463,636	463,636	460,396	463,372		264		264		463,636				4,936	04/20/2045	1.F FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019 1A	04/25/2025	Paydown		13,375	13,375	13,356	13,367		8		8		13,375				260	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021 1A	04/25/2025	Paydown		1,750	1,750	1,685	1,714		36		36		1,750				21	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022 1A	04/25/2025	Paydown		5,000	5,000	5,000	5,000						5,000				78	01/25/2052	2.C FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A	06/20/2025	Paydown		2,125	2,125	1,953	2,022		103		103		2,125				34	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020 1A CLASS A	06/20/2025	Paydown		875	875	813	829		46		46		875				16	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC SERIES 2021 1A CLASS A	06/20/2025	Paydown		938	938	788	816		121		121		938				9	08/20/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SERIES 2021-1A CLASS A	06/20/2025	Paydown		11,000	11,000	10,086	10,144		856		856		11,000				121	08/20/2051	2.B FE
864300-AE-8	SUBWAY FUNDING LLC SERIES 2024-1A CLASS	04/30/2025	Paydown		12,500	12,500	12,666	12,665		(165)		(165)		12,500				407	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC SERIES 2024 3A CLASS	04/30/2025	Paydown		8,125	8,125	8,125	8,125						8,125				240	07/30/2054	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS	06/15/2025	Paydown		1,501	1,501	1,412	1,427		73		73		1,501				21	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022 1A CLASS	06/15/2025	Paydown		11,992	11,992	11,964	11,967		26		26		11,992				272	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)					8,018,070	8,781,727	7,888,170	7,928,604		9,159		9,159		7,959,618		58,452	58,452	141,147	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					465,899,564	469,181,364	467,282,199	401,083,708		(1,376,653)		(1,376,653)	122,231	464,150,814	146,038	1,748,745	1,894,783	14,016,412	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)																			XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					465,899,564	469,181,364	467,282,199	401,083,708		(1,376,653)		(1,376,653)	122,231	464,150,814	146,038	1,748,745	1,894,783	14,016,412	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					465,899,564	469,181,364	467,282,199	401,083,708		(1,376,653)		(1,376,653)	122,231	464,150,814	146,038	1,748,745	1,894,783	14,016,412	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					949,636,608	989,695,641	967,691,456	795,038,574		(967,792)		(967,792)	(27,432)	966,606,990	404,031	408,609	812,640	14,892,680	XXX	XXX
BES3QG-J7-4	SHARP FUNDING CO LP	04/01/2025	Various	(19,052.750)	(19,053)		588,542	(9,313,363)						588,542		(607,595)	(607,595)	315,557		2.B
BES497-QG-3	VOLOFIN CAPITAL MGMT GROUP LP 15.000% P	06/01/2025	DIRECT FUNDING	(61.780)	(62)		(62)	(62)						(62)				62		2.B
808513-BD-6	CHARLES SCHWAB CORP SERIES G 9.101% Pe	06/01/2025	Call 100.0000	2,800,000.000	2,800,000		2,822,500							2,822,500		(22,500)	(22,500)	75,250		2.C FE
064058-AH-3	BANK OF NY MELLON CORP SERIES G 4.700%	05/14/2025	HSBC SECURITIES	750,000.000	750,938		750,000							750,000		938	938	23,010		2.A FE
05567S-AA-0	BNSF FUNDING TRUST I	06/30/2025	DIRECT FUNDING		(1,014,848)		(1,014,848)													2.
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,516,975	XXX	3,146,132	(9,313,425)						4,160,980		(629,157)	(629,157)	413,879	XXX	XXX
50149X-AA-2	KUVARE US HOLDINGS INC SERIES 144A 7.0	05/08/2025	DLSAIMDLPP DLIC SA-G1001-PRT	2,000,000.000	2,001,868		2,000,000			(2,494)		(2,494)		2,000,000		1,868	1,868	74,278		3.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					2,001,868	XXX	2,000,000			(2,494)		(2,494)		2,000,000		1,868	1,868	74,278	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					4,518,843	XXX	5,146,132	(9,313,425)		(2,494)		(2,494)		6,160,980		(627,289)	(627,289)	488,157	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					4,518,843	XXX	5,146,132	(9,313,425)		(2,494)		(2,494)		6,160,980		(627,289)	(627,289)	488,157	XXX	XXX
000000-00-0	Delaware Life Reinsurance (US) Corp		Return of Capital	1,000.000	5,269,562		7,250,000	4,267,244	2,982,756			2,982,756		7,250,000		(1,980,438)	(1,980,438)			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					5,269,562	XXX	7,250,000	4,267,244	2,982,756			2,982,756		7,250,000		(1,980,438)	(1,980,438)		XXX	XXX
5989999997. Total - Common Stocks - Part 4					5,269,562	XXX	7,250,000	4,267,244	2,982,756			2,982,756		7,250,000		(1,980,438)	(1,980,438)		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					5,269,562	XXX	7,250,000	4,267,244	2,982,756			2,982,756		7,250,000		(1,980,438)	(1,980,438)		XXX	XXX
5999999999. Total - Preferred and Common Stocks					9,788,405	XXX	12,396,132	(5,046,181)	2,982,756	(2,494)		2,980,262		13,410,980		(2,607,727)	(2,607,727)	488,157	XXX	XXX
6009999999 - Totals					959,425,013	XXX	980,087,588	789,992,393	2,982,756	(970,286)		2,012,470	(27,432)	980,017,970	404,031	(2,199,118)	(1,795,087)	15,380,837	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														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 SNZ20JLFK8MNNCLQ0F39	06/12/2024	06/14/2034	1	50,000,000	SOFR-OIS Compound / (3.7307%)						287,290					748,144		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/17/2024	06/20/2034	1	50,000,000	SOFR-OIS Compound / (3.6902%)						372,143					748,830		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.66918%)						414,562					748,944		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6711%)						410,756					748,944		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6411%)						470,217					748,944		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/18/2024	06/21/2034	1	50,000,000	SOFR-OIS Compound / (3.6287%)						494,794					748,944		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/11/2024	07/16/2034	1	100,000,000	SOFR-OIS Compound / (3.6486%)						948,835					1,503,589		(b) 0410
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														XXX	3,398,597					5,996,339	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX	3,398,597					5,996,339	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/25/2009	06/29/2029	1	30,000,000	4.0885% / (SOFR-OIS Compound)			(82,185)	445,972		445,972	744,895				299,897		(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)
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/15/2010	12/17/2030	1	35,000,000	4.246% / (SOFR-OIS Compound)			(72,446)	868,719		868,719	1,047,796				409,094		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/08/2011	04/12/2031	1	10,500,000	4.28625% / (SOFR-OIS Compound)			(19,629)	287,817		287,817	321,616				126,244		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/14/2011	06/16/2031	1	30,000,000	3.88% / (SOFR-OIS Compound)			(116,693)	179,873		179,873	964,905				366,206		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/02/2011	08/04/2026	1	40,000,000	3.2675% / (SOFR-OIS Compound)			(277,462)	(357,674)		(357,674)	331,489				209,298		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2012	02/06/2037	1	50,000,000	2.65125% / (SOFR-OIS Compound)			(499,983)	(6,624,181)		(6,624,181)	1,612,275				851,680		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2032	1	75,000,000	2.6475% / (SOFR-OIS Compound)			(751,372)	(5,086,800)		(5,086,800)	2,724,421				963,862		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2032	1	75,000,000	2.65% / (SOFR-OIS Compound)			(750,440)	(5,075,826)		(5,075,826)	2,723,938				963,862		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2012	02/07/2037	1	50,000,000	2.795% / (SOFR-OIS Compound)			(464,245)	(5,953,688)		(5,953,688)	1,606,924				851,781		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/10/2012	02/14/2037	1	20,000,000	2.74% / (SOFR-OIS Compound)			(191,166)	(2,490,324)		(2,490,324)	642,827				340,993		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/09/2012	04/11/2042	1	50,000,000	2.87% / (SOFR-OIS Compound)			(445,584)	(8,321,841)		(8,321,841)	1,142,080				1,024,094		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/17/2012	04/19/2032	1	73,000,000	2.43% / (SOFR-OIS Compound)			(714,273)	(4,904,820)		(4,904,820)	2,649,730				952,053		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/15/2012	05/17/2027	1	100,000,000	2.36% / (SOFR-OIS Compound)			(1,144,841)	(2,595,615)		(2,595,615)	1,881,213				685,231		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/17/2012	05/21/2042	1	75,000,000	2.51375% / (SOFR-OIS Compound)			(801,241)	(15,866,503)		(15,866,503)	1,676,839				1,541,145		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/01/2012	06/07/2042	1	100,000,000	2.2875% / (SOFR-OIS Compound)			(1,180,855)	(24,024,676)		(24,024,676)	2,207,999				2,057,690		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	07/24/2012	07/26/2042	1	50,000,000	2.03% / (SOFR-OIS Compound)			(588,682)	(12,032,854)		(12,032,854)	1,090,462				1,032,912		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/01/2012	10/03/2042	1	80,000,000	2.323% / (SOFR-OIS Compound)			(825,208)	(16,477,576)		(16,477,576)	1,733,300				1,661,778		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/05/2013	04/09/2043	1	15,000,000	2.775% / (SOFR-OIS Compound)			(140,754)	(2,809,596)		(2,809,596)	311,942				316,195		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/24/2014	02/15/2040	1	207,000,000	3.00311% / (SOFR-OIS Compound)			(1,707,839)	(27,032,998)		(27,032,998)	5,586,073				3,958,565		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/24/2014	10/28/2044	1	100,000,000	3.025% / (SOFR-OIS Compound)			(814,166)	(16,630,141)		(16,630,141)	1,795,250				2,198,251		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/28/2014	11/12/2044	1	35,000,000	3.05% / (SOFR-OIS Compound)			(280,594)	(5,713,360)		(5,713,360)	626,077				770,205		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/02/2015	06/04/2045	1	52,000,000	2.796% / (SOFR-OIS Compound)			(482,573)	(10,494,138)		(10,494,138)	855,921				1,160,684		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/02/2015	06/04/2035	1	33,000,000	SOFR-OIS Compound / (2.717%)			319,211	3,460,533		3,460,533	(1,138,778)				519,880		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/30/2015	10/01/2030	1	20,000,000	2.2865% / (SOFR-OIS Compound)			(236,236)	(1,377,962)		(1,377,962)	710,105				229,215		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/22/2026	1	30,000,000	1.846% / (SOFR-OIS Compound)			(420,111)	(430,710)		(430,710)	373,624				112,650		(b) 0411

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/20/2016	01/22/2046	1	9,000,000	2.31% / (SOFR-OIS Compound)			(105,269)	(2,473,151)		(2,473,151)	130,793				204,064		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/11/2016	02/16/2031	1	8,000,000	1.765% / (SOFR-OIS Compound)			(115,239)	(807,331)		(807,331)	302,408				94,925		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/08/2016	09/12/2046	1	50,000,000	1.91153% / (SOFR-OIS Compound)				(6,973,870)		(6,973,870)	(1,031,830)				1,151,138		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/08/2016	12/12/2036	1	40,000,000	SOFR-OIS Compound / (2.5625%)			417,637	5,546,152		5,546,152	(1,301,874)				676,829		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/16/2017	02/21/2047	1	30,000,000	SOFR-OIS Compound / (2.6941%)			293,594	6,839,254		6,839,254	(386,352)				697,870		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/17/2017	02/21/2047	1	32,000,000	SOFR-OIS Compound / (2.6603%)			318,545	7,452,747		7,452,747	(410,558)				744,395		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/13/2017	03/15/2047	1	22,000,000	SOFR-OIS Compound / (2.859%)			197,261	4,492,497		4,492,497	(285,906)				512,483		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2032	1	42,710,000	2.4825% / (SOFR-OIS Compound)			(462,978)	(3,775,440)		(3,775,440)	1,575,922				581,042		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2037	1	67,557,000	SOFR-OIS Compound / (2.545%)			711,326	10,348,110		10,348,110	(2,093,904)				1,189,582		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	24,967,000	2.569% / (SOFR-OIS Compound)			(259,905)	(6,272,278)		(6,272,278)	279,971				590,841		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	11/22/2017	11/24/2047	1	13,612,000	2.5555% / (SOFR-OIS Compound)			(142,614)	(3,446,983)		(3,446,983)	152,365				322,127		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	01/17/2018	01/19/2028	1	35,000,000	SOFR-OIS Compound / (2.609%)			357,355	933,993		933,993	(796,595)				279,694		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	03/13/2018	03/15/2048	1	10,000,000	SOFR-OIS Compound / (3.018%)			81,758	1,858,192		1,858,192	(113,024)				238,263		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2048	1	190,000,000	2.8595% / (SOFR-OIS Compound)			(1,703,013)	(39,889,220)		(39,889,220)	2,080,218				4,532,455		(b) 0411
20 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2038	1	140,000,000	2.879% / (SOFR-OIS Compound)			(1,241,278)	(17,387,387)		(17,387,387)	4,237,547				2,500,590		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/02/2018	04/04/2033	1	200,000,000	2.8555% / (SOFR-OIS Compound)			(1,796,623)	(13,655,052)		(13,655,052)	7,203,865				2,786,002		(b) 0411
10 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2028	1	79,977,000	3.018% / (SOFR-OIS Compound)			(653,904)	(1,494,514)		(1,494,514)	1,885,488				686,670		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2033	1	20,824,000	3.073% / (SOFR-OIS Compound)			(164,565)	(1,154,792)		(1,154,792)	739,728				293,537		(b) 0411
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/07/2018	06/11/2048	1	14,646,000	3.037% / (SOFR-OIS Compound)			(118,364)	(2,695,234)		(2,695,234)	159,446				350,807		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/27/2018	06/29/2033	1	15,000,000	2.983% / (SOFR-OIS Compound)			(124,005)	(930,027)		(930,027)	534,134				212,096		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	07/25/2018	07/27/2038	1	20,000,000	SOFR-OIS Compound / (3.0845%)			156,915	2,128,557		2,128,557	(594,141)				361,569		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	08/15/2018	08/17/2033	1	15,000,000	3% / (SOFR-OIS Compound)			(123,993)	(935,322)		(935,322)	534,092				213,867		(b) 0411

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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)			(15,457)	(111,334)		(111,334)	70,698				28,664		(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)			(64,397)	(462,105)		(462,105)	295,583				119,907		(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)			(135,771)	(857,926)		(857,926)	699,308				287,975		(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)			(172,774)	(3,742,980)		(3,742,980)	263,919				603,683		(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)			(139,404)	(942,032)		(942,032)	699,155				288,687		(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)			(146,704)	(320,761)		(320,761)	500,254				182,612		(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%)			35,555	69,363		69,363	(122,472)				45,182		(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)			(144,227)	(996,724)		(996,724)	701,567				289,728		(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)			(72,068)	(1,646,527)		(1,646,527)	91,593				220,874		(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)			(106,840)	(844,990)		(844,990)	460,494				188,906		(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)			(114,859)	(2,659,616)		(2,659,616)	138,267				339,132		(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)			(86,666)	(247,227)		(247,227)	267,869				93,161		(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)			(99,763)	(798,673)		(798,673)	425,392				174,629		(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)			(112,159)	(97,220)		(97,220)	94,299				41,293		(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)			(92,349)	(284,727)		(284,727)	272,528				93,235		(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)			(124,345)	(1,052,075)		(1,052,075)	498,879				203,898		(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)			(90,359)	(272,917)		(272,917)	271,783				93,345		(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)			(129,166)	(3,039,077)		(3,039,077)	145,566				363,526		(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)			(141,546)	(126,397)		(126,397)	119,547				52,650		(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)			(115,793)	(1,042,251)		(1,042,251)	430,669				175,164		(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)			(82,267)	(286,719)		(286,719)	226,459				75,085		(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%)			47,007	150,391		150,391	(138,314)				47,001		(b) 0410

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
10 YR PAY Fixed/ REC Float Swap	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%)			75,412	242,960		242,960	(222,073)				75,376		(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)			(139,499)	(1,189,061)		(1,189,061)	561,866				231,233		(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%)			76,029	251,394		251,394	(224,787)				75,984		(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%)			184,269	202,819		202,819	(162,613)				73,121		(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%)			89,887	1,368,401		1,368,401	(287,133)				184,810		(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%)			96,930	330,804		330,804	(285,284)				95,770		(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%)			92,902	304,016		304,016	(282,705)				95,912		(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%)			223,733	5,348,507		5,348,507	(230,923)				608,483		(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%)			493,033	7,508,902		7,508,902	(1,576,324)				1,017,676		(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%)			394,171	1,378,090		1,378,090	(1,151,638)				384,505		(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%)			644,443	746,185		746,185	(580,756)				258,897		(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%)			465,482	538,645		538,645	(419,403)				187,631		(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)			(77,682)	(730,440)		(730,440)	285,434				118,766		(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%)			60,191	945,028		945,028	(181,142)				118,383		(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%)			59,029	226,765		226,765	(169,274)				55,495		(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)			(78,893)	(752,681)		(752,681)	285,570				119,006		(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%)			30,589	484,769		484,769	(90,259)				59,212		(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)			(86,794)	(875,082)		(875,082)	288,036				119,190		(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%)			67,067	1,099,564		1,099,564	(179,732)				118,205		(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)
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%)			175,891	2,936,449		2,936,449	(447,189)				295,255		(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)			(227,887)	(2,363,385)		(2,363,385)	722,919				298,479		(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)			(38,378)	(984,768)		(984,768)	26,292				80,713		(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)			(92,645)	(991,029)		(991,029)	278,867				114,802		(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%)			71,152	1,210,526		1,210,526	(170,701)				113,156		(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)			(112,879)	(1,242,140)		(1,242,140)	327,306				135,384		(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%)			86,609	1,499,434		1,499,434	(198,316)				132,900		(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)			(134,944)	(1,537,096)		(1,537,096)	366,032				150,813		(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)			(153,680)	(1,758,175)		(1,758,175)	412,435				169,721		(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)			(174,858)	(4,662,047)		(4,662,047)	86,943				308,715		(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)			(321,562)	(3,750,887)		(3,750,887)	821,029				335,631		(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)			(350,671)	(619,436)		(619,436)	369,076				117,950		(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)			(330,634)	(1,749,560)		(1,749,560)	732,373				212,855		(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)			(241,243)	(6,487,118)		(6,487,118)	110,270				405,087		(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)			(108,652)	(1,276,802)		(1,276,802)	273,392				111,704		(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)			(119,780)	(3,218,348)		(3,218,348)	55,109				202,576		(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)			(220,763)	(2,610,358)		(2,610,358)	546,109				222,660		(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)			(226,268)	(2,700,922)		(2,700,922)	545,998				221,926		(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)			(202,125)	(1,076,193)		(1,076,193)	447,461				129,931		(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%)			251,283	4,583,919		4,583,919	(470,495)				319,824		(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%)			336,936	1,826,348		1,826,348	(749,087)				217,500		(b) 0410

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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)
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2039	1	11,400,000	SOFR-OIS Compound / (1.659%)			170,241	3,119,300		3,119,300	(314,576)				214,781		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/09/2019	09/11/2049	1	8,175,000	SOFR-OIS Compound / (1.6975%)			120,516	3,251,494		3,251,494	(52,883)				201,078		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/10/2019	09/12/2039	1	8,634,000	SOFR-OIS Compound / (1.7545%)			124,835	2,272,139		2,272,139	(238,336)				162,684		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/13/2019	09/17/2049	1	8,435,000	SOFR-OIS Compound / (1.9265%)			114,741	3,054,603		3,054,603	(57,459)				207,543		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	09/13/2019	09/17/2029	1	21,565,000	SOFR-OIS Compound / (1.778%)			309,271	1,606,104		1,606,104	(738,241)				221,404		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/01/2019	10/03/2034	1	14,770,000	1.6475% / (SOFR-OIS Compound)			(221,390)	(2,659,908)		(2,659,908)	544,224				224,720		(b) 0411
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2049	1	8,347,000	SOFR-OIS Compound / (1.8235%)			117,819	3,161,993		3,161,993	(54,351)				205,703		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	10/11/2019	10/15/2039	1	11,600,000	SOFR-OIS Compound / (1.818%)			164,053	2,990,160		2,990,160	(317,980)				219,264		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	12/24/2019	12/30/2039	1	17,782,000	SOFR-OIS Compound / (2.0475%)			230,179	4,186,877		4,186,877	(479,670)				338,555		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2035	1	22,271,000	1.739% / (SOFR-OIS Compound)			(323,721)	(4,003,685)		(4,003,685)	806,450				345,149		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/05/2020	02/07/2040	1	17,385,000	SOFR-OIS Compound / (1.802%)			247,255	4,601,732		4,601,732	(465,064)				332,213		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/25/2020	02/27/2035	1	14,538,000	1.392% / (SOFR-OIS Compound)			(236,397)	(3,037,731)		(3,037,731)	532,008				225,946		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/27/2020	03/02/2035	1	14,500,000	1.343% / (SOFR-OIS Compound)			(239,322)	(3,089,257)		(3,089,257)	531,441				225,452		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	02/28/2020	03/03/2035	1	22,000,000	1.218% / (SOFR-OIS Compound)			(376,783)	(4,914,489)		(4,914,489)	809,671				342,113		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,500,000	SOFR-OIS Compound / (0.9795%)			485,260	9,555,832		9,555,832	(692,126)				509,610		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/09/2020	04/15/2040	1	26,545,000	SOFR-OIS Compound / (0.979%)			486,150	9,573,558		9,573,558	(693,298)				510,476		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	04/13/2020	04/15/2040	1	26,631,000	SOFR-OIS Compound / (1.0035%)			484,481	9,530,913		9,530,913	(695,724)				512,130		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	05/26/2020	05/28/2050	1	14,700,000	SOFR-OIS Compound / (0.9755%)			269,460	7,616,091		7,616,091	(59,369)				366,830		(b) 0410
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/03/2020	06/05/2040	1	21,192,000	SOFR-OIS Compound / (1.0165%)			384,175	7,612,873		7,612,873	(546,923)				409,453		(b) 0410
30 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQOF39	06/04/2020	06/08/2050	1	14,879,000	SOFR-OIS Compound / (1.121%)			261,997	7,370,331		7,370,331	(63,032)				371,522		(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)
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%)			954,046	6,472,131		6,472,131	(2,006,954)				567,682		(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%)			202,019	4,081,752		4,081,752	(263,716)				202,333		(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%)			195,194	3,925,544		3,925,544	(266,887)				205,292		(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%)			607,162	4,389,565		4,389,565	(1,230,919)				344,532		(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)			(392,859)	(5,509,466)		(5,509,466)	750,769				328,467		(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%)			180,020	4,684,257		4,684,257	(105,444)				232,535		(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)			(257,883)	(3,631,784)		(3,631,784)	500,317				221,695		(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%)			192,609	3,884,941		3,884,941	(266,997)				208,140		(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%)			393,668	2,878,706		2,878,706	(820,237)				233,556		(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%)			185,786	3,727,809		3,727,809	(269,717)				210,652		(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%)			224,450	6,330,551		6,330,551	(50,093)				334,699		(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%)			1,528,533	30,756,873		30,756,873	(2,211,565)				1,739,617		(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%)			1,928,862	14,205,150		14,205,150	(4,095,382)				1,179,351		(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%)			258,267	5,170,733		5,170,733	(408,175)				328,072		(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%)			621,079	15,427,576		15,427,576	(560,373)				1,092,915		(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%)			308,636	7,658,055		7,658,055	(280,735)				546,457		(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%)			480,245	3,469,711		3,469,711	(1,224,436)				382,277		(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%)			448,506	8,717,796		8,717,796	(855,115)				691,980		(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%)			298,120	7,320,816		7,320,816	(291,626)				558,084		(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	04/08/2021	04/12/2031	1	31,580,000	SOFR-OIS Compound / (1.688%)			467,021	3,402,290		3,402,290	(1,207,314)				379,694		(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)			(297,042)	(4,046,841)		(4,046,841)	754,081				363,140		(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%)			623,611	15,443,033		15,443,033	(575,372)				1,116,168		(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%)			616,771	15,242,752		15,242,752	(577,341)				1,116,168		(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%)			478,978	3,602,435		3,602,435	(1,216,303)				382,803		(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)			(304,770)	(4,235,017)		(4,235,017)	748,297				363,594		(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)			(326,305)	(4,664,243)		(4,664,243)	744,085				362,074		(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%)			247,580	5,003,849		5,003,849	(405,699)				341,306		(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)			(801,286)	(3,403,341)		(3,403,341)	1,417,421				382,236		(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%)			538,506	4,365,931		4,365,931	(1,242,828)				383,054		(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)			(349,434)	(5,140,690)		(5,140,690)	732,164				356,581		(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%)			263,253	5,424,640		5,424,640	(390,172)				333,538		(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%)			249,017	5,100,694		5,100,694	(394,874)				341,375		(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%)			376,843	733,324		733,324	(402,044)				110,617		(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%)			482,397	3,882,029		3,882,029	(1,231,371)				396,567		(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)			(314,772)	(4,574,851)		(4,574,851)	734,955				369,767		(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)			(349,694)	(4,910,599)		(4,910,599)	749,117				346,007		(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%)			182,066	5,077,530		5,077,530	(47,471)				301,414		(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%)			387,101	7,581,418		7,581,418	(704,738)				568,383		(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%)			339,432	2,770,172		2,770,172	(824,430)				260,850		(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 SNZ20JLFK8MNNCLQ0F39	09/16/2021	09/20/2036	1	14,468,000	1.577% / (SOFR-OIS Compound)			(221,948)	(3,268,112)		(3,268,112)	486,922				242,368		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/05/2021	11/09/2026	1	61,137,000	SOFR-OIS Compound / (1.1485%)			1,068,054	2,270,393		2,270,393	(1,226,048)				356,580		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/05/2021	11/09/2028	1	44,228,000	1.334% / (SOFR-OIS Compound)			(731,863)	(3,265,650)		(3,265,650)	1,434,661				405,482		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2031	1	31,815,000	SOFR-OIS Compound / (1.599%)			484,595	3,950,303		3,950,303	(1,239,118)				401,432		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2036	1	22,037,000	1.7055% / (SOFR-OIS Compound)			(323,991)	(4,777,594)		(4,777,594)	733,861				371,542		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2041	1	17,168,000	SOFR-OIS Compound / (1.7495%)			248,650	5,126,416		5,126,416	(393,418)				347,303		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2021	11/12/2051	1	12,298,000	1.728% / (SOFR-OIS Compound)			(179,431)	(5,046,041)		(5,046,041)	34,725				315,751		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/16/2021	05/15/2047	1	46,500,000	SOFR-OIS Compound / (1.70773%)			683,148	17,389,229		17,389,229	(511,436)				1,087,362		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/23/2021	12/29/2031	1	21,252,000	SOFR-OIS Compound / (1.5915%)			323,552	2,702,316		2,702,316	(828,335)				270,847		(b) 0410
30 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/23/2021	12/29/2051	1	8,251,000	1.7625% / (SOFR-OIS Compound)			(118,563)	(3,345,158)		(3,345,158)	21,773				212,361		(b) 0411
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/27/2021	12/30/2026	1	41,042,000	SOFR-OIS Compound / (1.353%)			673,788	1,520,844		1,520,844	(828,969)				251,359		(b) 0410
5 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/29/2021	12/31/2026	1	82,083,000	SOFR-OIS Compound / (1.3795%)			1,336,633	3,017,345		3,017,345	(1,649,633)				503,169		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	12/30/2021	01/04/2032	1	31,929,000	SOFR-OIS Compound / (1.628%)			481,697	4,007,596		4,007,596	(1,242,853)				407,434		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/04/2022	05/15/2047	1	47,800,000	SOFR-OIS Compound / (1.64868%)			675,966	16,368,492		16,368,492	(546,613)				1,117,761		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2022	02/07/2032	1	21,430,000	SOFR-OIS Compound / (1.656%)			295,696	2,350,968		2,350,968	(819,991)				275,407		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/03/2022	02/07/2037	1	14,929,000	1.7395% / (SOFR-OIS Compound)			(199,726)	(2,871,917)		(2,871,917)	488,788				254,325		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/14/2022	05/15/2037	1	75,000,000	SOFR-OIS Compound / (1.90341%)			964,562	13,573,287		13,573,287	(2,423,376)				1,292,203		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/22/2022	02/24/2029	1	30,041,000	1.722% / (SOFR-OIS Compound)			(406,260)	(1,724,018)		(1,724,018)	940,357				287,164		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/22/2022	02/24/2032	1	21,617,000	SOFR-OIS Compound / (1.781%)			285,925	2,227,464		2,227,464	(821,270)				278,788		(b) 0410
27 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/24/2022	11/15/2048	1	47,800,000	SOFR-OIS Compound / (1.83433%)			616,140	15,653,313		15,653,313	(414,739)				1,155,597		(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 SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2037	1	7,576,000	1.898% / (SOFR-OIS Compound)			(95,956)	(1,350,878)		(1,350,878)	246,869				129,396		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/25/2022	03/01/2042	1	5,953,000	SOFR-OIS Compound / (1.9125%)			74,965	1,484,068		1,484,068	(134,976)				121,520		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/01/2022	08/15/2047	1	48,410,000	SOFR-OIS Compound / (1.67043%)			677,687	16,534,955		16,534,955	(531,170)				1,138,525		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67273%)			678,386	16,549,151		16,549,151	(532,331)				1,140,642		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.66223%)			680,946	16,624,679		16,624,679	(531,538)				1,140,642		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/04/2022	08/15/2047	1	48,500,000	SOFR-OIS Compound / (1.67163%)			678,654	16,557,063		16,557,063	(532,248)				1,140,642		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/08/2022	08/15/2047	1	49,000,000	SOFR-OIS Compound / (1.72216%)			673,202	16,360,536		16,360,536	(541,588)				1,152,401		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,600,000	2.27002% / (SOFR-OIS Compound)			(577,774)	(13,288,536)		(13,288,536)	626,219				1,237,067		(b) 0411
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	08/15/2047	1	52,540,000	2.24774% / (SOFR-OIS Compound)			(583,001)	(13,446,992)		(13,446,992)	623,683				1,235,656		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/25/2022	02/15/2038	1	76,480,000	SOFR-OIS Compound / (2.34098%)			795,052	11,383,586		11,383,586	(2,349,344)				1,358,984		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/01/2022	02/15/2038	1	75,550,000	SOFR-OIS Compound / (2.15009%)			857,893	12,699,180		12,699,180	(2,324,550)				1,342,459		(b) 0410
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/05/2022	02/15/2038	1	76,700,000	SOFR-OIS Compound / (2.33397%)			800,042	11,470,540		11,470,540	(2,356,243)				1,362,894		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/07/2022	08/15/2047	1	53,100,000	2.31963% / (SOFR-OIS Compound)			(570,022)	(13,024,153)		(13,024,153)	636,271				1,248,826		(b) 0411
16 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	04/07/2022	02/15/2038	1	77,100,000	SOFR-OIS Compound / (2.44413%)			761,512	10,674,051		10,674,051	(2,366,308)				1,370,001		(b) 0410
16 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2022	02/15/2038	1	79,000,000	2.77258% / (SOFR-OIS Compound)			(649,820)	(8,321,027)		(8,321,027)	2,417,832				1,403,763		(b) 0411
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/10/2022	08/15/2047	1	55,000,000	SOFR-OIS Compound / (2.62335%)			506,431	11,012,669		11,012,669	(685,030)				1,293,511		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2032	1	34,169,000	SOFR-OIS Compound / (2.7285%)			297,507	1,673,387		1,673,387	(1,226,797)				447,773		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	05/11/2022	05/13/2037	1	24,329,000	2.7625% / (SOFR-OIS Compound)			(207,672)	(2,392,227)		(2,392,227)	777,002				419,077		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2032	1	34,598,000	SOFR-OIS Compound / (2.909%)			274,073	1,350,037		1,350,037	(1,232,941)				457,800		(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 SNZ20JLFK8MNNCLQ0F39	06/29/2022	07/01/2037	1	24,734,000	2.9595% / (SOFR-OIS Compound)			(189,654)	(1,992,394)		(1,992,394)	785,093				428,454		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2032	1	22,837,000	SOFR-OIS Compound / (2.664%)			205,612	1,268,978		1,268,978	(825,770)				304,825		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	08/11/2022	08/15/2037	1	16,224,000	2.733% / (SOFR-OIS Compound)			(140,444)	(1,686,613)		(1,686,613)	511,958				282,479		(b) 0411
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/23/2022	09/27/2037	1	8,592,000	3.3675% / (SOFR-OIS Compound)			(45,767)	(367,413)		(367,413)	266,959				150,321		(b) 0411
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/27/2022	05/15/2038	1	86,300,000	SOFR-OIS Compound / (3.55148%)			394,797	2,421,609		2,421,609	(2,610,641)				1,548,200		(b) 0410
25 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/28/2022	02/15/2048	1	59,848,000	SOFR-OIS Compound / (3.172083%)			372,072	7,207,133		7,207,133	(728,637)				1,423,462		(b) 0410
15 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	09/28/2022	05/15/2038	1	85,681,000	SOFR-OIS Compound / (3.461499%)			430,728	3,193,296		3,193,296	(2,592,928)				1,537,095		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/07/2032	1	23,951,000	SOFR-OIS Compound / (3.5005%)			110,842	85,543		85,543	(820,130)				322,933		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	10/05/2022	10/07/2029	1	32,626,000	3.602% / (SOFR-OIS Compound)			(134,339)	247,711		247,711	888,320				337,133		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/10/2022	11/15/2032	1	11,994,000	SOFR-OIS Compound / (3.5695%)			49,966	(5,263)		(5,263)	(408,484)				162,899		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2022	11/25/2037	1	17,186,000	3.413% / (SOFR-OIS Compound)			(84,636)	(675,934)		(675,934)	527,910				302,654		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/22/2022	11/25/2032	1	23,908,000	SOFR-OIS Compound / (3.441%)			114,374	191,952		191,952	(820,766)				325,313		(b) 0410
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/29/2022	12/01/2032	1	23,900,000	SOFR-OIS Compound / (3.4385%)			114,166	197,287		197,287	(820,466)				325,565		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	11/29/2022	12/01/2037	1	17,178,000	3.4095% / (SOFR-OIS Compound)			(84,561)	(683,469)		(683,469)	527,091				302,714		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/03/2023	01/05/2033	1	23,884,000	SOFR-OIS Compound / (3.452%)			111,108	186,535		186,535	(818,816)				327,440		(b) 0410
7 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/03/2023	01/05/2030	1	32,582,000	3.535% / (SOFR-OIS Compound)			(137,974)	157,919		157,919	922,734				346,254		(b) 0411
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/30/2023	02/01/2033	1	5,000,000	SOFR-OIS Compound / (3.25555%)			28,716	105,947		105,947	(173,899)				68,884		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2023	02/06/2038	1	24,900,000	3.13805% / (SOFR-OIS Compound)			(157,946)	(1,701,130)		(1,701,130)	759,798				442,020		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2023	02/06/2043	1	20,000,000	SOFR-OIS Compound / (3.115%)			129,182	2,134,068		2,134,068	(436,075)				419,576		(b) 0410
25 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/02/2023	05/15/2048	1	28,900,000	3.0005% / (SOFR-OIS Compound)			(212,268)	(4,247,209)		(4,247,209)	335,927				691,108		(b) 0411

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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)
10 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/08/2023	02/10/2033	1	12,000,000	SOFR-OIS Compound / (3.36226%)			62,744	170,757		170,757	(414,892)				165,590		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/01/2023	03/03/2038	1	70,200,000	3.6633% / (SOFR-OIS Compound)			(265,835)	(1,103,445)		(1,103,445)	2,130,403				1,249,556		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/01/2023	03/03/2043	1	56,800,000	SOFR-OIS Compound / (3.5696%)			241,850	2,767,775		2,767,775	(1,258,959)				1,193,909		(b) 0410
15 YR PAY Float/ REC Fixed Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/24/2023	03/28/2038	1	25,100,000	3.12759% / (SOFR-OIS Compound)			(164,715)	(1,767,615)		(1,767,615)	763,433				447,983		(b) 0411
20 YR PAY Fixed/ REC Float Swap	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/24/2023	03/28/2043	1	20,200,000	SOFR-OIS Compound / (3.09125%)			136,250	2,233,565		2,233,565	(436,525)				425,416		(b) 0410
3 YR PAY Fixed/ REC Float Swap	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%)			306,774	415,407		415,407	415,407				1,684,978		(b) 0410
3 YR PAY Fixed/ REC Float Swap	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%)			464,340	691,723		691,723	691,723				2,527,467		(b) 0410
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												7,386,793	141,766,440	XXX	141,766,440	10,895,949				126,178,226	XXX	XXX
2 YR PAY AUD Fixed/ REC USD Fixed Swap	Currency Hedge	Schedule D	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/28/2025	05/17/2027	1	32,090,000	USD 10.025% / (AUD 9.75%)			5,242	(813,521)		(813,521)		(813,521)			219,891		(b) 0261
2 YR PAY AUD Fixed/ REC USD Fixed Swap	Currency Hedge	Schedule D	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/30/2025	06/14/2027	1	32,090,000	USD 10.010% / (AUD 9.75%)			1,238	(815,328)		(815,328)		(815,328)			224,333		(b) 0261
12 YR PAY USD Float/ REC GBP Float Swap	Currency Hedge	Schedule D	Currency	SMBC CAP MARKETS INC TVJ8SHLIZLORGWGDTN03	06/18/2025	07/02/2037	1	201,810,000	GBP-SONIA / (USD-SOFR)				2,301,680		2,301,680		2,301,680			3,496,249		(b) 0260
7 YR PAY USD Float/ REC GBP Float Swap	Currency Hedge	Schedule D	Currency	SMBC CAP MARKETS INC TVJ8SHLIZLORGWGDTN03	06/18/2025	07/02/2032	1	19,775,910	GBP / (USD-SOFR-OIS COMPOUND)			(1,516)	297,932		297,932		297,932			261,726		(b) 0260
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												4,964	970,763	XXX	970,763		970,763			4,202,199	XXX	XXX
1 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)			(115,020)	10,447		10,447	25,025				24,820		(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)			(38,056)	(201,036)		(201,036)	(201,036)				197,521		(b) 0411
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(153,076)	(190,589)	XXX	(190,589)	(176,011)				222,341	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												7,238,681	142,546,614	XXX	142,546,614	10,719,938	970,763			130,602,766	XXX	XXX
20 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	01/31/2007	02/02/2027	1	75,000,000	SOFR-OIS Compound / (5.4597%)			(297,417)	(2,403,375)		(1,786,937)	747,441				473,367		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	02/28/2017	03/02/2047	1	14,000,000	SOFR-OIS Compound / (2.625%)			141,828	1,444,024		3,334,435	(33,022)				325,858		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/03/2017	03/07/2047	1	22,000,000	SOFR-OIS Compound / (2.75436%)			208,719	1,853,814		4,825,854	(42,366)				512,224		(b) 0453
30 YR PAY Fixed/ REC Float Swap	Liability Hedge	Page 3 Liabilities	Interest Rate	CHICAGO MERCANT EXCH SNZ20JLFK8MNNCLQ0F39	03/22/2017	03/24/2047	1	44,000,000	SOFR-OIS Compound / (2.6549%)			439,170	4,350,787		10,302,090	(99,218)				1,025,547		(b) 0453
1179999999. Subtotal - Swaps - Replication - Interest Rate												492,300	5,245,250	XXX	16,675,442	572,835				2,336,996	XXX	XXX
1229999999. Subtotal - Swaps - Replication												492,300	5,245,250	XXX	16,675,442	572,835				2,336,996	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												7,879,093	147,011,690	XXX	161,840,479	11,468,784				134,511,562	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							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)
1379999999. Total Swaps - Foreign Exchange												4,964	970,763	XXX	970,763		970,763			4,202,199	XXX	XXX
1389999999. Total Swaps - Total Return												(153,076)	(190,589)	XXX	(190,589)	(176,011)				222,341	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												7,730,981	147,791,864	XXX	162,620,653	11,292,773	970,763			138,936,102	XXX	XXX
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	06/17/2025	09/19/2025	(2,100)	656,643,750	6038.1270 x 50				(22,640,415)		(22,640,415)	(22,640,415)				42,315,000		(b) 0111
SHORT EMINISP Futures Forward	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	DLIH 2016-1 LLC	06/17/2025	09/19/2025	(900)	281,418,750	6038.1270 x 50				(9,703,035)		(9,703,035)	(9,703,035)				18,135,000		(b) 0111
Fx EUR 1.00 PAY per USD $1.134171 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/08/2025	07/17/2025	1	15,445,145	Fx USD $1.00 per (EUR 0.881701)				(570,549)		(570,549)		(570,549)			16,661		(b) 0261
Fx GBP 1.00 PAY per USD $1.334598 REC	Liability Hedge	Page 3 Liabilities	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2025	07/08/2025	1	11,721,773	Fx USD $1.00 per (GBP 0.749289)				(319,987)		(319,987)		(319,987)			8,674		(b) 0261
Fx AUD 1.00 PAY per USD $0.641421 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/15/2025	08/14/2025	1	4,824,769	Fx USD $1.00 per (AUD 1.559038)				(127,071)		(127,071)		(127,071)			8,468		(b) 0261
Fx USD $1.00 PAY per GBP 0.745115 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/21/2025	07/08/2025	1	344,913	Fx GBP 1.00 per (USD $1.342075)				7,410		7,410		7,410			255		(b) 0260
Fx USD $1.00 PAY per AUD 1.548362 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/23/2025	08/14/2025	1	177,607	Fx AUD 1.00 per (USD $0.645844)				3,101		3,101		3,101			312		(b) 0260
Fx EUR 1.00 PAY per USD $1.138027 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/28/2025	07/28/2025	1	11,515,695	Fx USD $1.00 per (EUR 0.878714)				(419,296)		(419,296)		(419,296)			15,942		(b) 0261
Fx USD $1.00 PAY per GBP 0.738721 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/06/2025	07/08/2025	1	1,360,459	Fx GBP 1.00 per (USD $1.353691)				17,114		17,114		17,114			1,007		(b) 0260
Fx EUR 1.00 PAY per USD $1.146453 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/11/2025	07/28/2025	1	4,089,400	Fx USD $1.00 per (EUR 0.872256)				(110,958)		(110,958)		(110,958)			5,661		(b) 0261
Fx EUR 1.00 PAY per USD $1.148248 REC	Liability Hedge	Page 3 Liabilities	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/11/2025	08/19/2025	1	12,285,105	Fx USD $1.00 per (EUR 0.870892)				(351,723)		(351,723)		(351,723)			22,727		(b) 0261
Fx USD $1.00 PAY per AUD 1.537779 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/18/2025	08/14/2025	1	87,789	Fx AUD 1.00 per (USD $0.650289)				784		784		784			154		(b) 0260
Fx EUR 1.00 PAY per USD $1.152567 REC	Liability Hedge	Page 3 Liabilities	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/23/2025	09/08/2025	1	11,956,729	Fx USD $1.00 per (EUR 0.867629)				(285,299)		(285,299)		(285,299)			26,172		(b) 0261
Fx USD $1.00 PAY per AUD 1.537802 REC	Liability Hedge	Page 3 Liabilities	Currency	MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	06/24/2025	08/14/2025	1	108,597	Fx AUD 1.00 per (USD $0.650279)				977		977		977			191		(b) 0260
Fx EUR 1.00 PAY per USD $1.176766 REC	Liability Hedge	Page 3 Liabilities	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/27/2025	09/08/2025	1	635,454	Fx USD $1.00 per (EUR 0.849787)				(2,240)		(2,240)		(2,240)			1,391		(b) 0261
1439999999. Subtotal - Forwards - Hedging Other													(34,501,187)	XXX	(34,501,187)	(32,343,450)	(2,157,737)			60,557,613	XXX	XXX
1479999999. Subtotal - Forwards													(34,501,187)	XXX	(34,501,187)	(32,343,450)	(2,157,737)			60,557,613	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX	3,398,597					5,996,339	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other												7,238,681	108,045,427	XXX	108,045,427	(21,623,512)	(1,186,974)			191,160,380	XXX	XXX
1719999999. Subtotal - Replication												492,300	5,245,250	XXX	16,675,442	572,835				2,336,996	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												7,730,981	113,290,677	XXX	128,119,466	(21,050,677)	(1,186,974)			199,493,715	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 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transac-tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
WNU5 Comdty	850	101,256,250	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/23/2025	113.6094	119.1250	1,142,188	1,142,188				4,688,277	4,688,277	4,377,500	(b) 0310	1,000
WNU5 Comdty	55	6,551,875	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/27/2025	114.0469	119.1250	73,906	73,906				279,297	279,297	283,250	(b) 0310	1,000
WNU5 Comdty	800	95,300,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/27/2025	114.0625	119.1250	1,075,000	1,075,000				4,050,000	4,050,000	4,120,000	(b) 0310	1,000
WNU5 Comdty	500	59,562,500	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2025	115.8984	119.1250	671,875	671,875				1,613,280	1,613,280	2,575,000	(b) 0310	1,000
WNU5 Comdty	56	6,671,000	US Treasury 30-Yr Ultra Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2025	115.9063	119.1250	75,250	75,250				180,250	180,250	288,400	(b) 0310	1,000
USU5 Comdty	325	37,527,344	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/22/2025	110.4219	115.4688	325,000	325,000				1,640,233	1,640,233	1,202,500	(b) 0310	1,000
USU5 Comdty	1	115,469	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/23/2025	110.8438	115.4688	1,000	1,000				4,625	4,625	3,700	(b) 0310	1,000
USU5 Comdty	1,000	115,468,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/23/2025	110.8594	115.4688	1,000,000	1,000,000				4,609,370	4,609,370	3,700,000	(b) 0310	1,000
USU5 Comdty	500	57,734,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/27/2025	111.3047	115.4688	500,000	500,000				2,082,030	2,082,030	1,850,000	(b) 0310	1,000
USU5 Comdty	131	15,126,406	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/27/2025	111.3125	115.4688	131,000	131,000				544,469	544,469	484,700	(b) 0310	1,000
USU5 Comdty	1,000	115,468,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/27/2025	111.3203	115.4688	1,000,000	1,000,000				4,148,440	4,148,440	3,700,000	(b) 0310	1,000
USU5 Comdty	40	4,618,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2025	112.5313	115.4688	40,000	40,000				117,500	117,500	148,000	(b) 0310	1,000
USU5 Comdty	1,032	119,163,750	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2025	112.5547	115.4688	1,032,000	1,032,000				3,007,310	3,007,310	3,818,400	(b) 0310	1,000
USU5 Comdty	500	57,734,375	US Treasury 20-Yr Long Bond	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/28/2025	112.5703	115.4688	500,000	500,000				1,449,220	1,449,220	1,850,000	(b) 0310	1,000
TYU5 Comdty	335	37,561,875	US Treasury 10-Year Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/23/2025	109.8750	112.1250	104,688	104,688				753,750	753,750	628,125	(b) 0310	1,000
NQU5 Index	17	7,783,705	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/16/2025	21,868.3000	22,893.2500	48,195	48,195				348,483	348,483	511,564	(b) 0110	20
NQU5 Index	25	11,446,625	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/17/2025	22,166.7500	22,893.2500	70,875	70,875				363,250	363,250	752,300	(b) 0110	20
NQU5 Index	25	11,446,625	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/17/2025	22,166.8500	22,893.2500	70,875	70,875				363,200	363,200	752,300	(b) 0110	20
NQU5 Index	25	11,446,625	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/17/2025	22,167.5500	22,893.2500	70,875	70,875				362,850	362,850	752,300	(b) 0110	20
NQU5 Index	25	11,446,625	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/18/2025	21,954.1000	22,893.2500	70,875	70,875				469,575	469,575	752,300	(b) 0110	20
NQU5 Index	10	4,578,650	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/24/2025	22,410.7500	22,893.2500	28,350	28,350				96,500	96,500	300,920	(b) 0110	20
NQU5 Index	6	2,747,190	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/17/2025	22,166.7500	22,893.2500	17,010	17,010				87,180	87,180	180,552	(b) 0110	20
ESU5 Index	21	6,566,438	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/23/2025	6,077.0000	6,253.7500	31,500	31,500				185,588	185,588	423,150	(b) 0110	50
ESU5 Index	70	21,888,125	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/24/2025	6,145.2500	6,253.7500	105,000	105,000				379,750	379,750	1,410,500	(b) 0110	50
ESU5 Index	17	5,315,688	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/26/2025	6,191.0000	6,253.7500	25,500	25,500				53,338	53,338	342,550	(b) 0110	50
ESU5 Index	23	7,191,813	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/27/2025	6,210.7500	6,253.7500	34,500	34,500				49,450	49,450	463,450	(b) 0110	50
ESU5 Index	19	5,941,063	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/30/2025	6,250.7500	6,253.7500	2,850	2,850				2,850	2,850	382,850	(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			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU5 Index	297	92,868,188	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ2OJLFK8MNNCLQOF39	06/16/2025	6,032.3000	6,253.7500	445,500	445,500				3,288,533	3,288,533	5,984,550	(b) 0110	50
ESU5 Index	8	2,501,500	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ2OJLFK8MNNCLQOF39	06/17/2025	6,043.2500	6,253.7500	12,000	12,000				84,200	84,200	161,200	(b) 0110	50
ESU5 Index	3	938,063	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ2OJLFK8MNNCLQOF39	06/26/2025	6,191.0000	6,253.7500	4,500	4,500				9,413	9,413	60,450	(b) 0110	50
ESU5 Index	2	625,375	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ2OJLFK8MNNCLQOF39	06/30/2025	6,252.2500	6,253.7500	150	150				150	150	40,300	(b) 0110	50
1539999999. Subtotal - Long Futures - Hedging Other												8,710,461	8,710,461				35,312,358	35,312,358	42,300,811	XXX	XXX
1579999999. Subtotal - Long Futures												8,710,461	8,710,461				35,312,358	35,312,358	42,300,811	XXX	XXX
UXYU5 Comdty	500	57,132,815	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/23/2025	111.3594	114.2656	(242,190)	(242,190)				(1,453,125)	(1,453,125)	1,275,000	(b) 0311	1,000
UXYU5 Comdty	17	1,942,516	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/23/2025	111.3672	114.2656	(8,234)	(8,234)				(49,273)	(49,273)	43,350	(b) 0311	1,000
UXYU5 Comdty	823	94,040,613	US Treasury 10-Year Ultra Note	Group Variable Annuity Hedge	Annual Exhibit 5	Interest Rate	09/19/2025	Chicago Brd of Trade 1UAUICT04EQ4D06ZH473	05/27/2025	111.7266	114.2656	(398,645)	(398,645)				(2,089,655)	(2,089,655)	2,098,650	(b) 0311	1,000
NQU5 Index	10	4,578,650	Nasdaq Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ2OJLFK8MNNCLQOF39	06/17/2025	22,166.6500	22,893.2500	(28,350)	(28,350)				(145,320)	(145,320)	300,920	(b) 0111	20
MFSU5 Index	268	35,934,780	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,657.2000	2,681.7000	(18,760)	(18,760)				(328,300)	(328,300)	1,297,825	(b) 0111	50
MFSU5 Index	300	40,225,500	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,657.5000	2,681.7000	(21,000)	(21,000)				(363,000)	(363,000)	1,452,789	(b) 0111	50
MFSU5 Index	4	536,340	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,609.2000	2,681.7000	(280)	(280)				(14,500)	(14,500)	19,371	(b) 0111	50
MFSU5 Index	3	402,255	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,609.4000	2,681.7000	(210)	(210)				(10,845)	(10,845)	14,528	(b) 0111	50
MFSU5 Index	7	938,595	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,609.6000	2,681.7000	(490)	(490)				(25,235)	(25,235)	33,898	(b) 0111	50
MFSU5 Index	244	32,716,740	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,609.7000	2,681.7000	(17,080)	(17,080)				(878,400)	(878,400)	1,181,602	(b) 0111	50
MFSU5 Index	6	804,510	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,609.8000	2,681.7000	(420)	(420)				(21,570)	(21,570)	29,056	(b) 0111	50
MFSU5 Index	3	402,255	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,609.9000	2,681.7000	(210)	(210)				(10,770)	(10,770)	14,528	(b) 0111	50
MFSU5 Index	13	1,743,105	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.0000	2,681.7000	(910)	(910)				(46,605)	(46,605)	62,954	(b) 0111	50
MFSU5 Index	9	1,206,765	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.1000	2,681.7000	(630)	(630)				(32,220)	(32,220)	43,584	(b) 0111	50
MFSU5 Index	11	1,474,935	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.2000	2,681.7000	(770)	(770)				(39,325)	(39,325)	53,269	(b) 0111	50
MFSU5 Index	6	804,510	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.3000	2,681.7000	(420)	(420)				(21,420)	(21,420)	29,056	(b) 0111	50
MFSU5 Index	6	804,510	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.4000	2,681.7000	(420)	(420)				(21,390)	(21,390)	29,056	(b) 0111	50
MFSU5 Index	134	17,967,390	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.5000	2,681.7000	(9,380)	(9,380)				(477,040)	(477,040)	648,912	(b) 0111	50
MFSU5 Index	6	804,510	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.6000	2,681.7000	(420)	(420)				(21,330)	(21,330)	29,056	(b) 0111	50
MFSU5 Index	13	1,743,105	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.7000	2,681.7000	(910)	(910)				(46,150)	(46,150)	62,954	(b) 0111	50
MFSU5 Index	5	670,425	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.8000	2,681.7000	(350)	(350)				(17,725)	(17,725)	24,213	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 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
MFSU5 Index	14	1,877,190	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,610.9000	2,681.7000	(980)	(980)				(49,560)	(49,560)	67,797	(b) 0111	50
MFSU5 Index	15	2,011,275	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.0000	2,681.7000	(1,050)	(1,050)				(53,025)	(53,025)	72,639	(b) 0111	50
MFSU5 Index	52	6,972,420	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.1000	2,681.7000	(3,640)	(3,640)				(183,560)	(183,560)	251,817	(b) 0111	50
MFSU5 Index	35	4,692,975	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.2000	2,681.7000	(2,450)	(2,450)				(123,375)	(123,375)	169,492	(b) 0111	50
MFSU5 Index	4	536,340	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.3000	2,681.7000	(280)	(280)				(14,080)	(14,080)	19,371	(b) 0111	50
MFSU5 Index	3	402,255	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.4000	2,681.7000	(210)	(210)				(10,545)	(10,545)	14,528	(b) 0111	50
MFSU5 Index	2	268,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.5000	2,681.7000	(140)	(140)				(7,020)	(7,020)	9,685	(b) 0111	50
MFSU5 Index	2	268,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.6000	2,681.7000	(140)	(140)				(7,010)	(7,010)	9,685	(b) 0111	50
MFSU5 Index	1	134,085	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.7000	2,681.7000	(70)	(70)				(3,500)	(3,500)	4,843	(b) 0111	50
MFSU5 Index	2	268,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/17/2025	2,611.8000	2,681.7000	(140)	(140)				(6,990)	(6,990)	9,685	(b) 0111	50
MFSU5 Index	275	36,873,375	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/18/2025	2,619.3000	2,681.7000	(19,250)	(19,250)				(858,000)	(858,000)	1,331,723	(b) 0111	50
MFSU5 Index	4	536,340	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,667.7000	2,681.7000	(280)	(280)				(2,800)	(2,800)	19,371	(b) 0111	50
MFSU5 Index	122	16,358,370	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,667.8000	2,681.7000	(8,540)	(8,540)				(84,790)	(84,790)	590,801	(b) 0111	50
MFSU5 Index	157	21,051,345	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,667.9000	2,681.7000	(10,990)	(10,990)				(108,330)	(108,330)	760,293	(b) 0111	50
MFSU5 Index	1	134,085	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,668.0000	2,681.7000	(70)	(70)				(685)	(685)	4,843	(b) 0111	50
MFSU5 Index	1	134,085	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,668.3000	2,681.7000	(70)	(70)				(670)	(670)	4,843	(b) 0111	50
MFSU5 Index	3	402,255	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,668.4000	2,681.7000	(210)	(210)				(1,995)	(1,995)	14,528	(b) 0111	50
MFSU5 Index	81	10,860,885	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,668.5000	2,681.7000	(5,670)	(5,670)				(53,460)	(53,460)	392,253	(b) 0111	50
MFSU5 Index	2	268,170	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,668.6000	2,681.7000	(140)	(140)				(1,310)	(1,310)	9,685	(b) 0111	50
MFSU5 Index	7	938,595	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,668.8000	2,681.7000	(490)	(490)				(4,515)	(4,515)	33,898	(b) 0111	50
MFSU5 Index	20	2,681,700	MSCI EAFE MXEA Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/22/2025	NY Stock Exchnge/ICE	06/16/2025	2,667.9000	2,681.7000	(1,400)	(1,400)				(13,800)	(13,800)	96,853	(b) 0111	50
ESU5 Index	427	133,517,563	S&P 500 E-mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	06/16/2025	6,032.1500	6,253.7500	(640,500)	(640,500)				(4,731,160)	(4,731,160)	8,604,050	(b) 0111	50
RTYU5 Index	200	21,917,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	06/17/2025	2,141.3000	2,191.7000	(29,000)	(29,000)				(504,000)	(504,000)	1,688,400	(b) 0111	50
RTYU5 Index	400	43,834,000	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	06/17/2025	2,141.7000	2,191.7000	(58,000)	(58,000)				(1,000,000)	(1,000,000)	3,376,800	(b) 0111	50
RTYU5 Index	103	11,287,255	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	06/18/2025	2,118.6500	2,191.7000	(14,935)	(14,935)				(376,208)	(376,208)	869,526	(b) 0111	50
RTYU5 Index	106	11,616,010	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQ0F39	06/18/2025	2,118.8000	2,191.7000	(15,370)	(15,370)				(386,370)	(386,370)	894,852	(b) 0111	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	11 Transac- tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
RTYU5 Index	240	26,300,400	Russell 2000 Mini Index	Group Variable Annuity Hedge	Annual Exhibit 5	Equity/Index	09/19/2025	Chicago Mercant Exch SNZ20JLFK8MNNCLQOF39	06/16/2025	2,118.4500	2,191.7000	(34,800)	(34,800)				(879,000)	(879,000)	2,026,080	(b) 0111	50
1609999999. Subtotal - Short Futures - Hedging Other												(1,598,894)	(1,598,894)				(15,578,956)	(15,578,956)	30,092,910	XXX	XXX
1649999999. Subtotal - Short Futures												(1,598,894)	(1,598,894)				(15,578,956)	(15,578,956)	30,092,910	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												7,111,567	7,111,567				19,733,402	19,733,402	72,393,721	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												7,111,567	7,111,567				19,733,402	19,733,402	72,393,721	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America (Merrill Lynch)	14,599,479	(27,221,315)	(12,621,835)
Total Net Cash Deposits	14,599,479	(27,221,315)	(12,621,835)

(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		641,792,783	(488,776,656)	641,792,783	656,005,134	(488,160,218)	656,005,134	202,692,838	202,692,838
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	(530,000)		20,215	(113,199)	437,017	20,215	(113,199)	437,017	8,371	8,371
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	4,973,129		8,194	(285,299)		8,194	(285,299)		26,581	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	(1,430,000)			(890,535)	539,465		(890,535)	539,465	25,335	25,335
CDN IMP BNK OF COMRC 2IGI19DL77OX0HC3ZE78	Y	Y	250,000									
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	N	(460,000)		415,407	(1,628,849)		415,407	(1,628,849)		2,129,202	1,375,760
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	5,083,000		691,723			691,723			2,527,467	
DLIH 2016-1 LLC	Y	N				(32,343,450)			(32,343,450)		60,450,000	28,106,550
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	31,680,000			(898,091)			(898,091)		47,136	
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Y	Y	7,356,370		977			977			191	
SMBC CAP MARKETS INC TVJ8SHLIZLORGWGDTN03	Y	Y	(560,000)		2,599,611		3,159,611	2,599,611		3,159,611	3,757,975	3,757,975
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	Y	(5,650,000)		10,447	(201,036)	5,459,411	10,447	(201,036)	5,459,411	222,340	222,340
0299999999. Total NAIC 1 Designation			40,712,499		3,746,574	(36,360,458)	9,595,503	3,746,574	(36,360,458)	9,595,503	69,194,597	33,496,331
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			40,712,499		645,539,357	(525,137,114)	651,388,287	659,751,708	(524,520,676)	665,600,637	271,887,436	236,189,169
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					645,539,357	(525,137,114)						

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 B4TYDEB6GKMZO031MB27	Cash		USD CASH	530,000	530,000	530,000		I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash		USD CASH	1,430,000	1,430,000	1,430,000		I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		USD CASH	460,000	460,000	460,000		I
MULT EXCHANGES BoAML	Treasury	912803-EH-2	US GOVERNMENT TREASURY STRIP NOTE 0%	1,422,290	3,568,000	1,972,314	05/15/2044	I
MULT EXCHANGES BoAML	Treasury	912803-FD-0	US GOVERNMENT TREASURY STRIP NOTE 0%	470,586	1,457,000	1,077,875	05/15/2048	I
MULT EXCHANGES BoAML	Treasury	912803-FJ-7	US GOVERNMENT TREASURY NOTE 2.875%	939,382	3,049,000	2,227,967	05/15/2049	I
MULT EXCHANGES BoAML	Treasury	912828-2A-7	US GOVERNMENT TREASURY NOTE 1.5%	1,946,562	2,000,000	1,938,083	08/15/2026	I
MULT EXCHANGES BoAML	Treasury	912828-6B-1	US GOVERNMENT TREASURY NOTE 2.625%	7,223,086	7,500,000	8,049,850	02/15/2029	I
MULT EXCHANGES BoAML	Treasury	91282C-AE-1	US GOVERNMENT TREASURY NOTE 0.625%	1,705,625	2,000,000	1,662,148	08/15/2030	I
MULT EXCHANGES BoAML	Treasury	91282C-LC-3	US GOVERNMENT TREASURY NOTE 4%	10,094,531	10,000,000	10,097,740	07/31/2029	I
MULT EXCHANGES BoAML	Cash		USD CASH	110,693,163	110,693,163	110,693,163		I
SMBC CAP MARKETS INC TVJ8SHLIZLORGWGDTN03	Cash		USD CASH	560,000	560,000	560,000		I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		USD CASH	5,650,000	5,650,000	5,650,000		I
0199999999 - Total				143,125,225	148,897,163	146,349,140	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912828-5J-5	US GOVERNMENT TREASURY NOTE 3%	150,143	150,000	XXX	10/31/2025	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-BW-0	US GOVERNMENT TREASURY NOTE 0.75%	7,796	8,000	XXX	04/30/2026	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-CB-5	US GOVERNMENT TREASURY NOTE 1.625%	650,827	735,000	XXX	05/15/2031	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-DJ-7	US GOVERNMENT TREASURY NOTE 1.375%	2,073,192	2,413,000	XXX	11/15/2031	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-GM-7	US GOVERNMENT TREASURY NOTE 3.5%	316,377	323,000	XXX	02/15/2033	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-HC-8	US GOVERNMENT TREASURY NOTE 3.375%	1,920	2,000	XXX	05/15/2033	V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	91282C-JJ-1	US GOVERNMENT TREASURY NOTE 4.5%	1,772,874	1,712,000	XXX	11/15/2033	V
CDN IMP BNK OF COMRC 2IGI19DL77OX0HC3ZE78	Cash		USD CASH	250,000	250,000	XXX		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		USD CASH	5,083,000	5,083,000	XXX		V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash		USD CASH	31,680,000	31,680,000	XXX		V
MGN STNLY&CO INT PLC 4PQUHN3JPFGFNF3BB653	Cash		USD CASH	7,356,370	7,356,370	XXX		V
0299999999 - Total				49,342,499	49,712,370	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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					742,788	148,007	10,000	XXX.
Citibank	New York, New York							330,000	XXX.
Federal Home Loan Bank of Indianapolis	Indianapolis, Indiana		4.000	157,557		29,692,371	39,690,614	35,029,423	XXX.
JP Morgan Chase	New York, New York		4.250	3,862,987		259,104,447	185,376,415	366,770,336	XXX.
JP Morgan Chase	New York, New York	C				161,477,822	161,477,822	161,477,822	XXX.
State Street	Boston, Massachusetts					(115,205,323)	(164,616,153)	827,768	XXX.
UMB Bank	Kansas City, Missouri		4.400	242,493		(55,523,371)	(71,507,427)	(49,867,097)	XXX.
0199998. Deposits in ... 109 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	271,948		26,136,297	26,227,443	26,318,535	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,534,985		306,425,031	176,796,721	540,896,787	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	4,534,985		306,425,031	176,796,721	540,896,787	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	4,534,985		306,425,031	176,796,721	540,896,787	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		06/23/2025	0.000	08/05/2025	60,994,920		50,761
	TREASURY BILL		06/23/2025	0.000	08/12/2025	60,940,325		51,308
	TREASURY BILL		06/23/2025	0.000	08/19/2025	60,883,702		51,971
	TREASURY BILL		06/23/2025	0.000	08/26/2025	60,839,963		50,869
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)						243,658,910		204,909
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						243,658,910		204,909
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations						243,658,910		204,909
31846V-41-9	FIRST AMER TREAS OBLIG FD	SD	06/30/2025	4.080		800,005	2,579	10,773
94975H-29-6	ALLSPRING TREASURY PLUS MMKF	SD	06/30/2025	4.230		40,000		278
09248U-71-8	BLACKROCK FED FUND		06/30/2025	4.200		240,526,472	1,032,926	1,378,260
85749T-57-4	STATE ST INST TR PL MM CABR		06/30/2025	4.250		23,436,916	268,534	1,404,851
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						264,803,393	1,304,039	2,794,162
	ARIZONA PUBLIC SERVICE COMPANY		06/30/2025	0.000	07/07/2025	450,659		57
	CRH AMERICA FINANCE INC		06/30/2025	0.000	07/07/2025	3,257,528		412
	EDISON INTL		06/30/2025	0.000	07/01/2025	3,000,000		383
	HARLEY-DAVIDSON FINANCIAL		06/09/2025	0.000	07/02/2025	4,999,303		15,276
	ONEOK INC		06/18/2025	0.000	07/08/2025	4,995,520		8,298
	PHILLIPS 66		06/13/2025	0.000	07/11/2025	4,993,485		11,685
	SOUTHERN CAL EDISON		06/30/2025	0.000	07/01/2025	5,000,000		639
	WISCONSIN POWER AND LIGHT COMP		06/30/2025	0.000	07/01/2025	2,500,000		315
	CELL POWER HOLDINGS LLC		04/23/2025	7.500	07/22/2025	80,000,000	1,150,000	
	RBC REPO CSH COLLATERAL		04/11/2025	4.333	01/01/9999	650,000		15,851
	APSEC REPO CSH COLLATERAL		06/16/2025	4.333	01/01/9999	105,000		1,290
	ALIMENTATION COUCHE TARD INC		06/30/2025	0.000	07/11/2025	4,993,651		634
	PRIVATE DEBT INVESTORS FEEDER		04/23/2025	7.500	07/22/2025	235,000,000	3,378,125	
8499999999. Subtotal - Other Cash Equivalents (Unaffiliated)						349,945,146	4,528,125	54,840
8589999999. Total Cash Equivalents (Unaffiliated)						858,407,449	5,832,164	3,053,911
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						858,407,449	5,832,164	3,053,911